

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 05/31/2020

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash	\$ 4,323,367,274	7010	
B. Securities (at market)	613,573,685	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,033,609,016	7030	
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	719,742,880	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,049,267,183)	7033	
4. Net equity (deficit) (add lines 1, 2 and 3)	5,641,025,672	7040	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	123,977	7045	
Less: amount offset by customer securities	(123,977)	7047	0
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,641,025,672	7060	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	1,012,353,315	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)	19,829,689	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	1,614,009,387	7100	
B. Securities representing investments of customers' funds (at market)	3,217,192,889	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	593,743,996	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	(242,245,711)	7130	
10. Exchange traded options			
A. Value of open long option contracts	719,737,599	7132	
B. Value of open short option contracts	(1,049,267,183)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	10,594,690	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)	5,895,948,671	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 254,922,999	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	129,922,999	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	\$ 844,827,183		7315
	B. Securities (at market)	\$ 1,320,813		7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(63,549,688)		7325
3.	Exchange traded options			
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 37,484,116		7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(38,424,227)		7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 781,658,197		7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 13,100	7351	
	Less: amount offset by customer owned securities	\$ 0	7352	
		\$ 13,100		7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 781,671,297		7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 781,671,297		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

\$ 6,183,334 7500

B. Other banks qualified under Regulation 30.7

Name(s): See Attached

7510

520,528,038 7520 \$ 526,711,372 7530

2. Securities

A. In safekeeping with banks located in the United States

\$ 164,682,897 7540

B. In safekeeping with other banks qualified under Regulation 30.7

Name(s): See Attached

7550

0 7560 164,682,897 7570

3. Equities with registered futures commission merchants

A. Cash

\$ 118,715,388 7580

B. Securities

0 7590

C. Unrealized gain (loss) on open futures contracts

(36,457,034) 7600

D. Value of long option contracts

0 7610

E. Value of short option contracts

(10,890) 7615 82,247,464 7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): See Attached

7630

A. Cash

\$ 121,089,224 7640

B. Securities

0 7650

C. Amount due to (from) clearing organization - daily variation

(23,402,877) 7660

D. Value of long option contracts

458,762 7670

E. Value of short option contracts

0 7675 98,145,109 7680

5. Amounts held by members of foreign boards of trade

Name(s): See Attached

7690

A. Cash

\$ 20,221,325 7700

B. Securities

0 7710

C. Unrealized gain (loss) on open futures contracts

15,529,189 7720

D. Value of long option contracts

0 7730

E. Value of short option contracts

(1,387,983) 7735 34,362,531 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

\$ 906,149,373 7770

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured
Statement Page 1 from Line 8)

124,478,076 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

54,478,076 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				
- 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		\$ 797,023		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)		20,435,558		8720
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 20,435,558		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		\$ 10,435,558		8770