

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 07/31/2017

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		\$ 2,612,029,150	7010
B. Securities (at market)		216,540,080	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(359,899,418)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		447,594,460	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(544,374,045)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		2,371,890,227	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	2,078,261	7045	
Less: amount offset by customer securities	(2,042,257)	7047	
6. Amount required to be segregated (add lines 4 and 5)		36,004	7050
		\$ 2,371,926,231	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		423,950,859	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)		14,568,841	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		998,148,887	7100
B. Securities representing investments of customers' funds (at market)		1,072,514,060	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		201,971,239	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(44,414,820)	7130
10. Exchange traded options			
A. Value of open long option contracts		447,594,460	7132
B. Value of open short option contracts		(544,374,045)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		3,845,898	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)		2,573,805,379	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 201,879,148	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		76,879,148	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	\$ 635,399,873	7315	
B. Securities (at market)	\$ 7,479,473	7317	
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(59,309,080)	7325	
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$ 22,284,318	7335	
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(22,546,725)	7337	
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 583,307,859	7345	
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 1,688,020	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)	\$ 1,688,020	7354	
	\$ 584,995,879	7355	
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 584,995,879	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		\$ 6,668,111	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	7510	475,784,061	7520	\$ 482,452,172
				7530
2. Securities				
A. In safekeeping with banks located in the United States		\$ 49,997,431	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	7550	0	7560	49,997,431
				7570
3. Equities with registered futures commission merchants				
A. Cash		\$ 27,838,141	7580	
B. Securities		0	7590	
C. Unrealized gain (loss) on open futures contracts		(4,071,753)	7600	
D. Value of long option contracts		22,895	7610	
E. Value of short option contracts		0	7615	
				23,789,283
				7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>	7630			
A. Cash		\$ 90,236,506	7640	
B. Securities		7,479,473	7650	
C. Amount due to (from) clearing organization - daily variation		(14,808,413)	7660	
D. Value of long option contracts		3,744,698	7670	
E. Value of short option contracts		0	7675	
				86,652,264
				7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>	7690			
A. Cash		\$ 91,227,093	7700	
B. Securities		0	7710	
C. Unrealized gain (loss) on open futures contracts		(22,021,156)	7720	
D. Value of long option contracts		0	7730	
E. Value of short option contracts		(4,030,000)	7735	
				65,175,937
				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				
				\$ 708,067,087
				7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				
				123,071,208
				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				
				53,071,208
				7785

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as of: 07/31/2017

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		\$ 5,810,684	8500
B. Securities (at market)		0	8510
2. Net unrealized profit (loss) in open cleared swaps		(1,658,235)	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)		4,152,449	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)		0	8580
		4,152,449	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 25,548,186	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		8,603,894	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		142,690	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)		34,294,770	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,142,321	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		\$ 15,142,321	8770