

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

BROKER OR DEALER: MIZUHO SECURITIES USA LLC

as of: 12/31/2019

**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	\$ 5,316,691,891	7010		
B. Securities (at market)	330,776,134	7020		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(913,777,618)	7030		
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market	451,393,231	7032		
B. Deduct market value of open option contracts granted (sold) on a contract market	(450,341,799)	7033		
4. Net equity (deficit) (add lines 1, 2 and 3)	4,734,741,839	7040		
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	7,717,094	7045		
Less: amount offset by customer securities	(7,707,074)	7047	10,020	7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,734,751,859	7060		

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	623,027,966	7070	
B. Securities representing investments of customers' funds (at market)	49,884,889	7080	
C. Securities held for particular customers or option customers in lieu of cash (at market)	31,735,255	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	694,972,098	7100	
B. Securities representing investments of customers' funds (at market)	2,980,065,110	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	299,040,879	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	255,477,864	7130	
10. Exchange traded options			
A. Value of open long option contracts	451,378,394	7132	
B. Value of open short option contracts	(450,341,799)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	6,350,388	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)	4,941,591,044	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 206,839,185	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	81,839,185	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	\$ 827,956,865	7315
B. Securities (at market)	\$ 2,508,192	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(63,341,914)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 19,090,991	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(22,878,086)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 763,336,048	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 564,494	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)	\$ 763,900,542	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 763,900,542	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		\$ 6,777,964	7500	
B. Other banks qualified under Regulation 30.7		432,801,349	7520	\$ 439,579,313
Name(s): <u>See Attached</u>	7510			7530
2. Securities				
A. In safekeeping with banks located in the United States		\$ 278,702,251	7540	
B. In safekeeping with other banks qualified under Regulation 30.7		0	7560	278,702,251
Name(s): <u>See Attached</u>	7550			7570
3. Equities with registered futures commission merchants				
A. Cash		\$ 96,325,908	7580	
B. Securities		0	7590	
C. Unrealized gain (loss) on open futures contracts		(44,434,422)	7600	
D. Value of long option contracts		0	7610	
E. Value of short option contracts		(134,750)	7615	51,756,736
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): <u>See Attached</u>	7630			
A. Cash		\$ 61,189,750	7640	
B. Securities		0	7650	
C. Amount due to (from) clearing organization - daily variation		20,491,820	7660	
D. Value of long option contracts		0	7670	
E. Value of short option contracts		(2,488,382)	7675	79,193,188
5. Amounts held by members of foreign boards of trade				
Name(s): <u>See Attached</u>	7690			
A. Cash		\$ 57,409,507	7700	
B. Securities		0	7710	
C. Unrealized gain (loss) on open futures contracts		(16,617,004)	7720	
D. Value of long option contracts		0	7730	
E. Value of short option contracts		(1,163,962)	7735	39,628,541
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		\$ 888,860,029	7770	
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)		0	7760	
10. Management Target Amount for Excess funds in separate section 30.7 accounts		124,959,487	7380	
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount		70,000,000	7780	
		54,959,487	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	\$ 1,626,718	8500	
B. Securities (at market)	0	8510	
2. Net unrealized profit (loss) in open cleared swaps	(813,000)	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)	813,718	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)	813,718	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 1,584,412	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	25,750	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)	21,248,697	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 20,434,979	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	\$ 10,434,979	8770	