

**WINJAMMER FILING**

**AMENDMENT**

**End Date:1/4/2018**

**Firm Name:HSBC Securities (USA) Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:1/5/2018**

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**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**HSBC Securities (USA) Inc.**

**Michael Vacca**

**212-525-7951**

**michael.vacca@us.hsbc.com**

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

a. Minimum dollar amount: ; or

**98,000,000**

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

**122,000,000**

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 **74,731,779** [7315]
  - B. Securities (at market) **104,202,585** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-28,374,842** [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.) **150,559,522** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **5,632,535** [7351]  
Less: amount offset by customer owned securities **-5,628,800** [7352] **3,735** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **150,563,257** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **150,563,257** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **56,292,638** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **56,292,638** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **46,888,195** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **46,888,195** [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 **54,282,029** [7700]
  - B. Securities **57,314,390** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-28,374,842** [7720]
  - D. Value of long option contracts **0** [7730]
  - E. Value of short option contracts **0** [7735] **83,221,577** [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 **186,402,410** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **35,839,153** [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 **10,839,153** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>67,819,537</u></b> [7010]                 |
|     | B. Securities (at market)   | <b><u>900,190,985</u></b> [7020]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>323,045,070</u></b> [7030]                |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>53,911,721</u></b> [7032]                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-8,057,334</u></b> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>1,336,909,979</u></b> [7040]              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>6,497,831</u></b> [7045]                  |
|     | Less: amount offset by customer securities  | <b><u>-6,497,831</u></b> [7047] <b>0</b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>1,336,909,979</u></b> [7060]              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>32,021,410</u></b> [7070]                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>151,746,990</u></b> [7090]                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>460,538,953</u></b> [7100]                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>732,999,390</u></b> [7120]                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>5,751,525</u></b> [7130]                  |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>53,911,721</u></b> [7132]                 |
|     | B. Value of open short option contracts   | <b><u>-8,057,334</u></b> [7133]                 |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>2,690,272</u></b> [7140]                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]                          |
| 12. | Segregated funds on hand  | <b><u>15,444,605</u></b> [7150]                 |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>1,447,047,532</u></b> [7180]              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>110,137,553</u></b> [7190]                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>98,000,000</u></b> [7194]                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>12,137,553</u></b> [7198]                 |
|     | Excess  |   |

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**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>707,768,857</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>459,510,755</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-88,986,780</u></b> [8520]   |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]   |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]                                    |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>1,078,292,832</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>4,173,929</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-4,167,019</u></b> [8570] <b><u>6,910</u></b> [8580]                     |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>1,078,299,742</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>38,815,282</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>15,541,325</u></b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                        |
|                                     | A. Cash <b><u>723,141,770</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>443,969,430</u></b> [8650]          |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>11,438,938</u></b> [8660]                                     |
| 10.                                 | Cleared swaps options   |
|                                     | A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts <b><u>0</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>1,232,906,745</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>154,607,003</u></b> [8730] |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>122,000,000</u></b> [8760]                 |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>32,607,003</u></b> [8770] |