

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 09/30/2017

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			\$ 3,703,921,062	7010
B. Securities (at market)			223,885,038	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(923,697,774)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			495,732,216	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(607,068,703)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			2,892,771,839	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount		23,137		7045
Less: amount offset by customer securities		(5,756)		7047
			17,381	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 2,892,789,220	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			240,087,670	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)			11,304,733	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			1,349,500,219	7100
B. Securities representing investments of customers' funds (at market)			1,304,484,576	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			212,580,305	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			103,414,121	7130
10. Exchange traded options				
A. Value of open long option contracts			495,732,216	7132
B. Value of open short option contracts			(607,068,703)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			3,817,921	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)			3,113,853,058	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 221,063,838	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			96,063,838	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	\$ 768,569,954	7315
	B. Securities (at market)	\$ 7,047,851	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(133,774,854)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 71,392,059	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(39,252,503)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 673,982,507	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 32	7351
	Less: amount offset by customer owned securities	\$ 0	7352
		\$ 32	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 673,982,539	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 673,982,539	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		\$ 7,933,783	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	459,767,094	7520	\$ 467,700,877	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 109,312,500	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	109,312,500	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 34,081,979	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		(8,337,108)	7600		
D. Value of long option contracts		7,149	7610		
E. Value of short option contracts		0	7615	25,752,020	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 126,743,386	7640		
B. Securities		7,047,851	7650		
C. Amount due to (from) clearing organization - daily variation		(46,700,061)	7660		
D. Value of long option contracts		5,724,494	7670		
E. Value of short option contracts		0	7675	92,815,670	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 128,075,369	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		(51,733,483)	7720		
D. Value of long option contracts		26,407,913	7730		
E. Value of short option contracts		0	7735	102,749,799	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				\$ 798,330,866	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				124,348,327	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				54,348,327	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		\$ 564,784		8500
B. Securities (at market)		0		8510
2. Net unrealized profit (loss) in open cleared swaps		3,685,630		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)		4,250,414		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)		4,250,414		8580
				8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 24,346,130		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		9,913,582		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		56,770		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)		34,316,482		8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,066,068		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		\$ 15,066,068		8770