

**WINJAMMER FILING**

**INITIAL**

**End Date:5/28/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:5/29/2015**

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**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**HSBC Securities (USA) Inc.**

**Steven Richardson**

**212-525-6445**

**steven.richardson@us.hsbc.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**50,000,000**

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

**10,000,000**

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

**30,000,000**

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>56,630,477</u> [7315]                   |
|    | B. Securities (at market)                                                                                 | <u>30,460,075</u> [7317]                   |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>5,766,818</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>92,857,370</u> [7345]                   |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>984,919</u> [7351]                      |
|    | Less: amount offset by customer owned securities                                                          | <u>-976,268</u> [7352] <u>8,651</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>92,866,021</u> [7355]                   |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>92,866,022</u> [7360]                   |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |                                                                                                         |                                          |
|-----|---------------------------------------------------------------------------------------------------------|------------------------------------------|
| 1.  | Cash in banks                                                                                           |                                          |
|     | A. Banks located in the United States                                                                   | <u>16,538,103</u> [7500]                 |
|     | B. Other banks qualified under Regulation 30.7                                                          | <u>0</u> [7520] <u>16,538,103</u> [7530] |
| 2.  | Securities                                                                                              |                                          |
|     | A. In safekeeping with banks located in the United States                                               | <u>30,460,075</u> [7540]                 |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>30,460,075</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>65,989,704</u> [7700]                 |
|     | B. Securities                                                                                           | <u>0</u> [7710]                          |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>5,766,818</u> [7720]                  |
|     | D. Value of long option contracts                                                                       | <u>0</u> [7730]                          |
|     | E. Value of short option contracts                                                                      | <u>0</u> [7735] <u>71,756,522</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>118,754,700</u> [7770]                |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>25,888,678</u> [7380]                 |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>10,000,000</u> [7780]                 |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>15,888,678</u> [7785]                 |

**INITIAL****End Date:5/28/2015****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/29/2015****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                              |
|-----|---------------------------------------------------------------------------------------------|--------------------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                              |
|     | A. Cash                                                                                     | <b><u>-31,119,751</u></b> [7010]                             |
|     | B. Securities (at market)                                                                   | <b><u>648,947,262</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>311,316,239</u></b> [7030]                             |
| 3.  | Exchange traded options                                                                     |                                                              |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>97,926,716</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-4,582,189</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>1,022,488,277</u></b> [7040]                           |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>1,667,491</u></b> [7045]                               |
|     | Less: amount offset by customer securities                                                  | <b><u>-1,488,980</u></b> [7047] <b><u>178,511</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>1,022,666,788</u></b> [7060]                           |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                              |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                              |
|     | A. Cash                                                                                     | <b><u>9,799,902</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>193,902,124</u></b> [7090]                             |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                              |
|     | A. Cash                                                                                     | <b><u>244,823,338</u></b> [7100]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>71,253,409</u></b> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>455,045,138</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>25,921,404</u></b> [7130]                              |
| 10. | Exchange traded options                                                                     |                                                              |
|     | A. Value of open long option contracts                                                      | <b><u>97,926,716</u></b> [7132]                              |
|     | B. Value of open short option contracts                                                     | <b><u>-4,582,189</u></b> [7133]                              |
| 11. | Net equities with other FCMs                                                                |                                                              |
|     | A. Net liquidating equity                                                                   | <b><u>34,164,291</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>0</u></b> [7150]                                       |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <b><u>1,128,254,133</u></b> [7180]                           |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>105,587,345</u></b> [7190]                             |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>50,000,000</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>55,587,345</u></b> [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>873,599,941</u></b> [8500]                                                                                         |
|                                     | B. Securities (at market) <b><u>686,530,523</u></b> [8510]                                                                       |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-786,901,573</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>773,228,891</u></b> [8550]                                                    |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>5,238,369</u></b> [8560]                 |
|                                     | Less: amount offset by customer owned securities <b><u>-5,238,369</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>773,228,891</u></b> [8590]                |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts                                                                              |
|                                     | Deposited in cleared swaps customer segregated accounts at banks                                                                 |
|                                     | A. Cash <b><u>3,757,467</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>32,241,786</u></b> [8620]            |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>170,446,343</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>654,288,737</u></b> [8650]           |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>43,444,632</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</u></b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>904,178,965</u></b> [8720]                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>130,950,074</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>30,000,000</u></b> [8760]                   |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>100,950,074</u></b> [8770] |