

**WINJAMMER FILING**

**INITIAL**  
**End Date:9/2/2024**  
**Firm Name:HSBC Securities USA INC**  
**Form:Daily Seg - FOCUS II**  
**Submit Date:9/3/2024**

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**Daily Segregation - Cover Page**

Name of Company

**HSBC Securities (USA) Inc.**

Contact Name

**Michael Vacca**

Contact Phone Number

**212-525-7951**

Contact Email Address

**michael.vacca@us.hsbc.com**

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

a. Minimum dollar amount: ; or

**133,000,000**

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

**15,000,000**

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

**80,000,000**

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 | <u>0</u> [7305]                      |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  |                                      |
| A. Cash   | <u>154,608,654</u> [7315]            |
| B. Securities (at market)   | <u>83,711,086</u> [7317]             |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>1,718,740</u> [7325]              |
| 3. Exchange traded options  |                                      |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>0</u> [7335]                      |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>0</u> [7337]                      |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>240,038,480</u> [7345]            |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>24,505</u> [7351]                 |
| Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>24,505</u> [7354] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>240,062,985</u> [7355]            |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>240,062,985</u> [7360]            |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |   |
|--|---|
| 1. Cash in banks   |   |
| A. Banks located in the United States  | <u>59,003,180</u> [7500]                  |
| B. Other banks qualified under Regulation 30.7   | <u>0</u> [7520] <u>59,003,180</u> [7530]  |
| 2. Securities  |   |
| A. In safekeeping with banks located in the United States  | <u>72,249,902</u> [7540]                  |
| B. In safekeeping with other banks qualified under Regulation 30.7   | <u>0</u> [7560] <u>72,249,902</u> [7570]  |
| 3. Equities with registered futures commission merchants   |   |
| A. Cash  | <u>0</u> [7580]                           |
| B. Securities  | <u>0</u> [7590]                           |
| C. Unrealized gain (loss) on open futures contracts  | <u>0</u> [7600]                           |
| D. Value of long option contracts  | <u>0</u> [7610]                           |
| E. Value of short option contracts   | <u>0</u> [7615] <u>0</u> [7620]           |
| 4. Amounts held by clearing organizations of foreign boards of trade                                       |   |
| A. Cash  | <u>0</u> [7640]                           |
| B. Securities  | <u>0</u> [7650]                           |
| C. Amount due to (from) clearing organization - daily variation  | <u>0</u> [7660]                           |
| D. Value of long option contracts  | <u>0</u> [7670]                           |
| E. Value of short option contracts   | <u>0</u> [7675] <u>0</u> [7680]           |
| 5. Amounts held by members of foreign boards of trade  |   |
| A. Cash  | <u>105,761,684</u> [7700]                 |
| B. Securities  | <u>36,262,328</u> [7710]                  |
| C. Unrealized gain (loss) on open futures contracts  | <u>1,718,740</u> [7720]                   |
| D. Value of long option contracts  | <u>0</u> [7730]                           |
| E. Value of short option contracts   | <u>0</u> [7735] <u>143,742,752</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>274,995,834</u> [7770]                 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>34,932,849</u> [7380]                  |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts                            | <u>15,000,000</u> [7780]                  |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                     | <u>19,932,849</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>4,744,970,745</u> [7010]                |
|     | B. Securities (at market)   | <u>1,232,552,160</u> [7020]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-1,839,508,360</u> [7030]               |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>300,916,488</u> [7032]                  |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-271,863,487</u> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>4,167,067,546</u> [7040]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>118,418,892</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-118,418,891</u> [7047] <u>1</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>4,167,067,547</u> [7060]                |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>19,601,100</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>221,817,907</u> [7090]                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>442,817,651</u> [7100]                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>2,401,952,871</u> [7110]                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>968,650,794</u> [7120]                  |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>198,236,972</u> [7130]                  |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>300,916,488</u> [7132]                  |
|     | B. Value of open short option contracts   | <u>-271,863,487</u> [7133]                 |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>13,478,479</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>22,713,868</u> [7170]                   |
| 12. | Segregated funds on hand  | <u>19,369,591</u> [7150]                   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>4,337,692,234</u> [7180]                |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>170,624,687</u> [7190]                  |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>133,000,000</u> [7194]                  |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>37,624,687</u> [7198]                   |
|     | Excess  |  |

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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 <b><u>554,798,190</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>1,026,699,813</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>14,968,805</u></b> [8520]  |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>126,640,381</u></b> [8530]                               |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>-26,049,581</u></b> [8540]                          |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>1,697,057,608</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>3,313,215</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-3,305,955</u></b> [8570] <b><u>7,260</u></b> [8580]                     |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>1,697,064,868</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>19,926,871</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>171,782,648</u></b> [8620]          |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                        |
|                                     | A. Cash <b><u>342,629,522</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>272,762,950</u></b> [8640]           |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>854,917,165</u></b> [8650]          |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>45,589,376</u></b> [8660]                                     |
| 10.                                 | Cleared swaps options   |
|                                     | A. Value of open cleared swaps long option contracts <b><u>126,640,381</u></b> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts <b><u>-26,049,581</u></b> [8680]  |
| 11.                                 | Net equities with other FCMs  |
|                                     | A. Net liquidating equity <b><u>0</u></b> [8690]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]                    |
| 12.                                 | Cleared swaps customer funds on hand  |
|                                     | A. Cash <b><u>0</u></b>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>                            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8715]                    |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>1,808,199,332</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>111,134,464</u></b> [8730] |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>80,000,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>31,134,464</u></b> [8770] |