

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

**BROKER OR DEALER:** MIZUHO SECURITIES USA LLC

**as of:** 10/31/2020

**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	\$ 1,972,456,504	7010		
B. Securities (at market)	1,392,266,278	7020		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	2,111,158,615	7030		
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market	642,834,044	7032		
B. Deduct market value of open option contracts granted (sold) on a contract market	(652,426,601)	7033		
4. Net equity (deficit) (add lines 1, 2 and 3)	5,466,288,840	7040		
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	3,628,482	7045		
Less: amount offset by customer securities	(3,397,613)	7047	230,869	7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,466,519,709	7060		

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	873,528,151	7070	
B. Securities representing investments of customers' funds (at market)	0	7080	
C. Securities held for particular customers or option customers in lieu of cash (at market)	15,867,712	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	914,884,414	7100	
B. Securities representing investments of customers' funds (at market)	2,482,309,461	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	1,376,398,566	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	63,389,120	7130	
10. Exchange traded options			
A. Value of open long option contracts	642,847,081	7132	
B. Value of open short option contracts	(652,426,601)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	3,278,411	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)	5,720,076,315	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 253,556,606	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	128,556,606	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	\$ 716,125,175	7315
B. Securities (at market)	\$ 775,082	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 98,673,990	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 34,392,166	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(34,407,650)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 815,558,763	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 0	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)	\$ 815,558,763	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 815,558,763	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					\$ 9,208,151	7500
B. Other banks qualified under Regulation 30.7					430,271,188	7520
Name(s): <u>See Attached</u>	7510					
					\$ 439,479,339	7530
2. Securities						
A. In safekeeping with banks located in the United States					\$ 264,088,017	7540
B. In safekeeping with other banks qualified under Regulation 30.7					0	7560
Name(s): <u>See Attached</u>	7550					
					264,088,017	7570
3. Equities with registered futures commission merchants						
A. Cash					\$ 41,108,113	7580
B. Securities					0	7590
C. Unrealized gain (loss) on open futures contracts					33,540,395	7600
D. Value of long option contracts					0	7610
E. Value of short option contracts					0	7615
					74,648,508	7620
4. Amounts held by clearing organizations of foreign boards of trade						
Name(s): <u>See Attached</u>	7630					
A. Cash					\$ 67,826,969	7640
B. Securities					0	7650
C. Amount due to (from) clearing organization - daily variation					44,404,567	7660
D. Value of long option contracts					640,878	7670
E. Value of short option contracts					0	7675
					112,872,414	7680
5. Amounts held by members of foreign boards of trade						
Name(s): <u>See Attached</u>	7690					
A. Cash					\$ 61,015,687	7700
B. Securities					0	7710
C. Unrealized gain (loss) on open futures contracts					(9,858,924)	7720
D. Value of long option contracts					0	7730
E. Value of short option contracts					(656,364)	7735
					50,500,399	7740
6. Amounts with other depositories designated by a foreign board of trade						
Name(s): <u>  </u>	7750				0	7760
7. Segregated funds on hand (describe): <u>  </u>					0	7765
8. Total funds in separate section 30.7 accounts					\$ 941,588,677	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)					126,029,914	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					56,029,914	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	\$ 0	8500	
B. Securities (at market)	0	8510	
2. Net unrealized profit (loss) in open cleared swaps	0	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)	0	8550	
5. Accounts liquidating to a deficit and accounts with debit balances	\$ 0	8560	
- gross amount	0	8570	0
Less: amount offset by customer securities	0	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	0	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 803,606	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	19,638,535	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)	20,442,141	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 20,442,141	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	\$ 10,442,141	8770	