

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 04/30/2017

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash		\$ 2,521,153,912	7010
B. Securities (at market)		164,292,013	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(227,337,079)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		414,002,405	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(445,225,430)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		2,426,885,821	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	67,806	7045	
Less: amount offset by customer securities	0	7047	
		67,806	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,426,953,627	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		518,732,317	7070
B. Securities representing investments of customers' funds (at market)		10,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,189,511	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		875,783,187	7100
B. Securities representing investments of customers' funds (at market)		1,123,057,500	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		163,102,502	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(40,671,940)	7130
10. Exchange traded options			
A. Value of open long option contracts		414,002,405	7132
B. Value of open short option contracts		(445,225,430)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		8,922,027	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	7170
12. Segregated funds on hand (describe:)		0	7150
13. Total amount in segregation (add lines 7 through 12)		2,628,892,079	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 201,938,452	7190
15. Management Target Amount for Excess funds in segregation		125,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		76,938,452	7198

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder		\$ 0	7305
1.	Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers		
	A. Cash	\$ 597,568,352	7315
	B. Securities (at market)	\$ 9,012,553	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(43,793,047)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 42,013,361	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(26,242,197)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 578,559,022	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 4	7351
	Less: amount offset by customer owned securities	\$ 0	7352
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 578,559,026	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 578,559,026	7360

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks				
A. Banks located in the United States	\$ 5,713,505	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	310,879,498	7520	\$ 316,593,003	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 149,997,313	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	0	7560	149,997,313	7570
3. Equities with registered futures commission merchants				
A. Cash	\$ 55,039,029	7580		
B. Securities	0	7590		
C. Unrealized gain (loss) on open futures contracts	8,972,767	7600		
D. Value of long option contracts	624,000	7610		
E. Value of short option contracts	0	7615	64,635,796	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>		7630		
A. Cash	\$ 137,886,952	7640		
B. Securities	9,012,553	7650		
C. Amount due to (from) clearing organization - daily variation	(23,250,937)	7660		
D. Value of long option contracts	13,685,164	7670		
E. Value of short option contracts	0	7675	137,333,732	7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>		7690		
A. Cash	\$ 38,155,746	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	(3,851,268)	7720		
D. Value of long option contracts	1,462,000	7730		
E. Value of short option contracts	0	7735	35,766,478	7740
6. Amounts with other depositories designated by a foreign board of trade				
Name(s): _		7750	0	7760
7. Segregated funds on hand (describe): _			0	7785
8. Total funds in separate section 30.7 accounts			\$ 704,326,322	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			125,767,296	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			70,000,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount			55,767,296	7785

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STATEMENT OF CLEARED SWAPS SEGREGATION REQUIREMENTS AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1.	Net ledger balance				
	A. Cash		\$ 2,374,782	8500	
	B. Securities (at market)		0	8510	
2.	Net unrealized profit (loss) in open cleared swaps		7,011,517	8520	
3.	Cleared swaps options				
	A. Market value of open cleared swaps option contracts purchased		0	8530	
	B. Market value of open cleared swaps granted (sold)		0	8540	
4.	Net equity (deficit) (add lines 1, 2 and 3)		9,386,299	8550	
5.	Accounts liquidating to a deficit and accounts with debit balances				
	- gross amount	\$ 0		8560	
	Less: amount offset by customer securities	0		8570	
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		9,386,299	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks				
	A. Cash		\$ 21,815,503	8600	
	B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610	
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8620	
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
	A. Cash		18,566,869	8630	
	B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640	
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8650	
9.	Net settlement from (to) derivatives clearing organizations		(515,818)	8660	
10.	Cleared swaps options				
	A. Value of open cleared swaps long option contracts		0	8670	
	B. Value of open cleared swaps short option contracts		0	8680	
11.	Net equities with other FCMs				
	A. Net liquidating equity		0	8690	
	B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700	
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710	
12.	Cleared swaps customer funds on hand (describe:)		0	8715	
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)		39,866,554	8720	
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,480,255	8730	
15.	Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 15,000,000	8760	
16.	Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess		\$ 15,480,255	8770	