

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 09/30/2021

**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	\$ 4,484,860,772	7010		
B. Securities (at market)	928,766,375	7020		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,441,393,948	7030		
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market	2,879,387,478	7032		
B. Deduct market value of open option contracts granted (sold) on a contract market	(2,377,450,307)	7033		
4. Net equity (deficit) (add lines 1, 2 and 3)	7,356,958,266	7040		
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	1,234,251	7045		
Less: amount offset by customer securities	(676,348)	7047	557,903	7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 7,357,516,169	7060		

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	1,690,472,064	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)	12,752,207	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	1,116,915,805	7100	
B. Securities representing investments of customers' funds (at market)	5,192,984,580	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	916,014,168	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	(837,900,666)	7130	
10. Exchange traded options			
A. Value of open long option contracts	2,879,387,253	7132	
B. Value of open short option contracts	(2,377,450,063)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	12,745,865	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)	8,605,921,213	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 1,248,405,044	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	1,098,405,044	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	\$ 1,069,597,322	7315
B. Securities (at market)	\$ 793,113	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(113,262,372)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 124,799,966	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(133,961,915)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 947,966,114	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)	\$ 947,966,114	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 947,966,114	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		\$ 28,315,282	7500	
B. Other banks qualified under Regulation 30.7		473,208,076	7520	\$ 501,523,358
Name(s): <u>See Attached</u>	7510			7530
2. Securities				
A. In safekeeping with banks located in the United States		\$ 230,719,246	7540	
B. In safekeeping with other banks qualified under Regulation 30.7		0	7560	230,719,246
Name(s): <u>See Attached</u>	7550			7570
3. Equities with registered futures commission merchants				
A. Cash		\$ 125,536,907	7580	
B. Securities		0	7590	
C. Unrealized gain (loss) on open futures contracts		(47,735,180)	7600	
D. Value of long option contracts		0	7610	
E. Value of short option contracts		0	7615	77,801,727
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>	7630			
A. Cash		\$ 137,828,729	7640	
B. Securities		0	7650	
C. Amount due to (from) clearing organization - daily variation		(3,483,146)	7660	
D. Value of long option contracts		0	7670	
E. Value of short option contracts		(7,954,087)	7675	126,391,496
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>	7690			
A. Cash		\$ 167,784,829	7700	
B. Securities		0	7710	
C. Unrealized gain (loss) on open futures contracts		(28,659,063)	7720	
D. Value of long option contracts		0	7730	
E. Value of short option contracts		(1,207,862)	7735	137,917,904
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)				
10. Management Target Amount for Excess funds in separate section 30.7 accounts				
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount				
		126,387,617	7380	
		70,000,000	7780	
		56,387,617	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	\$ 3,392,760	8500	
B. Securities (at market)	0	8510	
2. Net unrealized profit (loss) in open cleared swaps	(2,676,000)	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)	716,760	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
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	716,760	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 2,795,134	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	18,077,555	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	(199,000)	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)	20,673,689	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 19,956,929	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	\$ 9,956,929	8770	