

WINJAMMER FILING

INITIAL

End Date:8/2/2018

Firm Name:HSBC Securities (USA) Inc.

Form:Daily Seg - FOCUS II

Submit Date:8/3/2018

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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

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FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

147,000,000

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

25,000,000

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

95,000,000

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

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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 **110,262,652** [7315]
 - B. Securities (at market) **57,223,171** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-48,932** [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.) **167,436,891** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **228,322** [7351]
Less: amount offset by customer owned securities **-228,322** [7352] **0** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **167,436,891** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **167,436,891** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **105,086,427** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **105,086,427** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **25,670,486** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **25,670,486** [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 **40,545,847** [7700]
 - B. Securities **31,552,685** [7710]
 - C. Unrealized gain (loss) on open futures contracts **-48,932** [7720]
 - D. Value of long option contracts **0** [7730]
 - E. Value of short option contracts **0** [7735] **72,049,600** [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 **202,806,513** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **35,369,622** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **25,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **10,369,622** [7785]

INITIAL**End Date:8/2/2018****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/3/2018****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>77,476,349</u> [7010]
	B. Securities (at market)	<u>1,497,815,106</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>274,947,867</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>301,126,809</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-122,351,131</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>2,029,015,000</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>23,178,999</u> [7045]
	Less: amount offset by customer securities	<u>-23,178,969</u> [7047] <u>30</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>2,029,015,030</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>26,879,488</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>210,191,580</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>457,789,267</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>22,550</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,214,734,131</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>21,700,825</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>301,126,809</u> [7132]
	B. Value of open short option contracts	<u>-122,351,131</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>7,058,891</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>0</u> [7170]
12.	Segregated funds on hand	<u>72,889,395</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>2,190,041,805</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>161,026,775</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>147,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>14,026,775</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>-122,659,567</u> [8500]
	B. Securities (at market)	<u>486,996,313</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>626,633,408</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>990,970,154</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>8,495,736</u> [8560]
	Less: amount offset by customer owned securities	<u>-8,495,736</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>990,970,154</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>14,383,960</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>48,386,823</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>613,107,292</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>16,919</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>438,609,490</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-8,560,337</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</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>1,105,944,147</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>114,973,993</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>95,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>19,973,993</u> [8770]