

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 06/30/2017

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		\$ 1,817,411,133	7010	
B. Securities (at market)		227,327,630	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		361,295,045	7030	
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market		396,084,764	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market		(472,999,133)	7033	
4. Net equity (deficit) (add lines 1, 2 and 3)		2,329,119,439	7040	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	9,900,344		7045	
Less: amount offset by customer securities	(9,835,737)	64,607	7047	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,329,184,046	7060	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash		430,579,953	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)		45,051,749	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash		949,279,201	7100	
B. Securities representing investments of customers' funds (at market)		1,072,105,852	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)		182,275,881	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets		(78,062,286)	7130	
10. Exchange traded options				
A. Value of open long option contracts		396,084,764	7132	
B. Value of open short option contracts		(472,999,133)	7133	
11. Net equities with other FCMS				
A. Net liquidating equity		5,816,716	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)		2,530,132,697	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 200,948,651	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		75,948,651	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		\$ 626,596,527	7315
B. Securities (at market)		\$ 9,174,580	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$(68,422,752)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 20,608,382	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(14,448,817)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 573,507,920	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 776,555	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)		\$ 574,284,475	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		\$ 574,284,475	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		\$ 4,722,887	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	450,669,438	7520	\$ 455,392,325	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 49,963,188	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	49,963,188	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 37,401,533	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		(3,796,106)	7600		
D. Value of long option contracts		682,348	7610		
E. Value of short option contracts		0	7615	34,287,775	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 110,521,120	7640		
B. Securities		9,174,580	7650		
C. Amount due to (from) clearing organization - daily variation		(26,170,650)	7660		
D. Value of long option contracts		3,464,718	7670		
E. Value of short option contracts		0	7675	96,989,768	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 77,905,015	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		(15,764,099)	7720		
D. Value of long option contracts		2,012,500	7730		
E. Value of short option contracts		0	7735	64,153,416	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				\$ 700,786,472	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				126,501,997	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				56,501,997	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		\$ 2,651,719		8500
B. Securities (at market)		0		8510
2. Net unrealized profit (loss) in open cleared swaps		1,567,959		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)		4,219,678		8550
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 0			
Less: amount offset by customer securities	0			8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		4,219,678		8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 26,441,756		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		8,917,019		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		(162,267)		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)		35,196,508		8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,976,830		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		\$ 15,976,830		8770