

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 01/31/2022

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

SEGREGATION REQUIREMENTS

| | | | | |
|---|---|------|-------------------|------|
| 1. Net ledger balance | | | | |
| A. Cash | | | \$(3,378,698,509) | 7010 |
| B. Securities (at market) | | | 2,483,618,089 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | | 10,232,400,312 | 7030 |
| 3. Exchange traded options | | | | |
| A. Add: Market value of open option contracts purchased on a contract market | | | 1,592,809,739 | 7032 |
| B. Deduct Market value of open option contracts granted (sold) on a contract market | | | (1,344,305,036) | 7033 |
| 4. Net equity (deficit) (total of Lines 1, 2 and 3) | | | 9,585,824,595 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 0 | 7045 | | |
| Less: amount offset by customer owned securities | 0 | 7047 | 0 | 7050 |
| 6. Amount required to be segregated (add Lines 4 and 5) | | | \$ 9,585,824,595 | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | | |
|---|--|--|-----------------|------|
| 7. Deposited in segregated funds bank accounts | | | | |
| A. Cash | | | 828,729,763 | 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) | | | 11,840,769 | 7090 |
| 8. Margin on deposit with derivatives clearing organizations of contract markets | | | | |
| A. Cash | | | 6,426,991,237 | 7100 |
| B. Securities representing investments of customers' funds (at market) | | | 0 | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 2,471,777,320 | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | | 89,483,131 | 7130 |
| 10. Exchange traded options | | | | |
| A. Value of open long option contracts | | | 1,592,809,739 | 7132 |
| B. Value of open short option contracts | | | (1,344,305,036) | 7133 |
| 11. Net equities with other FCMs | | | | |
| A. Net liquidating equity | | | 1 | 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) | | | 10,077,326,924 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) | | | \$ 491,502,329 | 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 | | | 341,502,329 | 7198 |

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as of: 01/31/2022

**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 | | | \$(134,000) | 8500 |
| B. Securities (at market) | | | 0 | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps | | | 134,000 | 8520 |
| 3. Cleared swaps options | | | | |
| A. Market value of open cleared swaps option contracts purchased | | | 0 | 8530 |
| B. Market value of open cleared swaps option contracts granted (sold) | | | 0 | 8540 |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | | | 0 | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | | |
| - gross amount | \$ 0 | 8560 | | |
| Less: amount offset by customer owned securities | 0 | 8570 | 0 | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | | | 0 | 8590 |

Funds in Cleared Swaps Customer Segregated Accounts

| | | | | |
|---|--|--|---------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | | |
| A. Cash | | | \$ 2,508,169 | 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 | | | 17,918,295 | 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 | | | 0 | 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) | | | 20,426,464 | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | | | \$ 20,426,464 | 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 segregated accounts over (under) management target excess | | | \$ 10,426,464 | 8770 |

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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

| | | | |
|--|------|------|------|
| 1. Amount required to be segregated in accordance with 17 CFR 32.6 | | \$ 0 | 7200 |
| 2. Funds/property in segregated accounts | | | |
| A. Cash | \$ 0 | | 7210 |
| B. Securities (at market value) | 0 | | 7220 |
| C. Total funds/property in segregated accounts | | 0 | 7230 |
| 3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) | | \$ 0 | 7240 |

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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 | | \$ 1,233,105,702 | 7315 |
| B. Securities (at market) | | \$ 756,339 | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | | \$(237,624,005) | 7325 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a foreign board of trade | | \$ 68,780,812 | 7335 |
| B. Market value of open option contracts granted (sold) on a foreign board of trade | | \$(67,347,474) | 7337 |
| 4. Net equity (deficit) (add Lines 1, 2, and 3) | | \$ 997,671,374 | 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 required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5) | | \$ 997,671,374 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6. | | \$ 997,671,374 | 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 17 CFR. 30.7 ACCOUNTS

| | | | | | |
|--|------|----------------|------|------------------|------|
| 1. Cash in banks | | | | | |
| A. Banks located in the United States | | \$ 31,700,997 | 7500 | | |
| B. Other banks qualified under 17 CFR. 30.7 | | | | | |
| Name(s): <u>See Attached</u> | 7510 | 807,641,178 | 7520 | \$ 839,342,175 | 7530 |
| 2. Securities | | | | | |
| A. In safekeeping with banks located in the United States | | \$ 756,339 | 7540 | | |
| B. In safekeeping with other banks designated by 17 CFR. 30.7 | | | | | |
| Name(s): <u>See Attached</u> | 7550 | 0 | 7560 | 756,339 | 7570 |
| 3. Equities with registered futures commission merchants | | | | | |
| A. Cash | | \$ 71,802,158 | 7580 | | |
| B. Securities | | 0 | 7590 | | |
| C. Unrealized gain (loss) on open futures contracts | | (19,802,171) | 7600 | | |
| D. Value of long option contracts | | 0 | 7610 | | |
| E. Value of short option contracts | | 0 | 7615 | 51,999,987 | 7620 |
| 4. Amounts held by clearing organizations of foreign boards of trade | | | | | |
| Name(s): <u>See Attached</u> | 7630 | | | | |
| A. Cash | | \$ 287,947,481 | 7640 | | |
| B. Securities | | 0 | 7650 | | |
| C. Amount due to (from) clearing organization - daily variation | | (205,208,770) | 7660 | | |
| D. Value of long option contracts | | 16,505,017 | 7670 | | |
| E. Value of short option contracts | | 0 | 7675 | 99,243,728 | 7680 |
| 5. Amounts held by members of foreign boards of trade | | | | | |
| Name(s): <u>See Attached</u> | 7690 | | | | |
| A. Cash | | \$ 182,483,676 | 7700 | | |
| B. Securities | | 0 | 7710 | | |
| C. Unrealized gain (loss) on open futures contracts | | 18,678,244 | 7720 | | |
| D. Value of long option contracts | | 0 | 7730 | | |
| E. Value of short option contracts | | (15,071,680) | 7735 | 186,090,240 | 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 17 CFR 30.7 accounts | | | | \$ 1,177,432,469 | 7770 |
| 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360) | | | | 179,761,095 | 7380 |
| 10. Management target amount for excess funds in separate 17 CFR 30. 7 accounts | | | | 70,000,000 | 7780 |
| 11. Excess (deficiency) funds in separate 17 CFR 30. 7 accounts over (under) management target excess | | | | 109,761,095 | 7785 |