

**WINJAMMER FILING**

**INITIAL**

**End Date:8/10/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/13/2018**

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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

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

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                           | <u>0</u> [7305]                             |
|    | A. Cash   | <u>111,593,941</u> [7315]                   |
|    | B. Securities (at market)   | <u>81,247,535</u> [7317]                    |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-2,494,688</u> [7325]                    |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>0</u> [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.)   | <u>190,346,788</u> [7345]                   |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>210,051</u> [7351]                       |
|    | Less: amount offset by customer owned securities  | <u>-113,050</u> [7352] <u>97,001</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>190,443,789</u> [7355]                   |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>190,443,789</u> [7360]                   |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>85,545,496</u> [7500]                 |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>85,545,496</u> [7530] |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>49,637,344</u> [7540]                 |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>49,637,344</u> [7570] |
| 3.  | Equities with registered futures commission merchants   |  |
|     | A. Cash   | <u>0</u> [7580]                          |
|     | B. Securities   | <u>0</u> [7590]                          |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>0</u> [7600]                          |
|     | D. Value of long option contracts   | <u>0</u> [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   | <u>0</u> [7670]                          |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]          |
| 5.  | Amounts held by members of foreign boards of trade  |  |
|     | A. Cash   | <u>61,965,322</u> [7700]                 |
|     | B. Securities   | <u>31,610,191</u> [7710]                 |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-2,494,688</u> [7720]                 |
|     | D. Value of long option contracts   | <u>0</u> [7730]                          |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>91,080,825</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   | <u>226,263,665</u> [7770]                |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>35,819,876</u> [7380]                 |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>25,000,000</u> [7780]                 |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>10,819,876</u> [7785]                 |

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>107,753,056</u> [7010]
	B. Securities (at market)	<u>1,504,074,519</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>134,813,501</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>277,099,961</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-114,520,273</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>1,909,220,764</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>95,071,225</u> [7045]
	Less: amount offset by customer securities	<u>-95,071,195</u> [7047] <u>30</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>1,909,220,794</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>24,673,453</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>254,796,724</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>301,810,511</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>78,334,545</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,166,841,395</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-12,394,600</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>277,099,961</u> [7132]
	B. Value of open short option contracts	<u>-114,520,273</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>8,276,892</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>82,436,400</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>2,067,355,008</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>158,134,214</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 Excess	<u>11,134,214</u> [7198]

**INITIAL****End Date:8/10/2018****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/13/2018****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>-124,987,383</u></b> [8500]
	B. Securities (at market)	<b><u>503,370,414</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>490,283,230</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>868,666,261</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>43,728,546</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-43,728,546</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>868,666,261</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>29,085,557</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>47,889,943</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>519,107,292</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>16,926</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>455,480,471</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-66,964,297</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</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>984,615,892</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>115,949,631</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>95,000,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>20,949,631</u></b> [8770]