

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 05/31/2017

**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		\$ 2,255,851,692		7010
B. Securities (at market)		172,183,694		7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		217,800,187		7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market		391,785,510		7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(449,063,761)		7033
4. Net equity (deficit) (add lines 1, 2 and 3)		2,588,557,322		7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	40,950			7045
Less: amount offset by customer securities	0			7047
		40,950		7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,588,598,272		7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash		489,073,461		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)		9,544,903		7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash		816,805,610		7100
B. Securities representing investments of customers' funds (at market)		1,172,824,583		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		162,638,791		7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		190,784,099		7130
10. Exchange traded options				
A. Value of open long option contracts		391,785,510		7132
B. Value of open short option contracts		(449,063,761)		7133
11. Net equities with other FCMs				
A. Net liquidating equity		6,177,338		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)		2,790,570,534		7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 201,972,262		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		76,972,262		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	\$ 574,285,588	7315
	B. Securities (at market)	\$ 9,176,175	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(17,627,926)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 32,590,673	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(22,047,791)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 576,376,719	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 244	7351
	Less: amount offset by customer owned securities	\$ 0	7352
		\$ 244	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 576,376,963	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 576,376,963	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		\$ 6,258,205	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	343,341,543	7520	\$ 349,599,748	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 149,923,000	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	149,923,000	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 48,683,767	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		6,178,335	7600		
D. Value of long option contracts		1,076,252	7610		
E. Value of short option contracts		0	7615	55,938,354	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 91,559,857	7640		
B. Securities		9,176,175	7650		
C. Amount due to (from) clearing organization - daily variation		(6,315,759)	7660		
D. Value of long option contracts		7,306,130	7670		
E. Value of short option contracts		0	7675	101,726,403	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 45,329,530	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		(2,543,230)	7720		
D. Value of long option contracts		2,160,500	7730		
E. Value of short option contracts		0	7735	44,946,800	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				\$ 702,134,305	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				125,757,342	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				55,757,342	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		\$ 549,233	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		6,354,487	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)		6,903,720	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)		6,903,720	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 30,163,466	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		8,511,575	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		72,517	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)		38,747,558	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 31,843,838	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		\$ 16,843,838	8770	