

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 08/31/2020

**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	\$ 2,285,772,088	7010		
B. Securities (at market)	1,475,360,765	7020		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,743,933,333	7030		
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market	725,543,465	7032		
B. Deduct market value of open option contracts granted (sold) on a contract market	(701,027,207)	7033		
4. Net equity (deficit) (add lines 1, 2 and 3)	5,529,582,444	7040		
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	72,795	7045		
Less: amount offset by customer securities	0	7047	72,795	7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,529,655,239	7060		

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	820,976,801	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)	15,555,692	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	824,409,052	7100	
B. Securities representing investments of customers' funds (at market)	2,725,898,646	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	1,459,805,073	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	(89,683,514)	7130	
10. Exchange traded options			
A. Value of open long option contracts	725,553,965	7132	
B. Value of open short option contracts	(701,027,207)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	3,926,522	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)	5,785,415,030	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 255,759,791	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	130,759,791	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	\$ 702,329,985	7315
B. Securities (at market)	\$ 780,328	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 44,586,696	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 60,914,449	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(52,973,924)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 755,637,534	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 20,881	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)	\$ 755,658,415	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 755,658,415	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		\$ 7,340,928	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	7510			
		359,727,736	7520	\$ 367,068,664 7530
2. Securities				
A. In safekeeping with banks located in the United States		\$ 214,551,537	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	7550			
		0	7560	214,551,537 7570
3. Equities with registered futures commission merchants				
A. Cash		\$ 126,380,717	7580	
B. Securities		0	7590	
C. Unrealized gain (loss) on open futures contracts		(1,440,224)	7600	
D. Value of long option contracts		0	7610	
E. Value of short option contracts		(7,676)	7615	124,932,817 7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>	7630			
A. Cash		\$ 74,157,984	7640	
B. Securities		0	7650	
C. Amount due to (from) clearing organization - daily variation		48,125,430	7660	
D. Value of long option contracts		6,296,945	7670	
E. Value of short option contracts		0	7675	128,580,359 7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>	7690			
A. Cash		\$ 63,388,289	7700	
B. Securities		0	7710	
C. Unrealized gain (loss) on open futures contracts		(20,262,186)	7720	
D. Value of long option contracts		1,651,284	7730	
E. Value of short option contracts		0	7735	44,777,387 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				
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				
		\$ 879,910,764	7770	
10. Management Target Amount for Excess funds in separate section 30.7 accounts				
		124,252,349	7380	
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount				
		70,000,000	7780	
		54,252,349	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	\$ 800,982	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	19,638,535	8630	
A. Cash	0	8640	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8650	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8660	
9. Net settlement from (to) derivatives clearing organizations	0	8670	
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	0	8680	
B. Value of open cleared swaps short option contracts	0	8690	
11. Net equities with other FCMs			
A. Net liquidating equity	0	8700	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8710	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8715	
12. Cleared swaps customer funds on hand (describe:)	0	8720	
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	20,439,517	8730	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 20,439,517	8760	
15. Management target Amount for Excess funds in cleared swaps segregated accounts	\$ 10,000,000	8770	
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess	\$ 10,439,517	8770	