

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 08/31/2018

**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			\$ 3,805,841,240	7010
B. Securities (at market)			625,462,031	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(1,613,514,907)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			938,703,470	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(794,485,573)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			2,962,006,261	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount		1,435,147	7045	
Less: amount offset by customer securities		(1,011,962)	7047	
			423,185	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 2,962,429,446	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			344,073,029	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)			11,907,106	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			274,143,115	7100
B. Securities representing investments of customers' funds (at market)			1,690,284,846	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			613,554,925	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			80,736,796	7130
10. Exchange traded options				
A. Value of open long option contracts			938,703,470	7132
B. Value of open short option contracts			(794,485,573)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			3,115,063	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)			3,162,032,777	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 199,603,331	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			74,603,331	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		\$ 509,790,909	7315
B. Securities (at market)		\$ 2,720,744	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 18,899,789	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 35,894,943	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(32,574,345)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 534,732,040	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		\$ 0	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)		\$ 534,732,040	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		\$ 534,732,040	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		\$ 2,214,073	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	370,063,643	7520	\$ 372,277,716	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 149,194,730	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	149,194,730	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 19,438,544	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		(3,928,964)	7600		
D. Value of long option contracts		1,461,286	7610		
E. Value of short option contracts		0	7615	16,970,866	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 27,007,639	7640		
B. Securities		0	7650		
C. Amount due to (from) clearing organization - daily variation		60,569,205	7660		
D. Value of long option contracts		105,563	7670		
E. Value of short option contracts		0	7675	87,682,407	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 32,240,123	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		315,082	7720		
D. Value of long option contracts		1,753,749	7730		
E. Value of short option contracts		0	7735	34,308,954	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				\$ 660,434,673	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				125,702,633	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				55,702,633	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		\$ 804,897	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		2,384,688	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)		3,189,585	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)		3,189,585	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 7,055,759	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		25,978,739	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		35,963	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)		33,070,461	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 29,880,876	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		\$ 14,880,876	8770	