

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 09/30/2018

**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		\$ 3,782,045,359	7010
B. Securities (at market)		618,736,087	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,870,292,366)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,166,480,915	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,003,022,777)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		2,693,947,218	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	4,520,820	7045	
Less: amount offset by customer securities	(4,520,820)	7047	0
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,693,947,218	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		528,142,762	7070
B. Securities representing investments of customers' funds (at market)		90,657,053	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		95,986,415	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		39,332,841	7100
B. Securities representing investments of customers' funds (at market)		1,536,158,032	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		522,749,672	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(86,334,579)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,166,480,915	7132
B. Value of open short option contracts		(1,003,022,777)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		2,206,748	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)		2,892,357,082	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 198,409,864	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		73,409,864	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	\$ 553,469,694	7315
	B. Securities (at market)	\$ 2,700,999	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(69,611,364)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 28,139,031	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(24,607,849)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 490,090,511	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 1,961	7351
	Less: amount offset by customer owned securities	\$ 0	7352
		\$ 1,961	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 490,092,472	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 490,092,472	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		\$ 1,783,689	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	345,123,449	7520	\$ 346,907,138	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 150,167,684	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	150,167,684	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 25,482,320	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		5,696,448	7600		
D. Value of long option contracts		366,010	7610		
E. Value of short option contracts		0	7615	31,544,778	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 55,162,095	7640		
B. Securities		0	7650		
C. Amount due to (from) clearing organization - daily variation		(7,675,424)	7660		
D. Value of long option contracts		1,351,068	7670		
E. Value of short option contracts		0	7675	48,837,739	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 60,803,401	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		(24,246,995)	7720		
D. Value of long option contracts		1,814,104	7730		
E. Value of short option contracts		0	7735	38,370,510	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				\$ 615,827,849	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				125,735,377	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				55,735,377	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		\$(1,218,292)	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		4,483,807	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)		3,265,515	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)		3,265,515	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 2,592,058	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		30,525,054	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		222,497	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)		33,339,609	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 30,074,094	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		\$ 15,074,094	8770	