

WINJAMMER FILING

INITIAL  
End Date:3/27/2025  
Firm Name:HSBC Securities USA INC  
Form:Daily Seg - FOCUS II - Daily  
Submit Date:3/28/2025

**INITIAL**

**End Date:3/27/2025**

**Firm Name:HSBC Securities USA INC**

**Form:Daily Seg - FOCUS II - Daily**

**Submit Date:3/28/2025**

**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

**118,000,000**

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

**82,000,000**

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

INITIAL

End Date:3/27/2025

Firm Name:HSBC Securities USA INC

Form:Daily Seg - FOCUS II - Daily

Submit Date:3/28/2025

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                           | 0 [7305]                          |
|    | A. Cash   | <u>103,500,404</u> [7315]         |
|    | B. Securities (at market)   | <u>125,999,256</u> [7317]         |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-3,192,748</u> [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.)   | <u>226,306,912</u> [7345]         |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>7,535,288</u> [7351]           |
|    | Less: amount offset by customer owned securities  | <u>-7,535,286</u> [7352] 2 [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>226,306,914</u> [7355]         |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>226,306,914</u> [7360]         |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |                                    |
|-----|---|------------------------------------|
| 1.  | Cash in banks   |                                    |
|     | A. Banks located in the United States   | <u>24,079,199</u> [7500]           |
|     | B. Other banks qualified under Regulation 30.7  | 0 [7520] <u>24,079,199</u> [7530]  |
| 2.  | Securities  |                                    |
|     | A. In safekeeping with banks located in the United States   | <u>93,864,965</u> [7540]           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | 0 [7560] <u>93,864,965</u> [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   | <u>151,019,161</u> [7700]          |
|     | B. Securities   | <u>32,134,290</u> [7710]           |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-3,192,748</u> [7720]           |
|     | D. Value of long option contracts   | 0 [7730]                           |
|     | E. Value of short option contracts  | 0 [7735] <u>179,960,703</u> [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   | <u>297,904,867</u> [7770]          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>71,597,953</u> [7380]           |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>15,000,000</u> [7780]           |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>56,597,953</u> [7785]           |

**INITIAL**

**End Date:3/27/2025**

**Firm Name:HSBC Securities USA INC**

**Form:Daily Seg - FOCUS II - Daily**

**Submit Date:3/28/2025**

**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>5,032,324,944</u> [7010]                 |
|     | B. Securities (at market)   | <u>1,563,135,870</u> [7020]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-2,607,552,310</u> [7030]                |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>205,400,336</u> [7032]                   |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-115,347,042</u> [7033]                  |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>4,077,961,798</u> [7040]                 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>55,433,977</u> [7045]                    |
|     | Less: amount offset by customer securities  | <u>-55,433,261</u> [7047] <u>716</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>4,077,962,514</u> [7060]                 |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>6,616,981</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>219,542,138</u> [7090]                   |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>745,185,727</u> [7100]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,823,471,249</u> [7110]                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>1,243,506,479</u> [7120]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-27,663,012</u> [7130]                   |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>205,400,336</u> [7132]                   |
|     | B. Value of open short option contracts   | <u>-115,347,042</u> [7133]                  |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>659,925</u> [7140]                       |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>24,920,585</u> [7160]                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                             |
| 12. | Segregated funds on hand  | <u>100,087,253</u> [7150]                   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>4,226,380,619</u> [7180]                 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>148,418,105</u> [7190]                   |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>118,000,000</u> [7194]                   |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>30,418,105</u> [7198]                    |
|     | Excess  |   |

**INITIAL****End Date:3/27/2025****Firm Name:HSBC Securities USA INC****Form:Daily Seg - FOCUS II - Daily****Submit Date:3/28/2025****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 <b><u>1,040,052,888</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>1,060,564,644</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-361,325,859</u></b> [8520]  |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>54,309,131</u></b> [8530]                                |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>-71,329,119</u></b> [8540]                          |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>1,722,271,685</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>4,024,141</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-4,024,141</u></b> [8570] <b><u>0</u></b> [8580]                         |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>1,722,271,685</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>40,146,516</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>234,858,136</u></b> [8620]          |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                        |
|                                     | A. Cash <b><u>544,320,436</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>168,403,537</u></b> [8640]           |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>825,706,508</u></b> [8650]          |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>23,124,340</u></b> [8660]                                     |
| 10.                                 | Cleared swaps options   |
|                                     | A. Value of open cleared swaps long option contracts <b><u>54,309,131</u></b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b><u>-71,329,119</u></b> [8680]  |
| 11.                                 | Net equities with other FCMs  |
|                                     | A. Net liquidating equity <b><u>0</u></b> [8690]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]                    |
| 12.                                 | Cleared swaps customer funds on hand  |
|                                     | A. Cash <b><u>0</u></b>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>                            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]                  |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>1,819,539,485</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>97,267,800</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>82,000,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>15,267,800</u></b> [8770] |