

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

**BROKER OR DEALER:**

MIZUHO SECURITIES USA LLC

as of: 10/31/2018

**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			\$ 3,903,126,734	7010
B. Securities (at market)			608,263,367	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(1,386,341,397)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			1,275,253,575	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(861,254,711)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			3,539,047,568	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	16,906,803	7045		
Less: amount offset by customer securities	(16,820,255)	7047	86,548	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 3,539,134,116	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			561,777,865	7070
B. Securities representing investments of customers' funds (at market)			147,501,190	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			114,851,674	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			272,548,203	7100
B. Securities representing investments of customers' funds (at market)			1,581,786,793	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			493,411,693	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			149,611,684	7130
10. Exchange traded options				
A. Value of open long option contracts			1,275,253,575	7132
B. Value of open short option contracts			(861,254,711)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			2,955,727	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)			3,738,443,693	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 199,309,577	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			74,309,577	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	\$ 553,374,659	7315
	B. Securities (at market)	\$ 2,376,029	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(1,215,792)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 25,217,162	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(25,327,551)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 554,424,507	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)	\$ 554,424,507	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 554,424,507	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	\$ 2,253,757	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7510	409,581,922	7520
			\$ 411,835,679	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 128,456,348	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		7550	0	7560
			128,456,348	7570
3. Equities with registered futures commission merchants				
A. Cash	\$ 25,125,082	7580		
B. Securities	0	7590		
C. Unrealized gain (loss) on open futures contracts	(606,044)	7600		
D. Value of long option contracts	25,643	7610		
E. Value of short option contracts	0	7615		
			24,544,681	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>		7630		
A. Cash	\$ 69,021,578	7640		
B. Securities	0	7650		
C. Amount due to (from) clearing organization - daily variation	(351,988)	7660		
D. Value of long option contracts	0	7670		
E. Value of short option contracts	(976,476)	7675		
			67,693,114	7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>		7690		
A. Cash	\$ 27,951,354	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	18,378,032	7720		
D. Value of long option contracts	840,445	7730		
E. Value of short option contracts	0	7735		
			47,169,831	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			\$ 679,699,653	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			125,275,146	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			55,275,146	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			\$(922,638)	8500
B. Securities (at market)			0	8510
2. Net unrealized profit (loss) in open cleared swaps			3,572,468	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)			2,649,830	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)			2,649,830	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			\$ 3,103,270	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			30,165,810	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			(223,572)	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)			33,045,508	8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 30,395,678	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			\$ 15,395,678	8770