

**WINJAMMER FILING**

**INITIAL**

**End Date:10/16/2024**

**Firm Name:HSBC Securities USA INC**

**Form:Daily Seg - FOCUS II**

**Submit Date:10/17/2024**

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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

**93,000,000**

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

**85,000,000**

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>130,030,074</u> [7315]                      |
|    | B. Securities (at market)   | <u>84,263,405</u> [7317]                       |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | <u>-20,777,062</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>193,516,417</u> [7345]                      |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount   | <u>9,885,963</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-9,754,324</u> [7352] <u>131,639</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)   | <u>193,648,056</u> [7355]                      |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>193,648,056</u> [7360]                      |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>15,934,093</u> [7500]                  |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>15,934,093</u> [7530]  |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>83,203,778</u> [7540]                  |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>83,203,778</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>120,074,788</u> [7700]                 |
|     | B. Securities   | <u>35,764,601</u> [7710]                  |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-20,777,062</u> [7720]                 |
|     | D. Value of long option contracts   | <u>0</u> [7730]                           |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>135,062,327</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>234,200,198</u> [7770]                 |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>40,552,142</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>25,552,142</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>5,383,844,542</u> [7010]               |
|     | B. Securities (at market)   | <u>1,337,224,223</u> [7020]               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-2,653,886,710</u> [7030]              |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>171,237,220</u> [7032]                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-264,050,547</u> [7033]                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>3,974,368,728</u> [7040]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>37,874,779</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-37,874,779</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>3,974,368,728</u> [7060]               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>22,739,087</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>351,648,029</u> [7090]                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>168,509,780</u> [7100]                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>2,630,598,687</u> [7110]               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>941,516,587</u> [7120]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>19,559,488</u> [7130]                  |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>171,237,220</u> [7132]                 |
|     | B. Value of open short option contracts   | <u>-264,050,547</u> [7133]                |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>22,830,745</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>22,705,078</u> [7170]                  |
| 12. | Segregated funds on hand  | <u>21,354,529</u> [7150]                  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>4,108,648,683</u> [7180]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>134,279,955</u> [7190]                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>93,000,000</u> [7194]                  |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>41,279,955</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>904,400,465</u></b> [8500]                           |
|                                     | B. Securities (at market)   | <b><u>1,037,595,900</u></b> [8510]                         |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>-395,348,746</u></b> [8520]                          |
| 3.                                  | Cleared swaps options   |  |
|                                     | A. Market value of open cleared swaps option contracts purchased  | <b><u>93,865,644</u></b> [8530]                            |
|                                     | B. Market value of open cleared swaps option contracts granted (sold)   | <b><u>-37,618,012</u></b> [8540]                           |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>1,602,895,251</u></b> [8550]                         |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>8,044,035</u></b> [8560]                             |
|                                     | Less: amount offset by customer owned securities  | <b><u>-8,035,441</u></b> [8570] <b><u>8,594</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>1,602,903,845</u></b> [8590]                         |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |  |
|                                     | A. Cash   | <b><u>12,308,781</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>194,679,062</u></b> [8620]                           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
|                                     | A. Cash   | <b><u>288,061,058</u></b> [8630]                           |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>331,366,628</u></b> [8640]                           |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>842,916,838</u></b> [8650]                           |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-17,608,346</u></b> [8660]                           |
| 10.                                 | Cleared swaps options   |  |
|                                     | A. Value of open cleared swaps long option contracts  | <b><u>93,865,644</u></b> [8670]                            |
|                                     | B. Value of open cleared swaps short option contracts   | <b><u>-37,618,012</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 0</u></b> [8715]                                   |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>1,707,971,653</u></b> [8720]                         |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>105,067,808</u></b> [8730]                           |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <b><u>85,000,000</u></b> [8760]                            |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <b><u>20,067,808</u></b> [8770]                            |