WINJAMMER FILING

INITIAL End Date:1/31/2024 Firm Name:HSBC Securities USA INC Form:Daily Seg - FOCUS II Submit Date:2/1/2024 INITIAL End Date:1/31/2024 Firm Name:HSBC Securities USA INC Form:Daily Seg - FOCUS II Submit Date:2/1/2024 Daily Segregation - Cover Page

Name of Company	HSBC Securities (USA) Inc.
Contact Name	Michael Vacca
Contact Phone Number	<u>212-525-7951</u>
Contact Email Address	michael.vacca@us.hsbc.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>138,000,000</u>
b. Minimum percentage of customer segregated funds required:% ; or c. Dollar amount range between:and; or	<u>0</u> <u>0</u> <u>0</u>
d. Percentage range of customer segregated funds required between:% and%.	<u>0</u> <u>0</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>15,000,000</u>
b. Minimum percentage of customer secured funds required:%; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0</u> 0
d. Percentage range of customer secured funds required between:% and%.	<u>0 0</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>88,000,000</u>
b. Minimum percentage of cleared swaps customer collateral required:%; or a Dellar amount range between and; or	<u>0</u>
c. Dollar amount range between:and; or d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0</u> 0 0 0
	<u>×</u> ×

Attach supporting documents CH

INITIAL End Date:1/31/2024 Firm Name: HSBC Securities USA INC Form: Daily Seg - FOCUS II Submit Date:2/1/2024 **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 0 [7305] 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 148,819,135 [7315] B. Securities (at market) **27,922,132** [7317] 2. -11,575,800 [7325] Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 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 <u>0</u> [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) 165,165,467 [7345] 5. Account liquidating to a deficit and account with a debit balances - gross amount 2,839,642 [7351] Less: amount offset by customer owned securities -2,839,576 [7352] 66 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 165,165,533 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 165,165,533 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States 49,642,718 [7500] B. Other banks qualified under Regulation 30.7 **0** [7520] **<u>49,642,718</u>** [7530] 2. Securities A. In safekeeping with banks located in the United States 27,922,132 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 **0** [7560] **27,922,132** [7570] 3. Equities with registered futures commission merchants A. Cash 0 [7580] **B.** Securities <u>0</u> [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 <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 **0** [7670] <u>0</u> [7675] <u>0</u> [7680] E. Value of short option contracts 5. Amounts held by members of foreign boards of trade A. Cash 132,821,893 [7700] **B.** Securities **0** [7710] C. Unrealized gain (loss) on open futures contracts -11,575,800 [7720] D. Value of long option contracts **0** [7730] E. Value of short option contracts **0** [7735] **121,246,093** [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 198,810,943 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 33,645,410 [7380] Page 1 from Line 8) 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 18,645,410 [7785]

Submit Date: 2/1/2024 Daily Segregation - Segregation Statement SEGRECATION REQUIREMENTS (Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 2.546.581.719 [7010] B. Securities (at market) 1.648.161.637 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 198.202.450 [7032] 3. Exchange traded options	Firn For	Date:1/31/2024 า Name:HSBC Securities USA INC ท:Daily Seg - FOCUS II	
SEGREGATION REQUREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 2.546.581.719 [7020] B. Securities (at market) 1.648.161.637 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 199.202.450 [7032] 3. Exchange traded options 4.068.981.719 [7040] 4. Add market value of open option contracts purchased on a contract market 199.202.450 [7032] 5. Accounts liquidating to a deficit and accounts granted (sold) on a contract market 91.899.698 [7033] 4. At equity (definic) (add lines 1.2 and 3) 51.033.056 [7047] 91 [7050] 5. Accounts liquidating to a deficit and accounts with 35.033.747 [7045] 1. Less: amount offset by customer securities 35.033.747 [7045] 1. Deposited in segregated funds bank accounts 4.105.077.712 [7060] 6. Amount required to be segregated (add lines 4 and 5) 91.090.077.712 [7060] 7. Deposited in segregated funds bank accounts 4.05.077.712 [7060] 8. Margins on deposit with derivatives clearing organizations of contract markets 91.7000 9. Net settlement from (to) derivatives clearing organizations of contract markets 22			
1. Net ledger balance 2.546.581.719 [7010] B. Securities (at market) 2.546.581.719 [7010] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 186.968.547 [7020] 3. Exchange traded options 1.649.161.697 [7020] 4. Net equity (deficit) (add lines 1, 2 and 3) 1.91.097.621 [7040] 5. Deduct market value of open option contracts granted (sold) on a contract market 19.909.698 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 4.105.077.621 [7040] 5. Accounts liquidating to a deficit and accounts with 36.033.747 [7045] 6. Amount required to be segregated (add lines 4 and 5) -35.033.656 [7047] 91 [7050] 7. Deposited in segregated funds bank accounts 12.412.024 [7070] 8. Securities representing investments of customers' funds (at market) 91.071.634 [7100] C. Securities held for particular customers or option customers in lieu of cash (at market) 22.721.73.951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 22.721.73.951 [7100] 8. Margins on deposit with derivatives clearing organizations of contract markets -155.161.986 [7130] 9. Net settlement from (to) d	Dai		
A. Cash 2,546,581,719 [7010] B. Securities (at market) 1.648,161,697 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1.86,968,547 [7032] 3. Exchange traded options 1.648,161,697 [7032] 4. Add market value of open option contracts purchased on a contract market 1.89,202,450 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 4.105,077,621 [7040] 5. Accounts liquidating to a deficit and accounts with 35,033,747 [7045] Less: amount offset by customer securities -35,033,656 [7047] 91 [7050] 6. Amount required to be segregated (add lines 4 and 5) 4,105,077,721 [7060] FUNDS IN SEGREGATED ACCOUNTS 1.412,024 [7070] 1.412,024 [7070] 7. Deposited in segregated funds bank accounts 4.2412,024 [7070] 1.5412,024 [7070] 1.5412,024 [700] 8. Margins on deposit with derivatives clearing organizations of contract markets 1.2412,024 [700] 2.272,173,951 [7110] 2.272,173,951 [7110] 2.272,173,951 [710] 1.54,169,271,212 [7040] 1.54,169,271,212 [7040] 1.54,161,169,271,212,10	4		
B. Securities (at market) 1648.161.697 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 168.965.547 [7030] 3. Exchange traded options A. Add market value of open option contracts granted (sold) on a contract market 189.202.450 [7032] 4. Net equity (deficit) (add lines 1, 2 and 3) 4.105.077.621 [7040] 5. Accounts liquidating to a deficit and accounts with 35.033.742 [7040] 6. Amount required to be segregated (add lines 4 and 5) 4.105.077.721 [7040] 7. Deposited in segregated funds bank accounts 34.030.77.712 [7060] 7. Deposited in segregated funds bank accounts 12.412.024 [7070] 0 8. Securities representing investments of customers' funds (at market) 0 0 0 0 8. Margins on deposit with derivatives clearing organizations of contract markets 2.272.173.951 1710] 2.272.173.951 1710] 9. Net settlement from (to) derivatives clearing organizations of contract markets 155.161.986 1710] 2.272.453.972 1740] 9. Net settlement from (to) derivatives clearing organizations of contract markets 155.161.986 1710] 12.717.393.771.634 1710] 10. Exchange trade	1.	-	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market -186.968.547 [7030] 3. Exchange traded options			
 Exchange traded options A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities Account required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS A cash A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) S. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) R. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Net liquidating equity B. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) Exchange traded options A. Value of open long option contracts A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market)<!--</th--><th>2</th><th></th><th></th>	2		
A. Add market value of open option contracts purchased on a contract market 189,202,450 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market 91,899,698 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 4.105,077,621 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 35,033,747 [7045] Less: amount offset by customer securities -35,033,656 [7047] 91 [7050] 6. Amount required to be segregated (add lines 4 and 5) 4.105,077,712 [7060] FUNDS IN SEGREGATED ACCOUNTS 12,442,024 [7070] 7. Deposited in segregated funds bank accounts 12,442,024 [7070] 8. Securities representing investments of customers' funds (at market) 0 [7080] 9. Securities representing investments of customers' funds (at market) 2,272,173,951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 393,071,634 [7100] 8. Margins on deposit with derivatives clearing organizations of contract markets 2,272,173,951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 1,271,883,379 [7120] 9. Net settlement from (to) derivatives clearing organizations of contract markets 155,161,986 [7133] 10. Exchange traded options 189,202,450 [7132] A.			<u>-186,968,547</u> [7030]
B. Deduct market value of open option contracts granted (sold) on a contract market 91,899,698 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 4.105,077,621 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 35,033,747 [7045] Less: amount offset by customer securities -35,033,656 [7047] 91 [7050] 6. Amount required to be segregated (add lines 4 and 5) 4.105,077,712 [7060] FUNDS IN SEGREGATED ACCOUNTS	5.		180 202 450 [7022]
 Net equity (deficit) (add lines 1, 2 and 3) Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS Deposited in segregated funds bank accounts A. Cash S. Securities representing investments of customers' funds (at market) G. Securities held for particular customers or option customers in lieu of cash (at market) Margins on deposit with derivatives clearing organizations of contract markets A. Cash Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) Margins on deposit with derivatives clearing organizations of contract markets A. Cash Securities representing investments of customers' funds (at market) Securities held for particular customers or option customers in lieu of cash (at market) Net settlement from (to) derivatives clearing organizations of contract markets Exchange traded options A. Value of open short option contracts Securities representing investments of customers' funds (at market) Exchange traded option contracts Securities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) G. Securities held for particular customers or option customers in lieu of cash (at market) Securities held for			
 Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS Deposited in segregated funds bank accounts A. Cash Securities representing investments of customers' funds (at market) [7] (7080] C. Securities held for particular customers or option customers in lieu of cash (at market) Margins on deposit with derivatives clearing organizations of contract markets A. Cash Securities representing investments of customers' funds (at market) [7] (7080] C. Securities representing investments of customers' funds (at market) [7] (7080] Securities representing investments of customers' funds (at market) [7] (7080] [8] Securities representing investments of customers' funds (at market) [7] (7080] [9] Net settlement from (to) derivatives clearing organizations of contract markets [10] Exchange traded options A. Value of open long option contracts [11] Value of open short option contracts [12] Value of open short option contracts [13] Value of open short option contracts [14] Net equities with other FCMs [15] A. Net liquidating equity [15] Securities held for particular customers or option customers in lieu of cash (at market) [12] Segregated funds on hand [13] Total amount in segregation (add lines 7 through 12) [14] Excess (deficiency) funds in segregation (subtract line 6 from line 13) 	4		
debit balances - gross amount 35.033.747 [7045] Less: amount offset by customer securities -35.033.656 [7047] 91 [7050] 6. Amount required to be segregated (add lines 4 and 5) 4.105.077.712 [7060] FUNDS IN SEGREGATED ACCOUNTS 4.105.077.712 [7060] 7. Deposited in segregated funds bank accounts 12.412.024 [7070] 8. Securities representing investments of customers' funds (at market) 0 [7080] C. Securities held for particular customers or option customers in lieu of cash (at market) 33.071.634 [7100] 8. Margins on deposit with derivatives clearing organizations of contract markets 33.071.634 [7100] B. Securities representing investments of customers' funds (at market) 2.272.173.951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 2.271.634 [7100] B. Securities representing investments of customers in lieu of cash (at market) 2.271.73.951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 1.271.883.379 [7120] 9. Net settlement from (to) derivatives clearing organizations of contract markets -155.161.986 [7130] 10. Exchange traded options -91.899.698 [7133] 11. Net equities with other FCMs -91.899.698 [7133] A. Net liquidating equity 169.438 [7140]			<u>4,103,077,021</u> [7040]
Less: amount offset by customer securities -35.033.655 [7047] 91 [7050] 6. Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS 4.105.077.712 [7060] 7. Deposited in segregated funds bank accounts 12.412.024 [7070] A. Cash 12.412.024 [7070] B. Securities representing investments of customers' funds (at market) 0 [7080] C. Securities held for particular customers or option customers in lieu of cash (at market) 93.071.634 [7100] B. Securities representing investments of customers' funds (at market) 2.272.173.951 [7110] C. Securities representing investments of customers' funds (at market) 2.272.173.951 [7110] C. Securities representing investments of customers in lieu of cash (at market) 2.272.173.951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 1.271.883.379 [7120] market) 2.272.173.951 [7110] S. Securities representing investments of customers in lieu of cash (at market) 1.271.883.379 [7130] 10. Exchange traded options -155.161.986 [7130] A. Value of open long option contracts 189.202.450 [7132] B. Value of open short option contracts -91.399.698 [7133] A. Net liquidating equity 169.438 [714	0.		35 033 747 [7045]
 Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS Deposited in segregated funds bank accounts A. Cash Securities representing investments of customers' funds (at market) Q [7080] C. Securities held for particular customers or option customers in lieu of cash (at market) Margins on deposit with derivatives clearing organizations of contract markets A. Cash Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) Securities representing investments of customers' funds (at market) Securities representing investments of customers' funds (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at 1.271.883.379 [7100] Securities held for particular customers or option customers in lieu of cash (at 1.271.883.379 [7120] Richange traded options A. Value of open long option contracts B. Value of open long option contracts Securities representing investments of customers' funds (at market) Securities representing investments of customers' funds (at market) G. Securities representing investments of customers' funds (at market) Securities held for particular customers or option customers in lieu of cash (at 22.276.368 [7140] Securities held for particular customers or option customers in lieu of cash (at 22.276.368 [7140] Securities held for particular customers or option customers in lieu of cash (at 22.276.368 [7170] Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) 		-	
FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 12,412,024 [7070] B. Securities representing investments of customers' funds (at market) 0 [7080] C. Securities held for particular customers or option customers in lieu of cash (at 338,533,790 [7090] market) 338,533,790 [7090] 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 393,071,634 [7100] B. Securities representing investments of customers' funds (at market) 2,272,173,951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at 1,271,883,379 [7120] 11110] Margins on deposit with derivatives clearing organizations of contract markets -155,161,986 [7130] 9. Net settlement from (to) derivatives clearing organizations of contract markets -155,161,986 [7130] 10. Exchange traded options -155,161,986 [7130] A. Value of open short option contracts -91,899,998 [7133] 11. Net equities with other FCMs -91,899,998 [7133] A. Net liquidating equity 169,438 [7140] 0 [7160] B. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7160] C. Securities h	6.	-	
 7. Deposited in segregated funds bank accounts A. Cash B. Securities representing investments of customers' funds (at market) Q [7080] C. Securities held for particular customers or option customers in lieu of cash (at 338,533,790 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at 1,271,883,379 [7120] market) S. Net settlement from (to) derivatives clearing organizations of contract markets A. Value of open long option contracts B. Value of open short option contracts A. Net liquidating equity B. Securities representing investments of customers' funds (at market) Q. [7160] C. Securities held for particular customers or option customers in lieu of cash (at 1,271,883,379 [7120] Margins on deposit option contracts J. Value of open long option contracts B. Value of open short option contracts J. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) Q. [7160] C. Securities held for particular customers or option customers in lieu of cash (at 22,276,368 [7170] market) 12. Segregated funds on hand 15.468,160 [7150] 13. Total amount in segregation (add lines 7 through 12) 4.268,129,510 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 			<u></u> []
 A. Čash A. Čash B. Securities representing investments of customers' funds (at market) Q [7080] C. Securities held for particular customers or option customers in lieu of cash (at 338.533,790 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Čash B. Securities representing investments of customers' funds (at market) 2.272.173.951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at 1.271.883.379 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets A. Value of open long option contracts A. Value of open long option contracts B. Value of open short option contracts B. Value of open short option contracts A. Value of open short option contracts A. Net liquidating equity B. Securities representing investments of customers' funds (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at 22.276.368 [7170] market) 11. Net equities with other FCMs A. Net liquidating equity B. Securities held for particular customers or option customers in lieu of cash (at 22.276.368 [7170] market) 12. Segregated funds on hand 15.468.160 [7150] 13. Total amount in segregation (add lines 7 through 12) 4.268.129.510 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 	7.		
C. Securities held for particular customers or option customers in lieu of cash (at market) 338,533,790 [7090] 8. Margins on deposit with derivatives clearing organizations of contract markets 393,071,634 [7100] B. Securities representing investments of customers' funds (at market) 2,272,173,951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at 1,271,883,379 [7120] 1,271,883,379 [7120] Market) 2,272,173,951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at 1,271,883,379 [7120] 1,271,883,379 [7120] Market) 2,272,173,951 [7110] Securities representing investments of customers or option customers in lieu of cash (at 1,271,883,379 [7120] 1,271,883,379 [7120] Market) 2,272,173,951 [7130] 1,271,883,379 [7130] Securities representing organizations of contract markets -155,161,986 [7130] Net settlement from (to) derivatives clearing organizations of contract markets -155,161,986 [7130] Securities representing option contracts -91,899,698 [7133] Net equities with other FCMs 189,202,450 [7132] A. Net liquidating equity 169,438 [7140] 0 [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7160] 2,276,368 [7170] <			12,412,024 [7070]
 market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at 1,271,883,379 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets A. Value of open long option contracts B. Value of open short option contracts A. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) D. Exchange traded for particular customers or option customers in lieu of cash (at 1,271,883,379 [7130] 10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts J. Total amount in segregation (add lines 7 through 12) H. Zexess (deficiency) funds in segregation (subtract line 6 from line 13) 		B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) 2.272.173.951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at 1.271.883.379 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets A. Value of open long option contracts B. Value of open short option contracts B. Value of open short option contracts A. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) D. Securities held for particular customers or option customers in lieu of cash (at market) 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) D. [7160] C. Securities held for particular customers or option customers in lieu of cash (at 22.276.368 [7170] market) 12. Segregated funds on hand 13. Total amount in segregation (add lines 7 through 12) 4.268.129.510 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 		C. Securities held for particular customers or option customers in lieu of cash (at	<u>338,533,790</u> [7090]
 A. Cash B. Securities representing investments of customers' funds (at market) 2.272,173,951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at 1,271,883,379 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 1.271,883,379 [7120] Exchange traded options A. Value of open long option contracts B. Value of open short option contracts B. Value of open short option contracts A. Net liquidating equity B. Securities representing investments of customers' funds (at market) 0 [7160] C. Securities held for particular customers or option customers in lieu of cash (at 22,276,368 [7170] market) 12. Segregated funds on hand 15,468,160 [7150] 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 		market)	
B. Securities representing investments of customers' funds (at market) 2.272.173.951 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 1.271.883.379 [7120] 9. Net settlement from (to) derivatives clearing organizations of contract markets -155.161.986 [7130] 10. Exchange traded options 189.202.450 [7132] A. Value of open long option contracts 189.202.450 [7132] B. Value of open short option contracts -91.899.698 [7133] 11. Net equities with other FCMs -91.899.698 [7140] A. Net liquidating equity 169.438 [7140] B. Securities representing investments of customers' funds (at market) 0 [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) 15.468.160 [7150] 12. Segregated funds on hand 15.468.160 [7150] 13. Total amount in segregation (add lines 7 through 12) 4.268.129.510 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 163.051.798 [7190]	8.	Margins on deposit with derivatives clearing organizations of contract markets	
C. Securities held for particular customers or option customers in lieu of cash (at market)1.271.883.379 [7120]9.Net settlement from (to) derivatives clearing organizations of contract markets-155.161.986 [7130]10.Exchange traded options A. Value of open long option contracts189.202.450 [7132] -91.899.698 [7133]11.Net equities with other FCMs A. Net liquidating equity-91.899.698 [7140] 0 [7160]12.Securities representing investments of customers' funds (at market) market)0 [7160] 0 [7160]12.Segregated funds on hand15.468.160 [7150] 4.268.129.510 [7180]13.Total amount in segregation (add lines 7 through 12)4.268.129.510 [7180] 4.268.129.510 [7180]		A. Cash	<u>393,071,634</u> [7100]
market)		,	<u>2,272,173,951</u> [7110]
9.Net settlement from (to) derivatives clearing organizations of contract markets-155,161,986 [7130]10.Exchange traded options189,202,450 [7132]11.Net equities with other FCMs-91,899,698 [7133]11.Net equities with other FCMs169,438 [7140]A. Net liquidating equity169,438 [7140]B. Securities representing investments of customers' funds (at market)0 [7160]C. Securities held for particular customers or option customers in lieu of cash (at market)0 [7160]12.Segregated funds on hand15,468,160 [7150]13.Total amount in segregation (add lines 7 through 12)4,268,129,510 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)163,051,798 [7190]			<u>1,271,883,379</u> [7120]
 10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts 91,899,698 [7132] 91,899,698 [7133] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at 22,276,368 [7170] market) 12. Segregated funds on hand 15.468,160 [7150] 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 			
 A. Value of open long option contracts B. Value of open short option contracts 91,899,698 [7132] 91,899,698 [7133] 11. Net equities with other FCMs A. Net liquidating equity 169,438 [7140] [0] [7160] C. Securities representing investments of customers' funds (at market) [0] [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand 15,468,160 [7150] 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 163,051,798 [7190] 			<u>-155,161,986</u> [7130]
 B. Value of open short option contracts 91,899,698 [7133] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand 15,468,160 [7150] 13. Total amount in segregation (add lines 7 through 12) 4,268,129,510 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 	10.		
 Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) Segregated funds on hand Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) 			
A. Net liquidating equity169,438 [7140]B. Securities representing investments of customers' funds (at market)0 [7160]C. Securities held for particular customers or option customers in lieu of cash (at market)22,276,368 [7170]12.Segregated funds on hand15,468,160 [7150]13.Total amount in segregation (add lines 7 through 12)4,268,129,510 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)163,051,798 [7190]	11		<u>-91,899,698</u> [7133]
B. Securities representing investments of customers' funds (at market) 0 [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) 22,276,368 [7170] 12. Segregated funds on hand 15,468,160 [7150] 13. Total amount in segregation (add lines 7 through 12) 4,268,129,510 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 163,051,798 [7190]	11.		160 439 [7140]
C. Securities held for particular customers or option customers in lieu of cash (at market)22,276,368 [7170]12.Segregated funds on hand15,468,160 [7150]13.Total amount in segregation (add lines 7 through 12)4,268,129,510 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)163,051,798 [7190]			
market)12.Segregated funds on hand13.Total amount in segregation (add lines 7 through 12)14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)15.468,160163,051,79817100			
12. Segregated funds on hand 15,468,160 [7150] 13. Total amount in segregation (add lines 7 through 12) 4,268,129,510 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 163,051,798 [7190]			
13.Total amount in segregation (add lines 7 through 12)4,268,129,510[7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)163,051,798[7190]	12.		15.468.160 [7150]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 163,051,798 [7190]			
15. Management Target Amount for Excess funds in segregation <u>138,000,000</u> [7194]	15.	Management Target Amount for Excess funds in segregation	

Management Target Amount for Excess funds in segregation
 Excess (deficiency) funds in segregation over (under) Management Target Amount Excess

<u>138,000,000</u> [7194] 25,051,798 [7198] INITIAL End Date:1/31/2024 Firm Name:HSBC Securities USA INC Form:Daily Seg - FOCUS II Submit Date:2/1/2024 Daily Segregation - Swaps Statement

	STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
4	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>-1,485,940,245</u> [8500]
_	B. Securities (at market)	<u>1,375,991,414</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,665,740,874</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>119,179,688</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>-52,904,838</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>1,622,066,893</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>145,377,144</u> [8560]
	Less: amount offset by customer owned securities	<u>-145,377,144</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	1,622,066,893 [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>18,643,630</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)	176,448,120 [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	222,103,453 [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	236,633,341 [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,199,543,294</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-186,498,929</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>119,179,688</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>-52,904,838</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)	1,733,147,759 [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>111,080,866</u> [8730]
	line 13)	
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>88,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<u>23,080,866</u> [8770]
	Management	