

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 06/30/2019

**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	\$ 3,279,675,754	7010	
B. Securities (at market)	273,361,846	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(123,786,915)	7030	
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	549,281,334	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market	(522,920,377)	7033	
4. Net equity (deficit) (add lines 1, 2 and 3)	3,455,611,642	7040	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	1,598,151	7045	
Less: amount offset by customer securities	(1,529,150)	7047	69,001
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,455,680,643	7060	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	469,406,068	7070	
B. Securities representing investments of customers' funds (at market)	51,250,000	7080	
C. Securities held for particular customers or option customers in lieu of cash (at market)	83,495,781	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	419,995,128	7100	
B. Securities representing investments of customers' funds (at market)	2,249,549,466	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	189,866,065	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	160,822,190	7130	
10. Exchange traded options			
A. Value of open long option contracts	549,281,334	7132	
B. Value of open short option contracts	(522,913,014)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	3,370,718	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)	3,654,123,736	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 198,443,093	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	73,443,093	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	\$ 782,176,766		7315
	B. Securities (at market)	\$ 2,577,236		7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 8,908,338		7325
3.	Exchange traded options			
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 49,977,466		7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(90,113,867)		7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 753,525,939		7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 145,089	7351	
	Less: amount offset by customer owned securities	\$ 0	7352	
		\$ 145,089		7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 753,671,028		7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 753,671,028		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	\$ 2,628,873	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	533,902,656	7520	\$ 536,531,529	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 180,010,067	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	0	7560	180,010,067	7570
3. Equities with registered futures commission merchants				
A. Cash	\$ 28,772,415	7580		
B. Securities	0	7590		
C. Unrealized gain (loss) on open futures contracts	6,572,054	7600		
D. Value of long option contracts	1,535,490	7610		
E. Value of short option contracts	0	7615	36,879,959	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>		7630		
A. Cash	\$ 34,993,345	7640		
B. Securities	0	7650		
C. Amount due to (from) clearing organization - daily variation	11,776,721	7660		
D. Value of long option contracts	0	7670		
E. Value of short option contracts	(395,828)	7675	46,374,238	7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>		7690		
A. Cash	\$ 148,651,803	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	(28,333,304)	7720		
D. Value of long option contracts	0	7730		
E. Value of short option contracts	(41,276,064)	7735	79,042,435	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			\$ 878,838,228	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			125,167,200	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			55,167,200	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		\$ 1,157,149	8500	
	B. Securities (at market)		0	8510	
2.	Net unrealized profit (loss) in open cleared swaps		274,250	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)		1,431,399	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)		1,431,399	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks				
	A. Cash		\$ 2,053,523	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		20,057,535	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		(46,500)	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)		22,064,558	8720	
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 20,633,159	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		\$ 10,633,159	8770	