

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 10/31/2021

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$ 4,918,693,290	7010	
B. Securities (at market)	913,813,987	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	2,082,715,784	7030	
3. Exchange traded options			
A. Add: Market value of open option contracts purchased on a contract market	2,626,703,559	7032	
B. Deduct Market value of open option contracts granted (sold) on a contract market	(2,134,514,726)	7033	
4. Net equity (deficit) (total of Lines 1, 2 and 3)	8,407,411,894	7040	
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	24,133,027	7045	
Less: amount offset by customer owned securities	(24,133,027)	7047	0
6. Amount required to be segregated (add Lines 4 and 5)	\$ 8,407,411,894	7060	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	1,307,466,409	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)	11,581,368	7090	
8. Margin on deposit with derivatives clearing organizations of contract markets			
A. Cash	4,010,504,611	7100	
B. Securities representing investments of customers' funds (at market)	2,271,497,701	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	902,232,619	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	160,581,792	7130	
10. Exchange traded options			
A. Value of open long option contracts	2,626,703,559	7132	
B. Value of open short option contracts	(2,134,512,989)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	7,993,471	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)	9,164,048,541	7180	
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)	\$ 756,636,647	7190	
15. Management target amount for excess funds in segregation	150,000,000	7194	
16. Excess (deficiency) funds in segregation over (under) management target amount excess	606,636,647	7198	

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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	\$ 2,425,945	8500	
B. Securities (at market)	0	8510	
2. Net unrealized profit (loss) in open cleared swaps	(2,327,500)	8520	
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	0	8530	
B. Market value of open cleared swaps option contracts granted (sold)	0	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)	98,445	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 0	8560	
Less: amount offset by customer owned securities	0	8570	0
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	98,445	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 1,900,116	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	18,261,415	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	11,625	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)	20,173,156	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 20,074,711	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 segregated accounts over (under) management target excess	\$ 10,074,711	8770	

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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

1. Amount required to be segregated in accordance with 17 CFR 32.6	\$ 0	7200
2. Funds/property in segregated accounts		
A. Cash	\$ 0	7210
B. Securities (at market value)	0	7220
C. Total funds/property in segregated accounts	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$ 0	7240

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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

1. Net ledger balance - Foreign futures and foreign options trading - All customers	\$ 0	7305
A. Cash	\$ 1,143,657,270	7315
B. Securities (at market)	\$ 782,390	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(167,257,237)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 88,586,023	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(91,520,059)	7337
4. Net equity (deficit) (add Lines 1, 2, and 3)	\$ 974,248,387	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 required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)	\$ 974,248,387	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.	\$ 974,248,387	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 17 CFR. 30.7 ACCOUNTS

1. Cash in banks				
A. Banks located in the United States	\$ 27,141,828	7500		
B. Other banks qualified under 17 CFR. 30.7	576,038,355	7520	\$ 603,180,183	7530
Name(s): <u>See Attached</u>	7510			
2. Securities				
A. In safekeeping with banks located in the United States	\$ 150,736,710	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7	0	7560	150,736,710	7570
Name(s): <u>See Attached</u>	7550			
3. Equities with registered futures commission merchants				
A. Cash	\$ 119,298,187	7580		
B. Securities	0	7590		
C. Unrealized gain (loss) on open futures contracts	(89,937,764)	7600		
D. Value of long option contracts	0	7610		
E. Value of short option contracts	0	7615	29,360,423	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>	7630			
A. Cash	\$ 112,299,067	7640		
B. Securities	0	7650		
C. Amount due to (from) clearing organization - daily variation	(16,057,089)	7660		
D. Value of long option contracts	2,953,258	7670		
E. Value of short option contracts	0	7675	99,195,236	7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>	7690			
A. Cash	\$ 245,099,760	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	(23,324,174)	7720		
D. Value of long option contracts	0	7730		
E. Value of short option contracts	(5,887,295)	7735	215,888,291	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 17 CFR 30.7 accounts				
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)				
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts				
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess				