

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

**BROKER OR DEALER:**

MIZUHO SECURITIES USA LLC

as of: 01/31/2018

**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			\$ 4,887,116,235	7010
B. Securities (at market)			231,149,244	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(2,216,361,193)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			601,171,605	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(536,632,438)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			2,966,443,453	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	648,724	7045		
Less: amount offset by customer securities	(367,416)	7047	281,308	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 2,966,724,761	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			497,674,030	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)			7,526,712	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			495,887,102	7100
B. Securities representing investments of customers' funds (at market)			1,813,107,093	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			223,622,532	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			64,257,269	7130
10. Exchange traded options				
A. Value of open long option contracts			601,171,605	7132
B. Value of open short option contracts			(536,632,438)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			2,585,211	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)			3,169,199,116	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 202,474,355	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			77,474,355	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	\$ 734,030,077	7315
	B. Securities (at market)	\$ 7,350,941	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(119,173,556)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 43,399,102	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(45,406,466)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 620,200,098	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)	\$ 620,200,098	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 620,200,098	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		\$ 4,166,078	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	456,019,577	7520	\$ 460,185,655	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 97,427,500	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	97,427,500	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 58,305,979	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		(13,867,146)	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		0	7615	44,438,833	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 70,217,442	7640		
B. Securities		7,350,941	7650		
C. Amount due to (from) clearing organization - daily variation		(13,290,974)	7660		
D. Value of long option contracts		3,975,658	7670		
E. Value of short option contracts		0	7675	68,253,067	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 93,378,419	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		(11,850,032)	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		(5,983,023)	7735	75,545,364	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				\$ 745,850,419	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				125,650,321	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				55,650,321	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		\$ 1,145,517	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		2,599,332	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)		3,744,849	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)		3,744,849	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 23,593,020	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		10,380,292	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		73,027	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)		34,046,339	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,301,490	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		\$ 15,301,490	8770	