

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

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 03/31/2017

**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		\$ 2,545,913,145	7010	
	B. Securities (at market)		163,523,437	7020	
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market		(224,184,562)	7030	
3.	Exchange traded options				
	A. Add market value of open option contracts purchased on a contract market		430,380,241	7032	
	B. Deduct market value of open option contracts granted (sold) on a contract market		(467,610,193)	7033	
4.	Net equity (deficit) (add lines 1, 2 and 3)		2,448,022,068	7040	
5.	Accounts liquidating to a deficit and accounts with debit balances				
	- gross amount	2,457,996		7045	
	Less: amount offset by customer securities	0		7047	
			2,457,996	7050	
6.	Amount required to be segregated (add lines 4 and 5)		\$ 2,450,480,064	7060	

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts				
	A. Cash		617,373,511	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)		1,176,449	7090	
8.	Margins on deposit with derivatives clearing organizations of contract markets				
	A. Cash		838,586,775	7100	
	B. Securities representing investments of customers' funds (at market)		1,112,046,250	7110	
	C. Securities held for particular customers or option customers in lieu of cash (at market)		162,346,988	7120	
9.	Net settlement from (to) derivatives clearing organizations of contract markets		(51,864,960)	7130	
10.	Exchange traded options				
	A. Value of open long option contracts		430,380,241	7132	
	B. Value of open short option contracts		(467,610,193)	7133	
11.	Net equities with other FCMs				
	A. Net liquidating equity		6,737,579	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)		2,649,172,640	7180	
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 198,692,576	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		73,692,576	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	\$ 604,215,941	7315
	B. Securities (at market)	\$ 11,485,585	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(54,117,505)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 55,504,945	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(40,334,787)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 576,754,179	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 9,483	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)	\$ 576,763,662	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 576,763,662	7360

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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	\$ 7,142,722	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7510	439,811,498	7520
			\$ 446,954,220	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 0	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): _		7550	0	7560
			0	7570
3. Equities with registered futures commission merchants				
A. Cash	\$ 56,178,416	7580		
B. Securities	0	7590		
C. Unrealized gain (loss) on open futures contracts	349,284	7600		
D. Value of long option contracts	0	7610		
E. Value of short option contracts	(191,204)	7615	56,336,496	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>		7630		
A. Cash	\$ 160,998,739	7640		
B. Securities	11,485,585	7650		
C. Amount due to (from) clearing organization - daily variation	(40,204,306)	7660		
D. Value of long option contracts	14,085,861	7670		
E. Value of short option contracts	0	7675	146,365,879	7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>		7690		
A. Cash	\$ 63,604,189	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	(11,700,670)	7720		
D. Value of long option contracts	1,275,500	7730		
E. Value of short option contracts	0	7735	53,179,019	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			\$ 702,835,614	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			126,071,952	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			56,071,952	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		\$ 9,830,385	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		4,444,043	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)		14,274,428	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)		14,274,428	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 24,716,894	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		18,693,835	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		955,398	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)		44,366,127	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,091,699	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		\$ 15,091,699	8770	