

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

BROKER OR DEALER: MIZUHO SECURITIES USA INC.

as of: 02/28/2017

**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 | | | \$ 3,257,495,389 | 7010 |
| B. Securities (at market) | | | 163,614,101 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | | (696,001,202) | 7030 |
| 3. Exchange traded options | | | | |
| A. Add market value of open option contracts purchased on a contract market | | | 464,142,795 | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | | | (551,621,552) | 7033 |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | | | 2,637,629,531 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | | |
| - gross amount | 0 | 7045 | | |
| Less: amount offset by customer securities | 0 | 7047 | 0 | 7050 |
| 6. Amount required to be segregated (add lines 4 and 5) | | | \$ 2,637,629,531 | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | | |
|---|--|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | | |
| A. Cash | | | 626,722,888 | 7070 |
| B. Securities representing investments of customers' funds (at market) | | | 77,000,000 | 7080 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 1,174,687 | 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | | |
| A. Cash | | | 304,978,641 | 7100 |
| B. Securities representing investments of customers' funds (at market) | | | 1,734,094,294 | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 162,439,414 | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | | 12,785,840 | 7130 |
| 10. Exchange traded options | | | | |
| A. Value of open long option contracts | | | 464,142,795 | 7132 |
| B. Value of open short option contracts | | | (551,621,552) | 7133 |
| 11. Net equities with other FCMS | | | | |
| A. Net liquidating equity | | | 6,779,891 | 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) | | | 2,838,496,898 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | | \$ 200,867,367 | 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 | | | 75,867,367 | 7198 |

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| BROKER OR DEALER: | MIZUHO SECURITIES USA INC. | as of: 02/28/2017 |
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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 | \$ 1,162,763,422 | 7315 |
| | B. Securities (at market) | \$ 11,492,655 | 7317 |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | \$(73,767,859) | 7325 |
| 3. | Exchange traded options | | |
| | A. Market value of open option contracts purchased on a foreign board of trade | \$ 55,137,412 | 7335 |
| | B. Market value of open option contracts granted (sold) on a foreign board of trade | \$(50,734,638) | 7337 |
| 4. | Net equity (deficit) (add lines 1, 2, and 3) | \$ 1,104,890,992 | 7345 |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 418 | 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) | \$ 1,104,891,410 | 7355 |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | \$ 1,104,891,410 | 7360 |

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BROKER OR DEALER:

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as of: 02/28/2017

**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 | | \$ 5,083,305 | 7500 | | |
| B. Other banks qualified under Regulation 30.7 | | | | | |
| Name(s): <u>See Attached</u> | 7510 | 312,431,830 | 7520 | \$ 317,515,135 | 7530 |
| 2. Securities | | | | | |
| A. In safekeeping with banks located in the United States | | \$ 122,000,000 | 7540 | | |
| B. In safekeeping with other banks qualified under Regulation 30.7 | | | | | |
| Name(s): <u>See Attached</u> | 7550 | 0 | 7560 | 122,000,000 | 7570 |
| 3. Equities with registered futures commission merchants | | | | | |
| A. Cash | | \$ 54,529,064 | 7580 | | |
| B. Securities | | 0 | 7590 | | |
| C. Unrealized gain (loss) on open futures contracts | | (188,383) | 7600 | | |
| D. Value of long option contracts | | 0 | 7610 | | |
| E. Value of short option contracts | | (246,794) | 7615 | 54,093,887 | 7620 |
| 4. Amounts held by clearing organizations of foreign boards of trade | | | | | |
| Name(s): <u>See Attached</u> | 7630 | | | | |
| A. Cash | | \$ 713,698,455 | 7640 | | |
| B. Securities | | 11,492,655 | 7650 | | |
| C. Amount due to (from) clearing organization - daily variation | | (53,959,311) | 7660 | | |
| D. Value of long option contracts | | 3,878,568 | 7670 | | |
| E. Value of short option contracts | | 0 | 7675 | 675,110,367 | 7680 |
| 5. Amounts held by members of foreign boards of trade | | | | | |
| Name(s): <u>See Attached</u> | 7690 | | | | |
| A. Cash | | \$ 80,961,764 | 7700 | | |
| B. Securities | | 0 | 7710 | | |
| C. Unrealized gain (loss) on open futures contracts | | (19,188,304) | 7720 | | |
| D. Value of long option contracts | | 771,000 | 7730 | | |
| E. Value of short option contracts | | 0 | 7735 | 62,544,460 | 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 | | | | \$ 1,231,263,849 | 7770 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | | | | 126,372,439 | 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 | | | | 56,372,439 | 7785 |

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as of: 02/28/2017

**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 | | \$ 3,432,829 | 8500 | |
| | B. Securities (at market) | | 0 | 8510 | |
| 2. | Net unrealized profit (loss) in open cleared swaps | | (127,200) | 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) | | 3,305,629 | 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) | | 3,305,629 | 8590 | |

Funds in Cleared Swaps Customer Segregated Accounts

| | | | | | |
|-----|--|--|---------------|------|--|
| 7. | Deposited in cleared swaps customer segregated accounts at banks | | | | |
| | A. Cash | | \$ 28,171,169 | 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 | | 5,601,829 | 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 | | (440,200) | 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) | | 33,332,798 | 8720 | |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 30,027,169 | 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 | | \$ 15,027,169 | 8770 | |