SUPPLEMENT TO

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT

PART II

BROKER OR DEALER: MIZUHO SECURITIES USA LLC **as of:** 06/30/2020

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			$ 2,913,769,226	7010
	B. Securities (at market)			1,835,895,496	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market			1,666,383,372	7030
3.	Exchange traded options				
	A. Add market value of open option contracts purchased on a contract market			795,082,772	7032
	B. Deduct market value of open option contracts granted (sold) on a contract market			(916,847,995)	7033
4.	Net equity (deficit) (add lines 1, 2 and 3)			6,294,282,871	7040
5.	Accounts liquidating to a deficit and accounts with debit balances				
	- gross amount	9,344,896	7045		
	Less: amount offset by customer securities	(4,310,280)	7047	5,034,616	7050
6.	Amount required to be segregated (add lines 4 and 5)			$ 6,299,317,487	7060

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts		
	A. Cash	766,341,562	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)	21,900,474	7090
8.	Margins on deposit with derivatives clearing organizations of contract markets		
	A. Cash	925,821,042	7100
	B. Securities representing investments of customers' funds (at market)	2,971,403,107	7110
	C. Securities held for particular customers or option customers in lieu of cash (at market)	1,813,995,022	7120
9.	Net settlement from (to) derivatives clearing organizations of contract markets	161,820,837	7130
10.	Exchange traded options		
	A. Value of open long option contracts	795,082,772	7132
	B. Value of open short option contracts	(916,847,995)	7133
11.	Net equities with other FCMs		
	A. Net liquidating equity	7,023,825	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)	6,546,540,646	7180
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	$ 247,223,159	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	122,223,159	7198

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BROKER OR DEALER: MIZUHO SECURITIES USA LLC **as of:** 06/30/2020

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			$ 730,677,455	7315
	B. Securities (at market)			$ 1,349,261	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			$ 55,980,331	7325
3.	Exchange traded options				
	A. Market value of open option contracts purchased on a foreign board of trade			$ 45,159,203	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade			$(37,811,306)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)			$ 795,354,944	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	$ 2,690	7351		
	Less: amount offset by customer owned securities	$ 0	7352	$ 2,690	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$ 795,357,634	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$ 795,357,634	7360

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BROKER OR DEALER:	MIZUHO SECURITIES USA LLC	**as of:**	06/30/2020

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		$ 9,347,966	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): See Attached	7510	480,587,437	7520	$ 489,935,403	7530
2. Securities					
A. In safekeeping with banks located in the United States		$ 215,036,809	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): See Attached	7550	0	7560	215,036,809	7570
3. Equities with registered futures commission merchants					
A. Cash		$ 41,733,472	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		41,523,712	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		(7,360)	7615	83,249,824	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): See Attached	7630				
A. Cash		$ 79,470,582	7640		
B. Securities		0	7650		
C. Amount due to (from) clearing organization - daily variation		5,041,784	7660		
D. Value of long option contracts		6,643,497	7670		
E. Value of short option contracts		0	7675	91,155,863	7680
5. Amounts held by members of foreign boards of trade					
Name(s): See Attached	7690				
A. Cash		$ 49,080,930	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		(11,943,096)	7720		
D. Value of long option contracts		711,761	7730		
E. Value of short option contracts		0	7735	37,849,595	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				$ 917,227,494	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				121,869,860	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				51,869,860	7785

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BROKER OR DEALER:	MIZUHO SECURITIES USA LLC	**as of:**	06/30/2020

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				
	- 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)			0	8590

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	$ 798,358	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 segreated 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)	20,436,893	8720
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	$ 20,436,893	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	$ 10,436,893	8770