

WINJAMMER FILING

AMENDMENT

End Date:12/14/2022

Firm Name:HSBC Securities USA INC

Form:Daily Seg - FOCUS II

Submit Date:12/16/2022

AMENDED FILING

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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

145,000,000

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

137,000,000

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 **107,883,162** [7315]
 - B. Securities (at market) **62,819,751** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **151,063,351** [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.) **321,766,264** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **5,296,615** [7351]
Less: amount offset by customer owned securities **-5,296,462** [7352] **153** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **321,766,417** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **321,766,417** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **38,394,505** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **38,394,505** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **62,086,276** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **62,086,276** [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 **103,587,598** [7700]
 - B. Securities **733,474** [7710]
 - C. Unrealized gain (loss) on open futures contracts **151,063,351** [7720]
 - D. Value of long option contracts **0** [7730]
 - E. Value of short option contracts **0** [7735] **255,384,423** [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 **355,865,204** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **34,098,787** [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 **19,098,787** [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>1,381,983,553</u> [7010]
	B. Securities (at market)	<u>1,886,990,547</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>900,164,785</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,202,532,435</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-313,580,251</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,058,091,069</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>5,993,944</u> [7045]
	Less: amount offset by customer securities	<u>-5,993,866</u> [7047] <u>78</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,058,091,147</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>12,101,089</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>713,052,644</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,574,376,171</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,135,692,403</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-114,151,564</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,202,532,435</u> [7132]
	B. Value of open short option contracts	<u>-313,580,251</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-1,679,790</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>22,176,758</u> [7170]
12.	Segregated funds on hand	<u>16,068,742</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>5,246,588,637</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>188,497,490</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>145,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>43,497,490</u> [7198]
	Excess	

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Daily Segregation - Swaps StatementSTATEMENT 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>-874,690,229</u> [8500]
	B. Securities (at market) <u>789,398,311</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>2,089,814,166</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>415,559,000</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>-341,233,044</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>2,078,848,204</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>16,335,523</u> [8560]
	Less: amount offset by customer owned securities <u>-16,330,344</u> [8570] <u>5,179</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>2,078,853,383</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>281,035,162</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>73,096,447</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>1,343,581,549</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>716,301,864</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>-13,503,626</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>415,559,000</u> [8670]
	B. Value of open cleared swaps short option contracts <u>-341,233,044</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>2,474,837,352</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>395,983,969</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>137,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>258,983,969</u> [8770]