

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 06/30/2021

**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	\$ 2,951,881,212	7010		
B. Securities (at market)	1,085,130,833	7020		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	2,580,766,092	7030		
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market	894,286,438	7032		
B. Deduct market value of open option contracts granted (sold) on a contract market	(797,772,135)	7033		
4. Net equity (deficit) (add lines 1, 2 and 3)	6,714,292,440	7040		
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	3,832,381	7045		
Less: amount offset by customer securities	(5,837)	7047	3,826,544	7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 6,718,118,984	7060		

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	1,047,585,894	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)	9,754,727	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	1,148,967,761	7100	
B. Securities representing investments of customers' funds (at market)	3,457,563,541	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	1,075,376,106	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	178,275,236	7130	
10. Exchange traded options			
A. Value of open long option contracts	894,286,375	7132	
B. Value of open short option contracts	(797,772,135)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	7,231,001	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)	7,021,268,506	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 303,149,522	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	153,149,522	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	\$ 1,034,682,652	7315
B. Securities (at market)	\$ 812,804	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(76,322,532)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 129,215,685	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(138,790,289)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 949,598,320	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)	\$ 949,598,320	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 949,598,320	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		\$ 14,610,037	7500	
B. Other banks qualified under Regulation 30.7		482,223,178	7520	\$ 496,833,215 7530
Name(s): <u>See Attached</u>	7510			
2. Securities		\$ 290,729,533	7540	
A. In safekeeping with banks located in the United States		0	7560	290,729,533 7570
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>	7550			
3. Equities with registered futures commission merchants				
A. Cash		\$ 66,078,823	7580	
B. Securities		0	7590	
C. Unrealized gain (loss) on open futures contracts		(5,762,423)	7600	
D. Value of long option contracts		0	7610	
E. Value of short option contracts		0	7615	60,316,400 7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>	7630			
A. Cash		\$ 92,485,268	7640	
B. Securities		0	7650	
C. Amount due to (from) clearing organization - daily variation		21,086,292	7660	
D. Value of long option contracts		0	7670	
E. Value of short option contracts		(9,398,331)	7675	104,173,229 7680
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>	7690			
A. Cash		\$ 207,137,569	7700	
B. Securities		0	7710	
C. Unrealized gain (loss) on open futures contracts		(84,616,944)	7720	
D. Value of long option contracts		0	7730	
E. Value of short option contracts		(176,273)	7735	122,344,352 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)				
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				
		124,798,409	7380	
		70,000,000	7780	
		54,798,409	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	\$ 1,938,530	8500	
B. Securities (at market)	0	8510	
2. Net unrealized profit (loss) in open cleared swaps	(1,244,563)	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)	693,967	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)	693,967	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 2,850,913	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	19,195,175	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	(13,313)	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)	22,032,775	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 21,338,808	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	\$ 11,338,808	8770	