

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 01/31/2021

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

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1. Net ledger balance				
A. Cash		\$ 4,164,627,849		7010
B. Securities (at market)		1,315,186,536		7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(232,848,439)		7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market		301,708,811		7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(241,774,935)		7033
4. Net equity (deficit) (add lines 1, 2 and 3)		5,306,899,822		7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	8,667,684		7045	
Less: amount offset by customer securities	(8,664,951)	2,733	7047	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 5,306,902,555		7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash		706,657,061		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)		13,368,545		7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash		813,300,458		7100
B. Securities representing investments of customers' funds (at market)		2,870,968,122		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,301,817,991		7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(213,511,556)		7130
10. Exchange traded options				
A. Value of open long option contracts		301,708,804		7132
B. Value of open short option contracts		(241,742,297)		7133
11. Net equities with other FCMs				
A. Net liquidating equity		5,444,809		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)		5,558,011,937		7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 251,109,382		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		126,109,382		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	\$ 851,479,264	7315
B. Securities (at market)	\$ 797,738	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(31,134,533)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 34,311,490	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(40,792,984)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 814,660,975	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 7,057	7351
Less: amount offset by customer owned securities	\$ 0	7352
	\$ 7,057	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 814,668,032	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 814,668,032	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		\$ 12,731,192	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	450,100,257	7520	\$ 462,831,449	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 262,490,282	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	262,490,282	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 80,436,988	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		(11,491,345)	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		0	7615	68,945,643	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 90,482,100	7640		
B. Securities		0	7650		
C. Amount due to (from) clearing organization - daily variation		(10,724,594)	7660		
D. Value of long option contracts		0	7670		
E. Value of short option contracts		(4,509,243)	7675	75,248,263	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 89,111,273	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		(17,454,767)	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		(1,972,253)	7735	69,684,253	7740
6. Amounts with other depositories designated by a foreign board of trade					
Name(s): _	7750			0	7760
7. Segregated funds on hand (describe): _				0	7765
8. Total funds in separate section 30.7 accounts				\$ 939,199,890	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				124,531,858	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				70,000,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount				54,531,858	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		\$ 539,604	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		(175,500)	8520	
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased		0	8530	
B. Market value of open cleared swaps granted (sold)		0	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)		364,104	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)		364,104	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 1,877,199	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		19,108,535	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		(53,250)	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)		20,932,484	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 20,568,380	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		\$ 10,568,380	8770	