WINJAMMER FILING

INITIAL End Date:1/3/2024 Firm Name:HSBC Securities USA INC Form:Daily Seg - FOCUS II Submit Date:1/4/2024 INITIAL End Date:1/3/2024 Firm Name:HSBC Securities USA INC Form:Daily Seg - FOCUS II Submit Date:1/4/2024 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 b. Minimum percentage of customer segregated funds required:% ; or	<u>143,000,000</u> <u>0</u>
c. Dollar amount range between:and; or d. Percentage range of customer segregated funds required between:% and%.	<u>0 0</u> <u>0 0</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer secured funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer secured funds required between:% and%.	<u>15,000,000</u> <u>0</u> <u>0 0</u> <u>0 0</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of cleared swaps customer collateral required:% ; or c. Dollar amount range between:and; or d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>93,000,000</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>

Attach supporting documents CH

INITIAL End Date:1/3/2024 Firm Name: HSBC Securities USA INC Form: Daily Seg - FOCUS II Submit Date:1/4/2024 **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 164,219,060 [7315] B. Securities (at market) **29,792,772** [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -20,379,760 [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 <u>0</u> [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) 173,632,072 [7345] 39,344 [7351] 5. Account liquidating to a deficit and account with a debit balances - gross amount Less: amount offset by customer owned securities 0 [7352] 39,344 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 173,671,416 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 173,671,416 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States 62,041,630 [7500] B. Other banks qualified under Regulation 30.7 <u>0</u> [7520] <u>62,041,630</u> [7530] 2. Securities A. In safekeeping with banks located in the United States 29,792,772 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 **0** [7560] **29,792,772** [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 136,968,309 [7700] **B.** Securities **0** [7710] C. Unrealized gain (loss) on open futures contracts -20,379,760 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts **0** [7735] **<u>116,588,549</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 208,422,951 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 34,751,535 [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 19,751,535 [7785]

Firn For Sub	IAL Date:1/3/2024 n Name:HSBC Securities USA INC m:Daily Seg - FOCUS II mit Date:1/4/2024 Iy Segregation - Segregation Statement SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>2,851,177,740</u> [7010]
	B. Securities (at market)	1,793,772,748 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-480,114,406</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	224,153,415 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-78,740,885</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,310,248,612 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>6,367,940</u> [7045]
	Less: amount offset by customer securities	<u>-6,367,940</u> [7047] <u>0</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>4,310,248,612</u> [7060]
_	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>13,240,395</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	<u>243,041,094</u> [7090]
8.	market) Marring on dependentiations alloging arrantizations of contract markets	
0.	Margins on deposit with derivatives clearing organizations of contract markets A. Cash	220 108 201 [7100]
	B. Securities representing investments of customers' funds (at market)	<u>229,198,201</u> [7100] <u>2,287,529,637</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>2,207,329,037</u> [7110] <u>1,513,204,071</u> [7120]
	market)	<u>1,313,204,071</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-4,378,371</u> [7130]
10.	Exchange traded options	<u></u>
	A. Value of open long option contracts	224,153,415 [7132]
	B. Value of open short option contracts	<u>-78,740,885</u> [7133]
11.	Net equities with other FCMs	<u></u> []
	A. Net liquidating equity	<u>836,519</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	22,129,882 [7170]
	market)	
12.	Segregated funds on hand	<u>15,397,701</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>4,465,611,659</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>155,363,047</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>143,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>12,363,047</u> [7198]
	Evenes	

Excess (deficiency) funds in segregation over (under) Management Target Amount 16. Excess

INITIAL End Date:1/3/2024 Firm Name:HSBC Securities USA INC Form:Daily Seg - FOCUS II Submit Date:1/4/2024 Daily Segregation - Swaps Statement

AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA Cleared Swaps Customer Requirements A Cash A Cash Cleared Swaps Customer Requirements A Cash A Cash Cleared Swaps Customer Requirements Cleared Swaps Customer Requirements Cleared Swaps Customer Requirements Cleared Swaps options Cleared Swaps option contracts pranted (sold) B. Securities (at market) Cleared Swaps option contracts pranted (sold) B. Market value of open cleared swaps option contracts pranted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) Cleared Swaps options A. Cash A. Cash C. Securities in Cleared Swaps Customer Segregated Accounts C. Securities representing investments of cleared swaps customers (add lines 4 and 5) B. Securities representing investments of cleared swaps customers funds (at market) C. Securities representing investments of cleared swaps customers funds (at market) C. Securities representing investments of cleared swaps customers in lieu of cash (at market) B. Securities representing investments of cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers in lieu of cash (at market) B. Securities representing investments of cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) B. Securities representing investments of cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers funds (at market) C. Securi		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS	
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