

**WINJAMMER FILING**

**INITIAL**

**End Date:2/19/2018**

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

**Form:Daily Seg - FOCUS II**

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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 **1,164,346** [7315]
  - B. Securities (at market) **97,326,359** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **22,048,774** [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.) **120,539,479** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **9,217,809** [7351]  
Less: amount offset by customer owned securities **-9,217,809** [7352] **0** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **120,539,479** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **120,539,479** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **41,461,160** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **41,461,160** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **34,534,554** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **34,534,554** [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 **2,700,559** [7700]
  - B. Securities **62,791,805** [7710]
  - C. Unrealized gain (loss) on open futures contracts **22,048,774** [7720]
  - D. Value of long option contracts **0** [7730]
  - E. Value of short option contracts **0** [7735] **87,541,138** [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 **163,536,852** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **42,997,373** [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 **17,997,373** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>-48,137,041</u> [7010]                    |
|     | B. Securities (at market)   | <u>1,188,963,830</u> [7020]                  |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>355,854,687</u> [7030]                    |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>174,965,095</u> [7032]                    |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-20,379,092</u> [7033]                    |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>1,651,267,479</u> [7040]                  |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>1,068,448</u> [7045]                      |
|     | Less: amount offset by customer securities  | <u>-814,163</u> [7047] <u>254,285</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>1,651,521,764</u> [7060]                  |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>36,787,241</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>217,484,124</u> [7090]                    |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>403,765,641</u> [7100]                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>955,296,016</u> [7120]                    |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-42,283,238</u> [7130]                    |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>174,965,095</u> [7132]                    |
|     | B. Value of open short option contracts   | <u>-20,379,092</u> [7133]                    |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>19,522,271</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>16,183,690</u> [7150]                     |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>1,761,341,748</u> [7180]                  |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>109,819,984</u> [7190]                    |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>98,000,000</u> [7194]                     |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>11,819,984</u> [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>31,095,876</u></b> [8500]                        |
|                                     | B. Securities (at market)   | <b><u>404,242,660</u></b> [8510]                       |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>517,131,263</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>952,469,799</u></b> [8550]                       |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>3,789,977</u></b> [8560]                         |
|                                     | Less: amount offset by customer owned securities  | <b><u>-3,789,977</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>952,469,799</u></b> [8590]                       |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |  |
|                                     | A. Cash   | <b><u>18,230,091</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>16,373,184</u></b> [8620]                        |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
|                                     | A. Cash   | <b><u>666,107,292</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>387,869,476</u></b> [8650]                       |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-3,748,566</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>1,084,831,477</u></b> [8720]                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>132,361,678</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>10,361,678</u></b> [8770]                        |