

**WINJAMMER FILING**

**INITIAL**

**End Date:12/11/2024**

**Firm Name:Mizuho Securities USA LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/12/2024**

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**Daily Segregation - Cover Page**

Name of Company

**Mizuho Securities USA LLC**

Contact Name

Contact Phone Number

\_\_\_\_\_

Contact Email Address

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**150,000,000**

b. Minimum percentage of customer segregated funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**70,000,000**

b. Minimum percentage of customer secured funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**10,000,000**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between:% and%.

**0 0**

Attach supporting documents CH

**INITIAL****End Date:12/11/2024****Firm Name:Mizuho Securities USA LLC****Form:Daily Seg - FOCUS II****Submit Date:12/12/2024****Daily Segregation - Secured Amounts**

## 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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                     |
|     | A. Cash   | <u>1,412,934,601</u> [7315]                         |
|     | B. Securities (at market)   | <u>15,720,503</u> [7317]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-148,743,035</u> [7325]                          |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>18,955,325</u> [7335]                            |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-48,359,495</u> [7337]                           |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>1,250,507,899</u> [7345]                         |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>11</u> [7351]                                    |
|     | Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>11</u> [7354]                    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,250,507,910</u> [7355]                         |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,250,507,910</u> [7360]                         |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>25,033,482</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>586,672,797</u> [7520] <u>611,706,279</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>64,488,682</u> [7540]                            |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>64,488,682</u> [7570]            |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>79,356,758</u> [7580]                            |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>1,758,618</u> [7600]                             |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                     |
|     | E. Value of short option contracts  | <u>-164,254</u> [7615] <u>80,951,122</u> [7620]     |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <u>497,589,532</u> [7640]                           |
|     | B. Securities   | <u>0</u> [7650]                                     |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>17,783,920</u> [7660]                            |
|     | D. Value of long option contracts   | <u>0</u> [7670]                                     |
|     | E. Value of short option contracts  | <u>-14,107,089</u> [7675] <u>501,266,363</u> [7680] |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>192,720,436</u> [7700]                           |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-36,071,606</u> [7720]                           |
|     | D. Value of long option contracts   | <u>0</u> [7730]                                     |
|     | E. Value of short option contracts  | <u>-15,132,828</u> [7735] <u>141,516,002</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <u>0</u> [7760]                                     |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                     |
| 8.  | Total funds in separate section 30.7 accounts   | <u>1,399,928,448</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>149,420,538</u> [7380]                           |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>70,000,000</u> [7780]                            |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>79,420,538</u> [7785]                            |

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**Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>4,420,828,549</u> [7010]                   |
|     | B. Securities (at market)   | <u>3,263,275,958</u> [7020]                   |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>144,862,032</u> [7030]                     |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>3,013,099,928</u> [7032]                   |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-2,995,978,573</u> [7033]                  |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>7,846,087,894</u> [7040]                   |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>7,012,193</u> [7045]                       |
|     | Less: amount offset by customer securities  | <u>-7,001,532</u> [7047] <u>10,661</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>7,846,098,555</u> [7060]                   |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>1,915,839,457</u> [7070]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>30,452,085</u> [7080]                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>1,659,530,255</u> [7090]                   |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>2,807,482,893</u> [7100]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>239,695,625</u> [7110]                     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>1,603,745,703</u> [7120]                   |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-96,638,570</u> [7130]                     |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>3,013,099,928</u> [7132]                   |
|     | B. Value of open short option contracts   | <u>-2,995,978,573</u> [7133]                  |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>1</u> [7140]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                               |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                               |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>8,177,228,804</u> [7180]                   |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>331,130,249</u> [7190]                     |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>150,000,000</u> [7194]                     |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>181,130,249</u> [7198]                     |

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**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER 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 <u>0</u> [8500]  |
|                                     | B. Securities (at market) <u>0</u> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]   |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]   |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]                                    |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]                        |
|                                     | Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]   |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]                         |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts  |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <u>4,418,992</u> [8600]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]                    |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                 |
|                                     | A. Cash <u>17,918,295</u> [8630]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]                    |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]  |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <u>0</u> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts <u>0</u> [8680]  |
| 11.                                 | Net equities with other FCMs   |
|                                     | A. Net liquidating equity <u>0</u> [8690]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]                    |
| 12.                                 | Cleared swaps customer funds on hand   |
|                                     | A. Cash <u>0</u>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>                            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715]                    |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>22,337,287</u> [8720]                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>22,337,287</u> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <u>10,000,000</u> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>12,337,287</u> [8770] |