

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

BROKER OR DEALER:

MIZUHO SECURITIES USA LLC

as of: 09/30/2023

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

SEGREGATION REQUIREMENTS

1. Net ledger balance				
A. Cash			\$ 5,560,091,425	7010
B. Securities (at market)			3,099,219,636	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(307,252,144)	7030
3. Exchange traded options				
A. Add: Market value of open option contracts purchased on a contract market			2,113,384,268	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market			(1,968,543,145)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)			8,496,900,040	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	9,051,375	7045		
Less: amount offset by customer owned securities	(5,567,596)	7047	3,483,779	7050
6. Amount required to be segregated (add Lines 4 and 5)			\$ 8,500,383,819	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			3,177,485,296	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)			95,745,375	7090
8. Margin on deposit with derivatives clearing organizations of contract markets				
A. Cash			2,289,915,761	7100
B. Securities representing investments of customers' funds (at market)			230,305,000	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			3,003,474,261	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			22,537,031	7130
10. Exchange traded options				
A. Value of open long option contracts			2,113,384,268	7132
B. Value of open short option contracts			(1,968,543,145)	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)			8,964,303,848	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)			\$ 463,920,029	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			313,920,029	7198

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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			\$ 0	8500
B. Securities (at market)			0	8510
2. Net unrealized profit (loss) in open cleared swaps			0	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
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)				0

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			\$ 3,350,005	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
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
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			21,268,300	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			\$ 21,268,300	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			\$ 11,268,300	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		\$ 1,536,765,837	7315
B. Securities (at market)		\$ 115,106,752	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$(126,507,608)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 26,330,816	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(50,456,432)	7337
4. Net equity (deficit) (add Lines 1, 2, and 3)		\$ 1,501,239,365	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 63		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)		\$ 1,501,239,428	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.		\$ 1,501,239,428	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	\$ 36,370,127		
B. Other banks qualified under 17 CFR. 30.7			
Name(s): <u>See Attached</u>	732,707,383		\$ 769,077,510
2. Securities			
A. In safekeeping with banks located in the United States	\$ 161,731,752		
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): <u>See Attached</u>	0		161,731,752
3. Equities with registered futures commission merchants			
A. Cash	\$ 70,585,534		
B. Securities	0		
C. Unrealized gain (loss) on open futures contracts	(26,102,409)		
D. Value of long option contracts	0		
E. Value of short option contracts	(92,028)		44,391,097
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): <u>See Attached</u>			
A. Cash	\$ 679,707,547		
B. Securities	0		
C. Amount due to (from) clearing organization - daily variation	(113,484,014)		
D. Value of long option contracts	0		
E. Value of short option contracts	(20,917,754)		545,305,779
5. Amounts held by members of foreign boards of trade			
Name(s): <u>See Attached</u>			
A. Cash	\$ 204,168,866		
B. Securities	0		
C. Unrealized gain (loss) on open futures contracts	7,392,612		
D. Value of long option contracts	0		
E. Value of short option contracts	(3,115,833)		208,445,645
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _			0
7. Segregated funds on hand (describe): _			
			0
8. Total funds in separate 17 CFR 30.7 accounts			\$ 1,728,951,783
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			227,712,355
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			70,000,000
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			157,712,355