

**WINJAMMER FILING**

**INITIAL**

**End Date:5/16/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:5/17/2018**

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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

**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>115,266,213</u> [7315]                  |
|    | B. Securities (at market)   | <u>93,649,266</u> [7317]                   |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-43,933,373</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>164,982,106</u> [7345]                  |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>567,260</u> [7351]                      |
|    | Less: amount offset by customer owned securities  | <u>-558,485</u> [7352] <u>8,775</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>164,990,881</u> [7355]                  |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>164,990,881</u> [7360]                  |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>67,746,645</u> [7500]                 |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>67,746,645</u> [7530] |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>47,726,349</u> [7540]                 |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>47,726,349</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>87,945,412</u> [7700]                 |
|     | B. Securities   | <u>45,922,916</u> [7710]                 |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-43,933,373</u> [7720]                |
|     | D. Value of long option contracts   | <u>0</u> [7730]                          |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>89,934,955</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>205,407,949</u> [7770]                |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>40,417,068</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>15,417,068</u> [7785]                 |

**INITIAL****End Date:5/16/2018****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/17/2018****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>276,793,689</u></b> [7010]                  |
|     | B. Securities (at market)   | <b><u>1,532,988,924</u></b> [7020]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>73,183,021</u></b> [7030]                   |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>320,342,539</u></b> [7032]                  |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-103,488,594</u></b> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>2,099,819,579</u></b> [7040]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>11,501,442</u></b> [7045]                   |
|     | Less: amount offset by customer securities  | <b><u>-11,501,367</u></b> [7047] <b>75</b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,099,819,654</u></b> [7060]                |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>28,047,728</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>232,233,354</u></b> [7090]                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>462,938,792</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>1,253,901,670</u></b> [7120]                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>9,607,589</u></b> [7130]                    |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>320,342,539</u></b> [7132]                  |
|     | B. Value of open short option contracts   | <b><u>-103,488,594</u></b> [7133]                 |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>8,739,041</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>46,853,900</u></b> [7150]                   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>2,259,176,019</u></b> [7180]                |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>159,356,365</u></b> [7190]                  |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>147,000,000</u></b> [7194]                  |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>12,356,365</u></b> [7198]                   |

**INITIAL****End Date:5/16/2018****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/17/2018****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>-150,090,689</u></b> [8500]                       |
|                                     | B. Securities (at market)   | <b><u>404,888,812</u></b> [8510]                        |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>649,355,751</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>904,153,874</u></b> [8550]                        |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>13,358,620</u></b> [8560]                         |
|                                     | Less: amount offset by customer owned securities  | <b><u>-13,358,620</u></b> [8570] <b><u>0</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>904,153,874</u></b> [8590]                        |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|                                     | A. Cash   | <b><u>-2,355,974</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>38,768,555</u></b> [8620]                         |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|                                     | A. Cash   | <b><u>609,107,292</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>366,120,257</u></b> [8650]                        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>6,018,632</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>1,017,658,762</u></b> [8720]                      |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>113,504,888</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>18,504,888</u></b> [8770]                         |