

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

**BROKER OR DEALER:**

MIZUHO SECURITIES USA LLC

as of: 06/30/2018

**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		\$ 4,810,972,051	7010	
B. Securities (at market)		193,355,214	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(2,436,513,946)	7030	
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market		1,154,830,182	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market		(991,976,004)	7033	
4. Net equity (deficit) (add lines 1, 2 and 3)		2,730,667,497	7040	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	2,584,338		7045	
Less: amount offset by customer securities	(1,666,278)		7047	
		918,060	7050	
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,731,585,557	7060	

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash		613,953,330	7070	
B. Securities representing investments of customers' funds (at market)		161,528,594	7080	
C. Securities held for particular customers or option customers in lieu of cash (at market)		9,188,956	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash		85,055,327	7100	
B. Securities representing investments of customers' funds (at market)		1,791,250,977	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)		184,166,258	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets		(77,198,765)	7130	
10. Exchange traded options				
A. Value of open long option contracts		1,154,830,182	7132	
B. Value of open short option contracts		(991,976,004)	7133	
11. Net equities with other FCMs				
A. Net liquidating equity		1,277,459	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)		2,932,076,314	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 200,490,757	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		75,490,757	7198	

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

**BROKER OR DEALER:** MIZUHO SECURITIES USA LLC

**as of:** 06/30/2018

**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	\$ 637,220,380	7315
	B. Securities (at market)	\$ 2,737,010	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(85,273,648)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 65,878,192	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(59,013,049)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 561,548,885	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)	\$ 561,548,885	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 561,548,885	7360

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

**BROKER OR DEALER:**

MIZUHO SECURITIES USA LLC

as of: 06/30/2018

**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		\$ 10,536,108	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	371,423,572	7520	\$ 381,959,680	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 156,669,553	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	156,669,553	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 22,301,732	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		623,339	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		0	7615	22,925,071	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 127,328,746	7640		
B. Securities		2,737,010	7650		
C. Amount due to (from) clearing organization - daily variation		(66,360,974)	7660		
D. Value of long option contracts		4,018,718	7670		
E. Value of short option contracts		0	7675	67,723,500	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 47,444,881	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		11,637,644	7720		
D. Value of long option contracts		2,846,424	7730		
E. Value of short option contracts		0	7735	61,928,949	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				\$ 691,206,753	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				129,657,868	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				59,657,868	7785

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

**BROKER OR DEALER:**

MIZUHO SECURITIES USA LLC

as of: 06/30/2018

**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		\$ 1,528,935		8500
B. Securities (at market)		0		8510
2. Net unrealized profit (loss) in open cleared swaps		1,073,066		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)		2,602,001		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)		2,602,001		8580

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 8,011,151		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		24,736,965		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		33,901		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)		32,782,017		8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,180,016		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		\$ 15,180,016		8770