SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

BROKER OR DEALER: MIZUHO SECURITIES USA LLC as of: 06/30/2024

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

SEGREGATION REQUIREMENTS

1.	Net ledger balance		
	A. Cash	\$ 5,248,123,993	7010
	B. Securities (at market)	4,825,988,314	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	(81,981,670)	7030
3.	Exchange traded options		
	A. Add: Market value of open option contracts purchased on a contract market	3,058,911,761	7032
	B. Deduct Market value of open option contracts granted (sold) on a contract market	(3,164,681,413)	7033
4.	Net equity (deficit) (total of Lines 1, 2 and 3)	9,886,360,985	7040
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount 9,137,104 7045		
	Less: amount offset by customer owned securities (9,130,210) 7047	6,894	7050
6.	Amount required to be segregated (add Lines 4 and 5)	\$ 9,886,367,879	7060
FUN	DS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts		
	A. Cash	2,798,835,524	7070
	B. Securities representing investments of customers' funds (at market)	59,711,642 1,233,209,649	7080
	C. Securities held for particular customers or option customers in lieu of cash (at market)	1,233,209,049	7090
8.	Margin on deposit with derivatives clearing organizations of contract markets	2,371,057,262	7400
	A. Cash B. Securities representing investments of customers' funds (at market)	232,530,000	7100 7110
	C. Securities held for particular customers or option customers in lieu of cash (at market)	3,592,778,665	7110
9.	Net settlement from (to) derivatives clearing organizations of contract markets	114,221,954	7130
10.	Exchange traded options		
10.	A. Value of open long option contracts	3,058,911,761	7132
	B. Value of open short option contracts	(3,164,681,413)	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)	10,296,575,045	7180
14.	Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)	\$ 410,207,166	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	260,207,166	7198

SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

BROKER OR DEALER: MIZUHO SECURITIES USA LLC as of: 06/30/2024

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 securities08570	0	8580
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	0	8590
Fun	ds in Cleared Swaps Customer Segregated Accounts		
7.	Deposited in cleared swaps customer segregated accounts at banks	¢ 4 040 700	
	A. Cash	\$ 4,042,732	8600 8610
	B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market)		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		
10.	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)	21,961,027	8720
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 21,961,027	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	\$ 11,961,027	8770

SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

as of: 06/30/2024 **BROKER OR DEALER:** MIZUHO SECURITIES USA LLC STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS \$0 7200 Amount required to be segregated in accordance with 17 CFR 32.6 Funds/property in segregated accounts \$0 A. Cash 7210 0 7220 B. Securities (at market value) 0 C. Total funds/property in segregated accounts 7230 \$0 Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) 7240 **SUPPLEMENT TO**

SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

BROKER OR DEALER: MIZUHO SECURITIES USA LLC as of: 06/30/2024

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	\$ 1,362,088,426	7315
	B. Securities (at market)	\$ 72,571,969	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 47,720,675	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 64,152,233	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(99,262,767)	7337
4.	Net equity (deficit) (add Lines 1, 2, and 3)	\$ 1,447,270,536	7345
5.	Accounts liquidating to a deficit and accounts with		
	debit balances - gross amount \$2,335,750 7351		
	Less: Amount offset by customer owned securities \$(2,335,750) 7352	\$ 0	7354
6.	Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)	\$ 1,447,270,536	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.	\$ 1,447,270,536	7360

SUPPLEMENT TO

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

BROKER OR DEALER: MIZUHO SECURITIES USA LLC as of: 06/30/2024

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

8. Other banks qualified under 17 CPR 30.7 Name(s): See Attached (1510) (1500)	1. Cash in banks				
Name(s): See Attached Tosto Tosto See Attached Tosto See Attached Tosto Tosto See Attached Tosto T	A. Banks located in the United States	\$ 37,939,740	7500		
2. Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by 17 CFR 30.7 Name(s): See Attached (7550) 0, 0, 7560 169,934,448 7570 3. Equities with registered futures commission merchants A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts D. Value of short option contracts E. Value of short option contracts D. Value of short option contracts E. Value of short option contracts D. Value of short option contracts E. Value of short option contracts E. Value of short option contracts D. Value of short option contracts E. Value of long option contracts E. Value of long option contracts E. Value of short option contracts E. Value of	B. Other banks qualified under 17 CFR. 30.7				
A. In safekeeping with banks located in the United States B. In safekeeping with other banks designated by 17 CFR. 30.7 Name(s): See Attached 7550 3. Equities with registered futures commission merchants A. Cash B. Securities C. Unrealized gain (joss) on open futures contracts D. Value of long option contracts E. Value of short option contracts Name(s): See Attached Name(s): See Attached C. Announts held by clearing organizations of foreign boards of trade Name(s): See Attached C. Announts held by members of foreign boards of trade Name(s): See Attached C. Announts held by members of foreign boards of trade Name(s): See Attached C. Announts held by members of foreign boards of trade Name(s): See Attached C. Announts held by members of foreign boards of trade Name(s): See Attached C. Announts held by members of foreign boards of trade Name(s): See Attached C. Announts held by members of foreign boards of trade Name(s): See Attached C. Announts held by members of foreign boards of trade Name(s): See Attached C. Announts held by members of foreign boards of trade Name(s): See Attached C. Unrealized gain (joss) on open futures contracts C. Unreal	Name(s): See Attached 7510	600,270,208	7520	\$ 638,209,948	7530
B. In safekeeping with other banks designated by 17 CFR. 30.7 Name(s): See Attached	2. Securities				
Name(s): See Attached 7550 169,934,448 7570 3. Equities with registered futures commission merchants \$69,538,967 7560	A. In safekeeping with banks located in the United States	\$ 169,934,448	7540		
Sequities with registered futures commission merchants	B. In safekeeping with other banks designated by 17 CFR. 30.7				
A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts C. Unrealized gain (loss) on open futures contracts C. Unrealized gain (loss) on open futures contracts C. Value of long option contracts E. Value of short option contracts E. Value of short option contracts C. Amounts held by clearing organizations of foreign boards of trade Name(s): See Attached A. Cash B. Securities C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short op	Name(s): See Attached 7550	0	7560	169,934,448	7570
B. Securities	3. Equities with registered futures commission merchants				
C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts A. Amounts held by clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts A. Cash B. Securities C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts E. Value of short option contracts A. Cash B. Securities C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts E. Value of short option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short optio	A. Cash	\$ 69,538,967	7580		
D. Value of long option contracts E. Value of short option contracts 4. Amounts held by clearing organizations of foreign boards of trade Name(s): See Attached A. Cash S. Securities C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts C. Amounts held by members of foreign boards of trade Name(s): See Attached A. Cash S. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Value of short option contracts C. Value of short option contracts C. Value of long option contracts C. Value of short option cont	B. Securities	0	7590		
E. Value of short option contracts 0 7615 68.397.832 7620 4. Amounts held by clearing organizations of foreign boards of trade Name(s): See Attached 7630 A. Cash \$551,924,393 7640 B. Securities 0 7650 C. Amount due to (from) clearing organization - daily variation (6,379,744) 7660 D. Value of long option contracts (26,465,282) 7675 519,079,367 7680 5. Amounts held by members of foreign boards of trade Name(s): See Attached 7690 A. Cash \$131,586,175 7700 B. Securities 0 7710 C. Unrealized gain (loss) on open futures contracts 101,394,793 7720 D. Value of long option contracts (8,981,894) 7735 223,999,074 7740 6. Amounts with other depositories designated by a foreign board of trade Name(s): \[7750 \] 7750 7. Segregated funds on hand (describe): \[7750 \] 7750 8. Total funds in separate 17 CFR 30.7 accounts \] 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)	C. Unrealized gain (loss) on open futures contracts	(1,477,777)	7600		
4. Amounts held by clearing organizations of foreign boards of trade Name(s): See Attached A. Cash B. Securities C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts A. Cash Name(s): See Attached Name(s): See Attached Name(s): See Attached A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of short option contracts E. Value of short option contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of short option contracts E. Value of short option contracts C. Value of short option contracts E. Value of short option contracts S. Seegegated funds on hand (describe): To Segregated funds on hand (describe): Total funds in separate 17 CFR 30.7 accounts S. Total funds in separate 17 CFR 30.7 accounts	D. Value of long option contracts	336,642	7610		
Name(s): See Attached 7630 A. Cash B. Securities 0 0 7650 C. Amount due to (from) clearing organization - daily variation (6,379,744) 7660 D. Value of long option contracts 0 0 7670 E. Value of short option contracts (26,465,282) 7675 519,079,367 7680 5. Amounts held by members of foreign boards of trade Name(s): See Attached 7690 A. Cash \$131,586,175 7700 B. Securities 0 7710 C. Unrealized gain (loss) on open futures contracts 101,394,793 7720 D. Value of long option contracts 101,394,793 7720 E. Value of short option contracts 101,394,793 7720 C. Unrealized gain (loss) on open futures contracts 101,394,793 7720 C. Unrealized gain (loss) on open futures contracts 101,394,793 7720 C. Value of short option contracts (8,881,894) 7735 223,999,074 7740 6. Amounts with other depositories designated by a foreign board of trade Name(s): 7750 7. Segregated funds on hand (describe): 0 7760 8. Total funds in separate 17 CFR 30.7 accounts 172,350,133 7380 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360) 7780	E. Value of short option contracts	0	7615	68,397,832	7620
A. Cash B. Securities C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts C. Amounts held by members of foreign boards of trade Name(s): See Attached A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Value of short option contracts C. Value of s	4. Amounts held by clearing organizations of foreign boards of trade				
B. Securities C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts C. Amounts held by members of foreign boards of trade Name(s): See Attached A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts E. Value of long option contracts C. Unrealized gain (loss) on open futures contracts E. Value of long option contracts E. Value of long option contracts C. Unrealized gain (loss) on open futures contracts E. Value of long option contracts E. Value of long option contracts E. Value of short option contracts E. V	Name(s): See Attached 7630				
C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts Name(s): See Attached A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts 3 101,394,793 T720 D. Value of long option contracts E. Value of short option co	A. Cash	\$ 551,924,393	7640		
D. Value of long option contracts E. Value of short option contracts C. Value of short option contracts 5. Amounts held by members of foreign boards of trade Name(s): See Attached A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts E. Val	B. Securities	0	7650		
E. Value of short option contracts (26,465,282) 7675 519,079,367 7680 5. Amounts held by members of foreign boards of trade Name(s): See Attached 7690 A. Cash \$131,586,175 7700 7710 7710 7710 7710 7710 7710 7	C. Amount due to (from) clearing organization - daily variation	(6,379,744)	7660		
5. Amounts held by members of foreign boards of trade Name(s): See Attached	D. Value of long option contracts	0	7670		
Name(s): See Attached \$ 131,586,175 7700 7700 7700 7700 7710 7710 7710 7710 7710 7710 7710 7720 7720 7720 7720 7720 7720 7720 7720 7720 7720 7740 7740 7740 7740 7740 7740 7740 7760	E. Value of short option contracts	(26,465,282)	7675	519,079,367	7680
A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts Name(s): 7750 7750 7760 7760 7776 7776 7776 7776	5. Amounts held by members of foreign boards of trade				
A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts Name(s):	Name(s): See Attached 7690				
C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts (8,981,894) 7735 223,999,074 7740 6. Amounts with other depositories designated by a foreign board of trade Name(s): 7750 7760 7760 7760 7760 7760 7760 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360) 7. Segregated funds on hand (describe): 8. Total funds in separate 17 CFR 30.7 accounts 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)		\$ 131,586,175	7700		
D. Value of long option contracts E. Value of short option contracts (8,981,894) 7735 223,999,074 7740 6. Amounts with other depositories designated by a foreign board of trade Name(s): Name(s): Total funds in separate 17 CFR 30.7 accounts 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360) 7. Value of long option contracts (8,981,894) 7735 223,999,074 7740 7740 7740 7750 7760 7760 77760 77760 77760 77760 77760 77760 77760 77760 77760	B. Securities	0	7710		
E. Value of short option contracts (8,981,894) 7735 223,999,074 7740 6. Amounts with other depositories designated by a foreign board of trade Name(s):	C. Unrealized gain (loss) on open futures contracts	101,394,793	7720		
6. Amounts with other depositories designated by a foreign board of trade Name(s):	D. Value of long option contracts	0	7730		
Name(s):	E. Value of short option contracts	(8,981,894)	7735	223,999,074	7740
Name(s):	Amounts with other depositories designated by a foreign board of trade				
7. Segregated funds on hand (describe):				0	7760
8. Total funds in separate 17 CFR 30.7 accounts \$1,619,620,669 7770 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360) 172,350,133 7380					=
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360) 172,350,133 7380	, , <u>, .</u>				=
(Line Item 7770 minus Line Item 7360) 172,350,133 7380	8. Total funds in separate 17 CFR 30.7 accounts			\$ 1,019,020,009	7770
70,000,000				470.050.400	7055
10. Management, target amount for excess funds in separate 17 CFR 30. 7 accounts.	(Line Item 7770 minus Line Item 7360)			1/2,350,133	7380
it. Management larget amount to excess tands in separate 17 of 17 oc. 7 decounts	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	11. Excess (deficiency) funds in separate 17 CFR 30. 7 accounts				
over (under) management target excess 102,350,133 7785	over (under) management target excess			102,350,133	7785