

# WINJAMMER FILING

INITIAL

End Date:2/6/2026

Firm Name:Mizuho Securities USA LLC

Form:Daily Seg - FOCUS II - Daily

Submit Date:2/9/2026

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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: ; or150,000,000

b. Minimum percentage of customer segregated funds required:% ; or0

c. Dollar amount range between:and; or0 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: ; or70,000,000

b. Minimum percentage of customer secured funds required:% ; or0

c. Dollar amount range between:and; or0 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: ; or10,000,000

b. Minimum percentage of cleared swaps customer collateral required:% ; or0

c. Dollar amount range between:and; or0 0

d. Percentage range of cleared swaps customer collateral required between:% and%.0 0

Attach supporting documents CH

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## 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)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

0 [7305]1,467,322,506 [7315]65,444,481 [7317]215,943,399 [7325]37,228,854 [7335]-37,953,384 [7337]1,747,985,856 [7345]1,938 [7351]0 [7352] 1,938 [7354]1,747,987,794 [7355]1,747,987,794 [7360]

## 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
2. 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

18,990,964 [7500]637,864,302 [7520] 656,855,266 [7530]113,844,481 [7540]0 [7560] 113,844,481 [7570]66,528,210 [7580]0 [7590]-1,471,354 [7600]201,434 [7610]0 [7615] 65,258,290 [7620]758,448,104 [7640]0 [7650]104,109,101 [7660]0 [7670]-2,827,648 [7675] 859,729,557 [7680]124,018,433 [7700]0 [7710]116,310,542 [7720]1,901,683 [7730]0 [7735] 242,230,658 [7740]0 [7760]0 [7765]1,937,918,252 [7770]189,930,458 [7380]70,000,000 [7780]119,930,458 [7785]

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

|     |                                                                                             |                                                 |
|-----|---------------------------------------------------------------------------------------------|-------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                 |
|     | A. Cash                                                                                     | <u>6,250,546,202</u> [7010]                     |
|     | B. Securities (at market)                                                                   | <u>3,227,069,610</u> [7020]                     |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-2,210,087,804</u> [7030]                    |
| 3.  | Exchange traded options                                                                     |                                                 |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>2,232,965,184</u> [7032]                     |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-2,173,152,251</u> [7033]                    |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>7,327,340,941</u> [7040]                     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>43,326,530</u> [7045]                        |
|     | Less: amount offset by customer securities                                                  | <u>-43,204,097</u> [7047] <u>122,433</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>7,327,463,374</u> [7060]                     |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                 |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                 |
|     | A. Cash                                                                                     | <u>2,036,995,571</u> [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 market) | <u>976,935,592</u> [7090]                       |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                 |
|     | A. Cash                                                                                     | <u>2,196,580,813</u> [7100]                     |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>271,040,000</u> [7110]                       |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>2,250,134,018</u> [7120]                     |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-49,633,804</u> [7130]                       |
| 10. | Exchange traded options                                                                     |                                                 |
|     | A. Value of open long option contracts                                                      | <u>2,232,965,184</u> [7132]                     |
|     | B. Value of open short option contracts                                                     | <u>-2,173,152,251</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>7,741,865,124</u> [7180]                     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>414,401,750</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              | <u>264,401,750</u> [7198]                       |
|     | Excess                                                                                      |                                                 |

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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><b>5,322,173</b></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><b>17,918,295</b></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> <u>0</u> [8715]        |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12)                              | <u><b>23,240,468</b></u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u><b>23,240,468</b></u> [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <u><b>10,000,000</b></u> [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <u><b>13,240,468</b></u> [8770] |