

**WINJAMMER FILING**

**INITIAL**

**End Date:10/20/2022**

**Firm Name:HSBC Securities USA INC**

**Form:Daily Seg - FOCUS II**

**Submit Date:10/21/2022**

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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

**163,000,000**

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

**153,000,000**

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

- 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **45,597,264** [7315]
  - B. Securities (at market) **34,673,168** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **131,347,736** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **0** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **0** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **211,618,168** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **140** [7351]  
Less: amount offset by customer owned securities **0** [7352] **140** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **211,618,308** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **211,618,308** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **62,793,348** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **62,793,348** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **34,673,168** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **34,673,168** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **0** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **0** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **0** [7620]
- 4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash **0** [7640]
  - B. Securities **0** [7650]
  - C. Amount due to (from) clearing organization - daily variation **0** [7660]
  - D. Value of long option contracts **0** [7670]
  - E. Value of short option contracts **0** [7675] **0** [7680]
- 5. Amounts held by members of foreign boards of trade
  - A. Cash **8,201,090** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **131,347,736** [7720]
  - D. Value of long option contracts **0** [7730]
  - E. Value of short option contracts **0** [7735] **139,548,826** [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 **237,015,342** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **25,397,034** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **15,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **10,397,034** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>1,700,735,251</u> [7010]
	B. Securities (at market)	<u>1,647,670,004</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>36,564,342</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,514,543,170</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-861,028,185</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,038,484,582</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>51,746,197</u> [7045]
	Less: amount offset by customer securities	<u>-51,686,083</u> [7047] <u>60,114</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,038,544,696</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>6,919,805</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>467,276,181</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,834,630,587</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>199,793,860</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,128,122,385</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-124,992,784</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,514,543,170</u> [7132]
	B. Value of open short option contracts	<u>-861,028,185</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-55,959</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>21,130,860</u> [7170]
12.	Segregated funds on hand	<u>31,140,578</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>5,217,480,498</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>178,935,802</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>163,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>15,935,802</u> [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	<u>-1,955,070,657</u> [8500]
	B. Securities (at market)	<u>757,568,583</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>2,979,615,987</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>2,082,923,331</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-223,687,706</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>3,641,349,538</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>28,624,965</u> [8560]
	Less: amount offset by customer owned securities	<u>-28,624,965</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>3,641,349,538</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>74,592,665</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>31,291,854</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>934,833,145</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>726,276,729</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>189,803,314</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>2,082,923,331</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-223,687,706</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> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>3,816,033,332</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>174,683,794</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>153,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>21,683,794</u> [8770]