# W I N J A M M E R  F I L I N G

**INITIAL**
**End Date:7/2/2025**
**Firm Name:Mizuho Securities USA LLC**
**Form:Daily Seg - FOCUS II - Daily**
**Submit Date:7/3/2025**

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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

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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 | **0** [7305] |
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | |
| | A. Cash | **1,465,946,825** [7315] |
| | B. Securities (at market) | **58,645,586** [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | **140,482,344** [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | **20,906,554** [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | **-27,570,685** [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | **1,658,410,624** [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | **733,765** [7351] |
| | Less: amount offset by customer owned securities | **-733,328** [7352] **437** [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | **1,658,411,061** [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | **1,658,411,061** [7360] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | **20,519,613** [7500] |
| | B. Other banks qualified under Regulation 30.7 | **637,991,037** [7520] **658,510,650** [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | **108,187,670** [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | **0** [7560] **108,187,670** [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | **93,992,286** [7580] |
| | B. Securities | **0** [7590] |
| | C. Unrealized gain (loss) on open futures contracts | **5,812,441** [7600] |
| | D. Value of long option contracts | **0** [7610] |
| | E. Value of short option contracts | **0** [7615] **99,804,727** [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | **654,747,352** [7640] |
| | B. Securities | **0** [7650] |
| | C. Amount due to (from) clearing organization - daily variation | **80,679,881** [7660] |
| | D. Value of long option contracts | **0** [7670] |
| | E. Value of short option contracts | **-3,698,326** [7675] **731,728,907** [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | **209,397,467** [7700] |
| | B. Securities | **0** [7710] |
| | C. Unrealized gain (loss) on open futures contracts | **4,112,551** [7720] |
| | D. Value of long option contracts | **0** [7730] |
| | E. Value of short option contracts | **-2,965,805** [7735] **210,544,213** [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | **0** [7760] |
| 7. | Segregated funds on hand | **0** [7765] |
| 8. | Total funds in separate section 30.7 accounts | **1,808,776,167** [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | **150,365,106** [7380] |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts | **70,000,000** [7780] |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | **80,365,106** [7785] |

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## Daily Segregation - Segregation Statement

| | | |
|---|---|---|
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | **4,318,461,795** [7010] |
| | B. Securities (at market) | **3,220,769,145** [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | **618,798,315** [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | **1,926,773,401** [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | **-1,711,592,947** [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | **8,373,209,709** [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | **7,565,572** [7045] |
| | Less: amount offset by customer securities | **-7,430,744** [7047] **134,828** [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | **8,373,344,537** [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | **2,846,112,838** [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) | **360,571,115** [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | **2,173,183,062** [7100] |
| | B. Securities representing investments of customers' funds (at market) | **277,369,071** [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | **2,860,198,030** [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | **-32,159,084** [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | **1,926,773,401** [7132] |
| | B. Value of open short option contracts | **-1,711,592,947** [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 | **0** [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | **8,700,455,487** [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | **327,110,950** [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 | **177,110,950** [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 | **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** [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | **0** [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | **4,857,647** [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** [8660] |
| 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 | |
| | A. Cash | **0** |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | **0** |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | **0** **0** [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | **22,775,942** [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | **22,775,942** [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 | **12,775,942** [8770] |