

**WINJAMMER FILING**

**INITIAL**  
**End Date:6/27/2024**  
**Firm Name:HSBC Securities USA INC**  
**Form:Daily Seg - FOCUS II**  
**Submit Date:6/28/2024**

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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

**127,000,000**

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

**84,000,000**

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	0 [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<b>106,069,676</b> [7315]
B. Securities (at market)	<b>82,154,130</b> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>23,997,125</b> [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.)	<b>212,220,931</b> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	0 [7351]
Less: amount offset by customer owned securities	0 [7352] 0 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b>212,220,931</b> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b>212,220,931</b> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks	
A. Banks located in the United States	<b>55,779,468</b> [7500]
B. Other banks qualified under Regulation 30.7	0 [7520] <b>55,779,468</b> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<b>70,546,536</b> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] <b>70,546,536</b> [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	<b>58,942,244</b> [7700]
B. Securities	<b>36,288,836</b> [7710]
C. Unrealized gain (loss) on open futures contracts	<b>23,997,125</b> [7720]
D. Value of long option contracts	0 [7730]
E. Value of short option contracts	0 [7735] <b>119,228,205</b> [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	<b>245,554,209</b> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>33,333,278</b> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<b>15,000,000</b> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>18,333,278</b> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>5,150,045,620</u></b> [7010]
	B. Securities (at market)	<b><u>1,107,025,706</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-2,283,900,444</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>332,131,725</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-185,613,397</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>4,119,689,210</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>2,607,042</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-2,567,299</u></b> [7047] <b><u>39,743</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>4,119,728,953</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>15,431,522</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>292,320,464</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>141,107,284</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,797,704,624</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>773,139,931</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>59,324,261</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>332,131,725</u></b> [7132]
	B. Value of open short option contracts	<b><u>-185,613,397</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>14,835,893</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>22,160,155</u></b> [7170]
12.	Segregated funds on hand	<b><u>19,405,156</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>4,281,947,618</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>162,218,665</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>127,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<b><u>35,218,665</u></b> [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	<u>-607,876,247</u> [8500]
	B. Securities (at market)	<u>1,098,249,242</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>998,610,419</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>59,155,506</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-28,389,388</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>1,519,749,532</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>13,253,719</u> [8560]
	Less: amount offset by customer owned securities	<u>-13,249,236</u> [8570] <b>4,483</b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>1,519,754,015</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>22,389,032</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>188,009,131</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>162,794,861</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>330,359,055</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>910,240,111</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-15,464,412</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>59,155,506</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-28,389,388</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>1,629,093,896</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>109,339,881</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>84,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>25,339,881</u> [8770]