

**Statement of Secured Amounts and Funds Held in Separate Accounts
for Foreign Futures and Foreign Options Customers Pursuant to Commission Regulations 30.7**

	December 31, 2021
Foreign Futures and Foreign Options Secured Amounts	(in millions)
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	\$ 99
B. Securities (at market)	23
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	20
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)	<u>\$ 142</u>
5. Accounts liquidating to a deficit and accounts with:	
Debit balances - gross amount	\$ 1
Less: amount offset by customer owned securities	(1)
6. Amount required to be set aside as the secured amount - Net Liquidating	<u>\$ 142</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>\$ 142</u>
Total Funds in separate Regulation 30.7 accounts:	
Cash in Banks	15
Securities	23
Amounts held by members of foreign boards of trade	
Cash	107
Securities	—
Unrealized gain (loss) on open futures contracts	23
Amounts with other depositories designated by a foreign board of trade	—
Total funds in separate section 30.7 accounts	<u>168</u>
Excess funds in separate section 30.7 accounts	<u>\$ 26</u>
Management Target Amount for Excess funds in separate section 30.7 accounts	<u>\$ 15</u>
Excess funds in separate 30.7 accounts over Management Target	<u>\$ 11</u>

The above computation does not differ from that which was filed on January 26, 2022, on Form X-17A-5 Part II, by HSBC Securities (USA) Inc.