WINJAMMER FILING

INITIAL

End Date:2/11/2025

Firm Name:Mizuho Securities USA LLC Form:Daily Seg - FOCUS II - Daily

Submit Date:2/12/2025

End Date:2/11/2025

Firm Name:Mizuho Securities USA LLC Form:Daily Seg - FOCUS II - Daily

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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 b. Minimum percentage of customer segregated funds required:%; or c. Dollar amount range between:and; or d. Percentage range of customer segregated funds required between:% and%.	150,000,000 <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer secured funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer secured funds required between:% and%.	70,000,000 0 0 0 0 0
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of cleared swaps customer collateral required:% ; or c. Dollar amount range between:and; or d. Percentage range of cleared swaps customer collateral required between:% and%.	10,000,000 <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>

Attach supporting documents CH

End Date:2/11/2025

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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

A. Cash

B. Securities (at market)

- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade
 - b. Market value of open contracts granted (sold) on a foreign board of trade
- 4. Net equity (deficit) (add lines 1. 2. and 3.)
- 5. Account liquidating to a deficit and account with a debit balances gross amount Less: amount offset by customer owned securities
- 6. Amount required to be set aside as the secured amount Net Liquidating Equity Method (add lines 4 and 5)
- Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States
 - B. Other banks qualified under Regulation 30.7
- Securities
 - A. In safekeeping with banks located in the United States
 - B. In safekeeping with other banks qualified under Regulation 30.7
- 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
- 4. Amounts held by clearing organizations of foreign boards of trade
 - 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
- 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
- 6. Amounts with other depositories designated by a foreign board of trade
- 7. Segregated funds on hand
- 8. Total funds in separate section 30.7 accounts
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

0 [7305]

<u>1,564,007,557</u> [7315] <u>17,458,265</u> [7317] <u>-105,037,651</u> [7325]

26,661,467 [7335] **-45,007,711** [7337] **1,458,081,927** [7345]

<u>102,462</u> [7351] <u>-102,235</u> [7352] <u>227</u> [7354] <u>1,458,082,154</u> [7355]

1,458,082,154 [7360]

24,913,531 [7500]

697,078,660 [7520] **721,992,191**

[7530]

65,703,265 [7540]

0 [7560] **65,703,265** [7570]

78,154,281 [7580]

0 [7590]

<u>-5,318,558</u> [7600]

0 [7610]

<u>-259</u> [7615] <u>72,835,464</u> [7620]

608,768,473 [7640]

0 [7650]

20,598,147 [7660]

0 [7670]

<u>-9,445,274</u> [7675] <u>619,921,346</u>

[7680]

168,955,155 [7700]

0 [7710]

-34,184,793 [7720]

0 [7730]

<u>-8,900,712</u> [7735] <u>125,869,650</u>

[7740] **o** [7760] **o** [7765]

1,606,321,916 [7770] **148,239,762** [7380]

70,000,000 [7780] **78,239,762** [7785]

15.

16.

Excess

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Daily Segregation - Segregation Statement

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

Management Target Amount for Excess funds in segregation

Excess (deficiency) funds in segregation over (under) Management Target Amount

	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	2,782,820,868 [7010]
	B. Securities (at market)	3,207,163,138 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	1,507,688,296 [7030]
3.	Exchange traded options	 -
	A. Add market value of open option contracts purchased on a contract market	1,305,511,412 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-1,201,273,006 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	7,601,910,708 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	20,549,893 [7045]
	Less: amount offset by customer securities	-20,549,859 [7047] 34 [7050]
6.	Amount required to be segregated (add lines 4 and 5)	7,601,910,742 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	1,961,384,281 [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	1,506,989,997 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	2,541,104,061 [7100]
	B. Securities representing investments of customers' funds (at market)	274,280,000 [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>1,700,173,141</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-159,117,182</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	1,305,511,412 [7132]
	B. Value of open short option contracts	-1,201,273,006 [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	<u>0</u> [7170]
	market)	
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	7,929,052,705 [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	327,141,963 [7190]
4 -		

150,000,000 [7194]

177,141,963 [7198]

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Management

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

A. Cash B. Securities (at market) 2. Net unrealized profit (loss) in open cleared swaps 3. Cleared swaps options A. Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) Q. [8540] 4. Net Equity (deficit) (add lines 1, 2, and 3) Q. [8550] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities Q. [8570] Q. [8560] Less: amount offset by customer owned securities Q. [8570] Q. [8580] Punds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q. [8670] Q. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [860] Q. Securities representing investments of cleared swaps customers' funds (at market) A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q. [8620] B. Securities held for particular cleared swaps customers' funds (at market) Q. [8640] Q. Securities held for particular cleared swaps customers' funds (at market) Q. [8660] Q. Securities held for particular cleared swaps customers' funds (at market) Q. [8660] Q. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8660] Q. Securities held for particular cleared swaps customers in lieu of cash (at market) Q. [8660] Q. Securities held for particular cleared swaps customers funds (at market) Q. [8670] Q. Securities representing investments of cleared swaps customers' funds (at market) Q. [8670] Q. Securities representing investments of cleared swaps customers' funds (at market) Q. [8670] Q. Securities representing investments of cleared swaps customers' funds (at market) Q. [8700] Q. Securities representing investments of cleared swaps customers' funds (at market) Q. [8700] Q. Securities held for particular cleared swaps customers' funds (at marke	1.	Net ledger balance	
2. Net unrealized profit (loss) in open cleared swaps 3. Cleared swaps options A. Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) 4. Net Equity (deficit) (add lines 1, 2, and 3) Carounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities Carount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash 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) C. Securities representing investments of cleared swaps customers' funds (at market) 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) C. Securities representing investments of cleared swaps customers' funds (at market) 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) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities with other FCMs A. Value of open cleared swaps short option contracts D. (B660) B. Value of open cleared swaps short option contracts C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared s		A. Cash	<u>0</u> [8500]
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B. Market value of open cleared swaps option contracts granted (sold) Q [8540] A. Net Equity (deficit) (add lines 1, 2, and 3) Q [8550] Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts Deposited in cleared Swaps Customer Segregated Accounts Deposited in cleared swaps customer segregated accounts at banks A. Cash 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) Q [8620] Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8640] C. Securities held for particular cleared swaps customers' funds (at market) Q [8650] P. Net settlement from (to) derivatives clearing organizations Q [8660] Cleared swaps options A. Value of open cleared swaps long option contracts Q [8670] Q [8680] P. Value of open cleared swaps long option contracts Q [8670] R. Value of open cleared swaps short option contracts Q [8680] P. Value of open cleared swaps short option contracts Q [8680] P. Securities held for particular cleared swaps customers' funds (at market) Q [8690] Q [8710] Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8710] Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8715] Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8716] Cleared swaps customer funds on hand A. Cash B. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8716] Cleared swaps customer fund	3.	Cleared swaps options	
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