

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 08/31/2019

**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		\$ 2,679,440,577	7010
B. Securities (at market)		269,874,747	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		913,345,980	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		485,795,276	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(525,994,482)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		3,822,462,098	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	0	7045	
Less: amount offset by customer securities	0	7047	0
6. Amount required to be segregated (add lines 4 and 5)		\$ 3,822,462,098	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		451,978,561	7070
B. Securities representing investments of customers' funds (at market)		43,013,859	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		68,556,109	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		477,605,136	7100
B. Securities representing investments of customers' funds (at market)		2,568,583,961	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		201,318,638	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		246,888,372	7130
10. Exchange traded options			
A. Value of open long option contracts		485,795,276	7132
B. Value of open short option contracts		(525,994,657)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		4,373,920	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)		4,022,119,175	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 199,657,077	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		74,657,077	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	\$ 704,287,812	7315
B. Securities (at market)	\$ 2,580,703	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 146,412,243	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 35,669,666	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(34,165,125)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 854,785,299	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 114,176	7351
Less: amount offset by customer owned securities	\$(114,176)	7352
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 854,785,299	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 854,785,299	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			\$ 3,029,291	7500
B. Other banks qualified under Regulation 30.7			610,482,328	7520
Name(s): <u>See Attached</u>	7510			\$ 613,511,619
				7530
2. Securities			\$ 206,794,758	7540
A. In safekeeping with banks located in the United States				
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	7550			
			0	7560
				206,794,758
				7570
3. Equities with registered futures commission merchants				
A. Cash		\$ 23,039,721	7580	
B. Securities		0	7590	
C. Unrealized gain (loss) on open futures contracts		25,459,165	7600	
D. Value of long option contracts		141,629	7610	
E. Value of short option contracts		0	7615	48,640,515
				7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>	7630			
A. Cash		\$ 54,348,728	7640	
B. Securities		0	7650	
C. Amount due to (from) clearing organization - daily variation		21,428,816	7660	
D. Value of long option contracts		0	7670	
E. Value of short option contracts		(9,746,305)	7675	66,031,239
				7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>	7690			
A. Cash		\$ 65,583,934	7700	
B. Securities		0	7710	
C. Unrealized gain (loss) on open futures contracts		(31,124,123)	7720	
D. Value of long option contracts		11,109,217	7730	
E. Value of short option contracts		0	7735	45,569,028
				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			\$ 980,547,159	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				
			125,761,860	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				
			55,761,860	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	\$ 1,336,096	8500	
B. Securities (at market)	0	8510	
2. Net unrealized profit (loss) in open cleared swaps	54,500	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)	1,390,596	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)	1,390,596	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 1,768,425	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	20,138,535	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	6,000	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)	21,912,960	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 20,522,364	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	\$ 10,522,364	8770	