

WINJAMMER FILING

INITIAL

End Date:6/4/2018

Firm Name:HSBC Securities (USA) Inc.

Form:Daily Seg - FOCUS II

Submit Date:6/5/2018

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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

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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	0 [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	116,633,317 [7315]
B. Securities (at market)	97,168,186 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	-17,881,685 [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.)	195,919,818 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	3,608,834 [7351]
Less: amount offset by customer owned securities	-3,605,670 [7352] 3,164 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	195,922,982 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	195,922,982 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks	
A. Banks located in the United States	97,943,733 [7500]
B. Other banks qualified under Regulation 30.7	0 [7520] 97,943,733 [7530]
2. Securities	
A. In safekeeping with banks located in the United States	50,659,155 [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] 50,659,155 [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	59,673,881 [7700]
B. Securities	46,509,031 [7710]
C. Unrealized gain (loss) on open futures contracts	-17,881,685 [7720]
D. Value of long option contracts	0 [7730]
E. Value of short option contracts	0 [7735] 88,301,227 [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	236,904,115 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	40,981,133 [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	15,981,133 [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>350,021,006</u> [7010]
	B. Securities (at market)	<u>1,566,331,102</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>83,956,976</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>275,410,951</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-111,788,446</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>2,163,931,589</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>20,644,473</u> [7045]
	Less: amount offset by customer securities	<u>-20,547,756</u> [7047] <u>96,717</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>2,164,028,306</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>25,294,091</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>162,048,948</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>529,428,933</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>1,304,495,239</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>24,776,509</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>275,410,951</u> [7132]
	B. Value of open short option contracts	<u>-111,788,446</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>14,565,152</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>99,786,915</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>2,324,018,292</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>159,989,986</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	<u>12,989,986</u> [7198]
	Excess	

INITIAL**End Date:6/4/2018****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:6/5/2018****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	<u>27,870,234</u> [8500]
	B. Securities (at market)	<u>388,807,102</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>538,206,174</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>954,883,510</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>17,031,082</u> [8560]
	Less: amount offset by customer owned securities	<u>-17,031,082</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>954,883,510</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>-45,552</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>36,993,430</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>638,107,292</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>351,813,672</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>41,544,263</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>1,068,413,105</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>113,529,595</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>95,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>18,529,595</u> [8770]