

## Mizuho Securities USA LLC

### Schedule V: Statement of Segregation Requirements and Funds in Segregation for Customers Trading on U.S. Commodity Exchanges

March 31, 2018  
(In Thousands)

#### Segregation Requirements

Net ledger balance:	
Cash	\$ 4,451,224
Securities (at market)	204,634
Net unrealized profit (loss) in open futures contracts traded on a contract market	(1,978,493)
Exchange traded options:	
Add market value of open option contracts purchased on a contract market	805,848
Deduct market value of open option contracts granted (sold) on a contract market	<u>(693,206)</u>
Net equity (deficit)	2,790,007
Accounts liquidating to a deficit and accounts with debit balances – gross amount	484
Less: amount offset by customer owned securities	<u>(484)</u>
Amount required to be segregated	<u>2,790,007</u>

#### Funds in Segregated Accounts

Deposited in segregated funds bank accounts:	
Cash	451,210
Securities representing investments of customers' funds (at market)	251,666
Securities held for particular customers or option customers in lieu of cash (at market)	11,079
Margins on deposit with clearing organizations of contract markets:	
Cash	266,360
Securities representing investments of customers' funds (at market)	1,784,461
Securities held for particular customers or option customers in lieu of cash (at market)	193,554
Net settlement from (to) derivatives clearing organizations of contract markets	(30,739)
Exchange-traded options:	
Value of open long option contracts	805,848
Value of open short option contracts	(693,206)
Net equities with other FCMs:	
Net liquidating equity	<u>1,822</u>
Total amount in segregation	<u>3,042,055</u>
Excess (deficiency) funds in segregation	<u>252,048</u>
Management Target Amount for Excess funds in segregation	<u>125,000</u>
Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>\$ 127,048</u>

There are no material differences between the above computation and the corresponding computation included in the Company's unaudited Form X-17a-5 filing dated May 30, 2018.

Mizuho Securities USA LLC

Schedule VI: Statement of Secured Amounts and Funds Held in  
Separate Accounts Pursuant to Commission Regulation 30.7

March 31, 2018  
(In Thousands)

**Foreign futures and foreign options secured amounts**

Amounts to be set aside in separate Regulation 30.7 accounts:

Net ledger balance:

Cash	\$ 512,717
Securities (at market)	2,863
Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	37,397
Exchange-traded options:	
Market value of open option contracts purchased on a foreign board of trade	42,538
Market value of open contracts granted (sold) on a foreign board of trade	(33,173)
Net equity (deficit)	<u>562,342</u>
Accounts liquidating to a deficit and accounts with debit balances	-
Amount required to be set aside as the security amount – Net Liquidating Equity Method	<u>562,342</u>
Greater of amount required to be set aside pursuant to foreign jurisdiction (above)	<u><u>\$ 562,342</u></u>

There are no material differences between the above computation and the corresponding computation included in the Company's unaudited Form X-17a-5 filing dated May 30, 2018.

## Mizuho Securities USA LLC

### Schedule VI (continued): Statement of Secured Amounts and Funds Held in Separate Accounts Pursuant to Commission Regulation 30.7

March 31, 2018  
(In Thousands)

**Funds deposited in separate Regulation 30.7 accounts:**

Cash in banks:	
Banks located in the United States	\$ 11,608
Other banks qualified under Regulation 30.7	357,385
	368,993
Securities:	
In safekeeping with located in the United States	146,682
In safekeeping with other banks qualified under Regulation 30.7	-
	146,682
Equities with registered futures commission merchants:	
Cash	25,097
Unrealized gain (loss) on open futures contracts	4,749
Value of short option contracts	-
	29,846
Amounts held by clearing organizations of foreign boards of trade:	
Cash	40,021
Securities	2,863
Amount due to (from) clearing organizations – daily variation	37,857
Value of long option contracts	2,732
	83,473
Amounts held by members of foreign boards of trade:	
Cash	31,348
Unrealized gain (loss) on open futures contracts	20,676
Value of long option contracts	6,634
	58,658
Total funds in separate section 30.7 accounts	687,652
Excess (deficiency) set Aside Funds for Secured Amount	125,310
Management Target Amount for Excess	70,000
Excess (deficiency) funds in separate 30.7 account over (under) Management Target	\$ 55,310

There are no material differences between the above computation and the corresponding computation included in the Company's unaudited Form X-17a-5 filing dated May 30, 2018.

## Mizuho Securities USA LLC

### Schedule VII: Statement of Cleared Swaps Customer Segregation Requirements and Funds in Cleared Swaps Customer Accounts Under 4D(F) of the CEA

March 31, 2018  
(In thousands)

#### Cleared Swaps Customer Requirements

Net ledger balance:

Cash	\$	2,819
Securities (at market)		-
Net unrealized loss in open cleared swaps		(3)
Cleared swaps options:		
Add market value of open cleared swaps option contracts purchased		-
Deduct market value of open cleared swaps option contracts granted (sold)		-
Net equity (deficit)		2,816
Accounts liquidating to a deficit and accounts with debit balance – gross amount		-
Less: amount offset by customer owned securities		-
Amount required to be segregated for cleared swaps customers		2,816

#### Funds in Cleared Swaps Customer Segregated Accounts

Deposited in cleared swaps customer segregated accounts at banks:

Cash		23,608
Securities representing investments of cleared swaps customers' funds (at market)		-
Securities held for particular cleared swaps customers in lieu of cash (at market)		-
Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated amounts:		
Cash		9,454
Securities representing investments of customers' funds (at market)		-
Securities held for particular customers or option customers in lieu of cash (at market)		-
Net settlement from (to) derivatives clearing organizations		-
Cleared swaps options:		
Value of open cleared swaps long option contracts		-
Value of open cleared swaps short option contracts		-
Net equities with other FCMs		-
Cleared swaps customer funds on hand		-
Total amount in cleared swaps customer segregation		33,062
Excess (deficiency) funds in cleared swaps customer segregation		30,246
Management Target Amount for Excess funds in cleared swaps segregated accounts		15,000
Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)		
Management Target Excess	\$	15,246

There are no material differences between the above computation and the corresponding computation included in the Company's unaudited Form X-17a-5 filing dated May 30, 2018.