

**WINJAMMER FILING**

**INITIAL**

**End Date:9/28/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/1/2018**

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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

**109,000,000**

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

**100,000,000**

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>99,853,270</u> [7315]                   |
|    | B. Securities (at market)   | <u>80,508,713</u> [7317]                   |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-33,448,279</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>146,913,704</u> [7345]                  |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>152,615</u> [7351]                      |
|    | Less: amount offset by customer owned securities  | <u>-151,309</u> [7352] <u>1,306</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>146,915,010</u> [7355]                  |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>146,915,010</u> [7360]                  |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>52,337,670</u> [7500]                 |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>52,337,670</u> [7530] |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>45,594,737</u> [7540]                 |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>45,594,737</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>83,887,551</u> [7700]                 |
|     | B. Securities   | <u>34,913,976</u> [7710]                 |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-33,448,279</u> [7720]                |
|     | D. Value of long option contracts   | <u>0</u> [7730]                          |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>85,353,248</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>183,285,655</u> [7770]                |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>36,370,645</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>11,370,645</u> [7785]                 |

**INITIAL****End Date:9/28/2018****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/1/2018****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>118,248,419</u></b> [7010]                 |
|     | B. Securities (at market)   | <b><u>1,516,122,957</u></b> [7020]               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>147,295,910</u></b> [7030]                 |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>363,426,897</u></b> [7032]                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-152,834,288</u></b> [7033]                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>1,992,259,895</u></b> [7040]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>15,879,767</u></b> [7045]                  |
|     | Less: amount offset by customer securities  | <b><u>-15,879,767</u></b> [7047] <b>0</b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>1,992,259,895</u></b> [7060]               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>34,952,854</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>221,888,052</u></b> [7090]                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>19,072,897</u></b> [7100]                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>327,577,770</u></b> [7110]                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,292,553,260</u></b> [7120]               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-3,035,824</u></b> [7130]                  |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>363,426,897</u></b> [7132]                 |
|     | B. Value of open short option contracts   | <b><u>-152,834,288</u></b> [7133]                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>9,110,795</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>1,681,645</u></b> [7150]                   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>2,114,394,058</u></b> [7180]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>122,134,163</u></b> [7190]                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>109,000,000</u></b> [7194]                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>13,134,163</u></b> [7198]                  |

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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  | <u>-413,405,859</u> [8500]               |
| B. Securities (at market)  | <u>478,721,514</u> [8510]                |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>817,128,223</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>882,443,878</u> [8550]                |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>7,070,508</u> [8560]                  |
| Less: amount offset by customer owned securities   | <u>-7,070,508</u> [8570] <u>0</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>882,443,878</u> [8590]                |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <u>125,877,808</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>5,786,404</u> [8620]                  |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <u>350,107,292</u> [8630]                |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>49,582,479</u> [8640]                 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>472,935,110</u> [8650]                |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-998,910</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</u> [8715]                          |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>1,003,290,183</u> [8720]              |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>120,846,305</u> [8730]                |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>100,000,000</u> [8760]                |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <u>20,846,305</u> [8770]                 |