

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 05/31/2019

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAAct)

| | | | | |
|---|------------------|------|---------|------|
| 1. Net ledger balance | | | | |
| A. Cash | \$ 2,269,501,377 | 7010 | | |
| B. Securities (at market) | 390,361,378 | 7020 | | |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | 577,561,310 | 7030 | | |
| 3. Exchange traded options | | | | |
| A. Add market value of open option contracts purchased on a contract market | 538,089,334 | 7032 | | |
| B. Deduct market value of open option contracts granted (sold) on a contract market | (592,986,091) | 7033 | | |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | 3,182,527,308 | 7040 | | |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | | |
| - gross amount | 580,186 | 7045 | | |
| Less: amount offset by customer securities | (21,441) | 7047 | 558,745 | 7050 |
| 6. Amount required to be segregated (add lines 4 and 5) | \$ 3,183,086,053 | 7060 | | |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|----------------|------|--|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | 553,054,413 | 7070 | |
| B. Securities representing investments of customers' funds (at market) | 49,750,000 | 7080 | |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | 54,736,499 | 7090 | |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | 330,209,832 | 7100 | |
| B. Securities representing investments of customers' funds (at market) | 1,772,590,000 | 7110 | |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | 335,624,879 | 7120 | |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | 335,928,054 | 7130 | |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | 538,089,334 | 7132 | |
| B. Value of open short option contracts | (592,974,328) | 7133 | |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | 8,145,260 | 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) | 3,385,153,943 | 7180 | |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | \$ 202,067,890 | 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 | 77,067,890 | 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 | \$ 671,982,963 | 7315 |
| B. Securities (at market) | \$ 2,487,270 | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | \$ 70,722,345 | 7325 |
| 3. Exchange traded options | | |
| A. Market value of open option contracts purchased on a foreign board of trade | \$ 35,702,841 | 7335 |
| B. Market value of open option contracts granted (sold) on a foreign board of trade | \$(57,323,242) | 7337 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | \$ 723,572,177 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 92,329 | 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) | \$ 723,664,506 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | \$ 723,664,506 | 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 | | | \$ 2,174,033 | 7500 | |
| B. Other banks qualified under Regulation 30.7 | | | 477,641,624 | 7520 | |
| Name(s): <u>See Attached</u> | 7510 | | | \$ 479,815,657 | 7530 |
| 2. Securities | | | | | |
| A. In safekeeping with banks located in the United States | | | \$ 177,836,728 | 7540 | |
| B. In safekeeping with other banks qualified under Regulation 30.7 | | | 0 | 7560 | |
| Name(s): <u>See Attached</u> | 7550 | | | 177,836,728 | 7570 |
| 3. Equities with registered futures commission merchants | | | | | |
| A. Cash | | | \$ 16,936,903 | 7580 | |
| B. Securities | | | 0 | 7590 | |
| C. Unrealized gain (loss) on open futures contracts | | | 17,525,115 | 7600 | |
| D. Value of long option contracts | | | 2,218,163 | 7610 | |
| E. Value of short option contracts | | | 0 | 7615 | |
| | | | | 36,680,181 | 7620 |
| 4. Amounts held by clearing organizations of foreign boards of trade | | | | | |
| Name(s): <u>See Attached</u> | 7630 | | | | |
| A. Cash | | | \$ 43,578,626 | 7640 | |
| B. Securities | | | 0 | 7650 | |
| C. Amount due to (from) clearing organization - daily variation | | | 21,343,265 | 7660 | |
| D. Value of long option contracts | | | 0 | 7670 | |
| E. Value of short option contracts | | | (2,182,591) | 7675 | |
| | | | | 62,739,300 | 7680 |
| 5. Amounts held by members of foreign boards of trade | | | | | |
| Name(s): <u>See Attached</u> | 7690 | | | | |
| A. Cash | | | \$ 116,741,027 | 7700 | |
| B. Securities | | | 0 | 7710 | |
| C. Unrealized gain (loss) on open futures contracts | | | (2,864,406) | 7720 | |
| D. Value of long option contracts | | | 0 | 7730 | |
| E. Value of short option contracts | | | (21,655,973) | 7735 | |
| | | | | 92,220,648 | 7740 |
| 6. Amounts with other depositories designated by a foreign board of trade | | | | | |
| Name(s): | 7750 | | | | |
| 7. Segregated funds on hand (describe): | | | | | |
| 8. Total funds in separate section 30.7 accounts | | | \$ 849,292,514 | 7770 | |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | | | 125,628,008 | 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 | | | 55,628,008 | 7785 | |

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as of: 05/31/2019

**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 | \$ 1,710,841 | 8500 | |
| B. Securities (at market) | 0 | 8510 | |
| 2. Net unrealized profit (loss) in open cleared swaps | (323,250) | 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) | 1,387,591 | 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 |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | 1,387,591 | 8590 | |

Funds in Cleared Swaps Customer Segregated Accounts

| | | | |
|---|---------------|------|--|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | \$ 1,813,298 | 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 | 19,823,535 | 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 | 0 | 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) | 21,636,833 | 8720 | |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | \$ 20,249,242 | 8730 | |
| 15. Management target Amount for Excess funds in cleared swaps segregated accounts | \$ 10,000,000 | 8760 | |
| 16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess | \$ 10,249,242 | 8770 | |