

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

**BROKER OR DEALER:**

MIZUHO SECURITIES USA LLC

as of: 07/31/2021

**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			\$ 2,251,522,541	7010
B. Securities (at market)			1,037,391,067	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			3,474,407,839	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			1,017,658,657	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(844,731,756)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			6,936,248,348	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	107,915	7045		
Less: amount offset by customer securities	(90,900)	7047	17,015	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 6,936,265,363	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			1,517,103,092	7070
B. Securities representing investments of customers' funds (at market)			50,000,035	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			10,904,135	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			1,351,067,293	7100
B. Securities representing investments of customers' funds (at market)			3,599,664,470	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,026,486,932	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(503,334,731)	7130
10. Exchange traded options				
A. Value of open long option contracts			1,017,656,269	7132
B. Value of open short option contracts			(844,731,756)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			10,851,112	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)			7,235,666,851	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 299,401,488	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			149,401,488	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	\$ 961,697,633	7315
B. Securities (at market)	\$ 830,993	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 36,476,335	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 97,851,033	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(106,660,572)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 990,195,422	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 5	7351
Less: amount offset by customer owned securities	\$ 0	7352
	\$ 5	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 990,195,427	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 990,195,427	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		\$ 18,521,467	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	538,281,732	7520	\$ 556,803,199	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 250,775,264	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	250,775,264	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 13,341,958	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		49,402,945	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		0	7615	62,744,903	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): <u>See Attached</u>	7630				
A. Cash		\$ 98,359,928	7640		
B. Securities		0	7650		
C. Amount due to (from) clearing organization - daily variation		23,815,260	7660		
D. Value of long option contracts		0	7670		
E. Value of short option contracts		(6,174,245)	7675	116,000,943	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 208,956,825	7700		
B. Securities		0	7710		
C. Unrealized gain (loss) on open futures contracts		(77,347,993)	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		(2,635,293)	7735	128,973,539	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				\$ 1,115,297,848	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				125,102,421	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				55,102,421	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		\$ 3,819,380	8500	
B. Securities (at market)		0	8510	
2. Net unrealized profit (loss) in open cleared swaps		(2,359,750)	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)		1,459,630	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)		1,459,630	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 2,062,903	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		18,384,575	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		199,750	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)		20,647,228	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 19,187,598	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		\$ 9,187,598	8770	