

## Mizuho Securities USA LLC

### Schedule V: Statement of Segregation Requirements and Funds in Segregation for Customers Trading on U.S. Commodity Exchanges

March 31, 2021  
(In Thousands)

#### Segregation Requirements

Net ledger balance:

Cash	\$ 2,911,411
Securities (at market)	1,272,873
Net unrealized profit (loss) in open futures contracts traded on a contract market	1,642,719
Exchange traded options:	
Add market value of open option contracts purchased on a contract market	516,402
Deduct market value of open option contracts granted (sold) on a contract market	(442,673)
Net equity (deficit)	5,900,732
Accounts liquidating to a deficit and accounts with debit balances – gross amount	11,646
Less: amount offset by customer owned securities	(8,532)
Amount required to be segregated	5,903,846

#### Funds in Segregated Accounts

Deposited in segregated funds bank accounts:

Cash	752,450
Securities representing investment of customers' funds (at market)	399,896
Securities held for particular customers or option customers in lieu of cash (at market)	53,162
Margins on deposit with clearing organizations of contract markets:	
Cash	853,698
Securities representing investments of customers' funds (at market)	2,605,584
Securities held for particular customers or option customers in lieu of cash (at market)	1,219,711
Net settlement from (to) derivatives clearing organizations of contract markets	240,840
Exchange-traded options:	
Value of open long option contracts	516,402
Value of open short option contracts	(442,666)
Net equities with other FCMs:	
Net liquidating equity	2,678
Total amount in segregation	6,201,755
Excess (deficiency) funds in segregation	297,909
Management Target Amount for Excess funds in segregation	150,000
Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ 147,909

There are no material differences between the above computation and the corresponding computation included in the Company's unaudited Form X-17a-5 filing dated April 23, 2021.

Mizuho Securities USA LLC

Schedule VI: Statement of Secured Amounts and Funds Held in  
Separate Accounts Pursuant to Commission Regulation 30.7

March 31, 2021  
(In Thousands)

**Foreign futures and foreign options secured amounts**

Amounts to be set aside in separate Regulation 30.7 accounts:

Net ledger balance:

Cash	\$ 877,042
Securities (at market)	760
Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(57,196)
Exchange-traded options:	
Market value of open option contracts purchased on a foreign board of trade	69,860
Market value of open contracts granted (sold) on a foreign board of trade	(73,812)
Net equity (deficit)	<u>816,654</u>
Accounts liquidating to a deficit and accounts with debit balances	-
Less: amount offset by customer owned securities	<u>-</u>
Amount required to be set aside as the security amount – Net Liquidating Equity Method	<u>816,654</u>
Greater of amount required to be set aside pursuant to foreign jurisdiction (above)	<u>\$ 816,654</u>

There are no material differences between the above computation and the corresponding computation included in the Company's unaudited Form X-17a-5 filing dated April 23, 2021.

## Mizuho Securities USA LLC

### Schedule VI (continued): Statement of Secured Amounts and Funds Held in Separate Accounts Pursuant to Commission Regulation 30.7

March 31, 2021  
(In Thousands)

**Funds deposited in separate Regulation 30.7 accounts:**

Cash in banks:	
Banks located in the United States	\$ 11,454
Other banks qualified under Regulation 30.7	334,629
	346,083
Securities:	
In safekeeping with located in the United States	345,857
In safekeeping with other banks qualified under Regulation 30.7	-
	345,857
Equities with registered futures commission merchants:	
Cash	76,252
Securities	-
Unrealized gain (loss) on open futures contracts	(15,993)
Value of long option contracts	-
Value of short option contracts	(-)
	60,259
Amounts held by clearing organizations of foreign boards of trade:	
Cash	99,428
Securities	-
Amount due to (from) clearing organizations – daily variation	14,134
Value of long option contracts	-
Value of short option contracts	(4,177)
	109,385
Amounts held by members of foreign boards of trade:	
Cash	132,882
Unrealized gain (loss) on open futures contracts	(56,113)
Value of long option contracts	225
Value of short option contracts	(-)
	76,994
Total funds in separate section 30.7 accounts	938,578
Excess (deficiency) set Aside Funds for Secured Amount	121,923
Management Target Amount for Excess	70,000
Excess (deficiency) funds in separate 30.7 account over (under) Management Target	\$ 51,923

There are no material differences between the above computation and the corresponding computation included in the Company's unaudited Form X-17a-5 filing dated April 23, 2021.

## Mizuho Securities USA LLC

### Schedule VII: Statement of Cleared Swaps Customer Segregation Requirements and Funds in Cleared Swaps Customer Accounts Under 4D(F) of the CEA

March 31, 2021  
(In thousands)

#### **Cleared Swaps Customer Requirements**

Net ledger balance:	
Cash	\$ 1,466
Securities (at market)	-
Net unrealized loss in open cleared swaps	(585)
Cleared swaps options:	
Add market value of open cleared swaps option contracts purchased	-
Deduct market value of open cleared swaps option contracts granted (sold)	-
Net equity (deficit)	881
Accounts liquidating to a deficit and accounts with debit balance – gross amount	-
Less: amount offset by customer owned securities	-
Amount required to be segregated for cleared swaps customers	881

#### **Funds in Cleared Swaps Customer Segregated Accounts**

Deposited in cleared swaps customer segregated accounts at banks:	
Cash	2,635
Securities representing investments of cleared swaps customers' funds (at market)	-
Securities held for particular cleared swaps customers in lieu of cash (at market)	-
Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated amounts:	
Cash	19,517
Securities representing investments of customers' funds (at market)	-
Securities held for particular customers or option customers in lieu of cash (at market)	-
Net settlement from (to) derivatives clearing organizations	(149)
Cleared swaps options:	
Value of open cleared swaps long option contracts	-
Value of open cleared swaps short option contracts	-
Net equities with other FCMs	-
Cleared swaps customer funds on hand	-
Total amount in cleared swaps customer segregation	22,003
Excess (deficiency) funds in cleared swaps customer segregation	21,122
Management Target Amount for Excess funds in cleared swaps segregated accounts	10,000
Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	
Management Target Excess	\$ 11,122

There are no material differences between the above computation and the corresponding computation included in the Company's unaudited Form X-17a-5 filing dated April 23, 2021.