

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 08/31/2017

**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			\$ 2,723,262,331	7010
B. Securities (at market)			269,723,355	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(732,607,856)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			434,128,222	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(548,555,693)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			2,145,950,359	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	747,302	7045		
Less: amount offset by customer securities	0	7047	747,302	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 2,146,697,661	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			495,049,860	7070
B. Securities representing investments of customers' funds (at market)			0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			18,509,431	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			723,982,816	7100
B. Securities representing investments of customers' funds (at market)			1,245,346,067	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			251,213,924	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(277,852,662)	7130
10. Exchange traded options				
A. Value of open long option contracts			434,128,222	7132
B. Value of open short option contracts			(548,555,693)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			5,452,912	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)			2,347,274,877	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 200,577,216	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			75,577,216	7198

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 08/31/2017

**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	\$ 705,309,689	7315
B. Securities (at market)	\$ 7,496,664	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(73,838,829)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 37,320,817	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(46,894,779)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 629,393,562	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 316	7351
Less: amount offset by customer owned securities	\$ 0	7352
	\$ 316	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 629,393,878	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 629,393,878	7360

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 08/31/2017

**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		\$ 4,182,387	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	425,692,887	7520	\$ 429,875,274	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 111,958,448	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	111,958,448	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 35,000,695	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		(7,614,317)	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		(364,528)	7615	27,021,850	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 117,226,700	7640		
B. Securities		7,496,664	7650		
C. Amount due to (from) clearing organization - daily variation		(40,044,329)	7660		
D. Value of long option contracts		1,776,616	7670		
E. Value of short option contracts		0	7675	86,455,651	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 106,267,963	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		4,146,358	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		(10,986,050)	7735	99,428,271	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	7765
8. Total funds in separate section 30.7 accounts				\$ 754,739,494	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				125,345,616	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				55,345,616	7785

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 08/31/2017

**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		\$ 4,390,075	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		15,277	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)		4,405,352	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)		4,405,352	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 25,712,477	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		9,124,301	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		(74,393)	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)		34,762,385	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,357,033	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		\$ 15,357,033	8770	