

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

**BROKER OR DEALER:** MIZUHO SECURITIES USA LLC

**as of:** 03/31/2021

**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	\$ 2,911,411,420	7010		
B. Securities (at market)	1,272,873,275	7020		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,642,718,505	7030		
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market	516,402,358	7032		
B. Deduct market value of open option contracts granted (sold) on a contract market	(442,673,335)	7033		
4. Net equity (deficit) (add lines 1, 2 and 3)	5,900,732,223	7040		
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	11,645,895	7045		
Less: amount offset by customer securities	(8,532,059)	7047	3,113,836	7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,903,846,059	7060		

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	752,449,716	7070	
B. Securities representing investments of customers' funds (at market)	399,896,483	7080	
C. Securities held for particular customers or option customers in lieu of cash (at market)	53,162,034	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	853,698,445	7100	
B. Securities representing investments of customers' funds (at market)	2,605,584,086	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	1,219,711,241	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	240,840,218	7130	
10. Exchange traded options			
A. Value of open long option contracts	516,402,358	7132	
B. Value of open short option contracts	(442,666,235)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	2,678,141	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)	6,201,756,487	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 297,910,428	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	147,910,428	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	\$ 877,042,077	7315
B. Securities (at market)	\$ 760,017	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(57,195,683)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 69,859,739	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(73,811,504)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 816,654,646	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 502	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)	\$ 816,655,148	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 816,655,148	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			\$ 11,453,878	7500	
B. Other banks qualified under Regulation 30.7			334,628,997	7520	
Name(s): <u>See Attached</u>	7510			\$ 346,082,875	7530
2. Securities					
A. In safekeeping with banks located in the United States			\$ 345,857,326	7540	
B. In safekeeping with other banks qualified under Regulation 30.7			0	7560	
Name(s): <u>See Attached</u>	7550			345,857,326	7570
3. Equities with registered futures commission merchants					
A. Cash			\$ 76,251,957	7580	
B. Securities			0	7590	
C. Unrealized gain (loss) on open futures contracts			(15,992,910)	7600	
D. Value of long option contracts			0	7610	
E. Value of short option contracts			0	7615	
				60,259,047	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash			\$ 99,427,654	7640	
B. Securities			0	7650	
C. Amount due to (from) clearing organization - daily variation			14,133,822	7660	
D. Value of long option contracts			0	7670	
E. Value of short option contracts			(4,177,076)	7675	
				109,384,400	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash			\$ 132,881,917	7700	
B. Securities			0	7710	
C. Unrealized gain (loss) on open futures contracts			(56,113,156)	7720	
D. Value of long option contracts			225,310	7730	
E. Value of short option contracts			0	7735	
				76,994,071	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)			\$ 938,577,719	7770	
10. Management Target Amount for Excess funds in separate section 30.7 accounts			121,922,571	7380	
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount			70,000,000	7780	
			51,922,571	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	\$ 1,465,970	8500	
B. Securities (at market)	0	8510	
2. Net unrealized profit (loss) in open cleared swaps	(585,250)	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)	880,720	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)	880,720	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 2,634,657	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	19,517,095	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	(149,000)	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)	22,002,752	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 21,122,032	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	\$ 11,122,032	8770	