

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 12/31/2017

**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		\$ 4,690,297,785	7010
B. Securities (at market)		220,441,043	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(2,221,814,797)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		510,262,506	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(467,595,165)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		2,731,591,372	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	1,069,738	7045	
Less: amount offset by customer securities	(1,069,738)	7047	0
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,731,591,372	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		383,034,919	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)		8,332,405	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		725,598,474	7100
B. Securities representing investments of customers' funds (at market)		1,646,932,500	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		212,108,638	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(87,318,261)	7130
10. Exchange traded options			
A. Value of open long option contracts		510,262,506	7132
B. Value of open short option contracts		(467,595,165)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		2,806,623	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)		2,934,162,639	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 202,571,267	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		77,571,267	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	\$ 729,869,506	7315	
B. Securities (at market)	\$ 7,175,099	7317	
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(110,902,059)	7325	
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$ 30,755,331	7335	
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(36,210,150)	7337	
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 620,687,727	7345	
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 9,189	7351	
Less: amount offset by customer owned securities	\$ 0	7352	
	\$ 9,189	7354	
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 620,696,916	7355	
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 620,696,916	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	\$ 9,970,735	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7510	407,338,260	7520
			\$ 417,308,995	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 158,747,500	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7550	0	7560
			158,747,500	7570
3. Equities with registered futures commission merchants				
A. Cash	\$ 36,775,942	7580		
B. Securities	0	7590		
C. Unrealized gain (loss) on open futures contracts	633,538	7600		
D. Value of long option contracts	0	7610		
E. Value of short option contracts	0	7615	37,409,480	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>		7630		
A. Cash	\$ 74,281,358	7640		
B. Securities	7,175,099	7650		
C. Amount due to (from) clearing organization - daily variation	(26,913,743)	7660		
D. Value of long option contracts	2,229,081	7670		
E. Value of short option contracts	0	7675	56,771,795	7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>		7690		
A. Cash	\$ 113,390,587	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	(29,569,203)	7720		
D. Value of long option contracts	0	7730		
E. Value of short option contracts	(7,683,900)	7735	76,137,484	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			\$ 746,375,254	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			125,678,338	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			55,678,338	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			\$(507,384)	8500
B. Securities (at market)			0	8510
2. Net unrealized profit (loss) in open cleared swaps			3,875,605	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)			3,368,221	8550
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 0	8560		
Less: amount offset by customer securities	0	8570	0	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			3,368,221	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			\$ 22,727,639	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			10,623,473	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			66,330	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)			33,417,442	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 30,049,221	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			\$ 15,049,221	8770