

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

<b>BROKER OR DEALER:</b>	MIZUHO SECURITIES USA LLC	as of: 12/31/2018
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**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	\$ 971,074,874	7010	
B. Securities (at market)	741,978,068	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,571,083,280	7030	
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	729,670,683	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market	(708,492,308)	7033	
4. Net equity (deficit) (add lines 1, 2 and 3)	3,305,314,597	7040	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	103,685	7045	
Less: amount offset by customer securities	(103,685)	7047	0
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,305,314,597	7060	

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	380,084,918	7070	
B. Securities representing investments of customers' funds (at market)	249,811,181	7080	
C. Securities held for particular customers or option customers in lieu of cash (at market)	139,966,793	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	232,787,707	7100	
B. Securities representing investments of customers' funds (at market)	1,931,141,943	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	602,011,275	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	(50,954,109)	7130	
10. Exchange traded options			
A. Value of open long option contracts	729,670,683	7132	
B. Value of open short option contracts	(708,492,308)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	2,417,492	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)	3,508,445,575	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 203,130,978	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	78,130,978	7198	

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**as of:** 12/31/2018

**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	\$ 509,827,375	7315
	B. Securities (at market)	\$ 2,418,219	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 61,119,617	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 18,245,954	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(22,054,165)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 569,557,000	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 288,887	7351
	Less: amount offset by customer owned securities	\$ 0	7352
		\$ 288,887	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 569,845,887	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 569,845,887	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		\$ 1,275,109	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	460,248,708	7520	\$ 461,523,817	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 132,036,278	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	132,036,278	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 15,388,391	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		1,283,960	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		0	7615	16,672,351	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 35,024,727	7640		
B. Securities		0	7650		
C. Amount due to (from) clearing organization - daily variation		7,356,171	7660		
D. Value of long option contracts		0	7670		
E. Value of short option contracts		(2,435,475)	7675	39,945,423	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 19,140,234	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		27,921,499	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		(1,372,735)	7735	45,688,998	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				\$ 695,866,867	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				126,020,980	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				56,020,980	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		\$ 459,896	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		812,500	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)		1,272,396	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)		1,272,396	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 2,407,536	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		28,413,287	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		(24,750)	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)		30,796,073	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 29,523,677	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		\$ 14,523,677	8770	