

WINJAMMER FILING

INITIAL

End Date:5/6/2015

Firm Name:HSBC Securities (USA) Inc.

Form:Daily Seg - FOCUS II

Submit Date:5/7/2015

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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

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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
 - A. Cash **134,054,843** [7315]
 - B. Securities (at market) **30,817,194** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-4,441,333** [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.) **160,430,704** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **2,039,123** [7351]
Less: amount offset by customer owned securities **-2,035,099** [7352] **4,024** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **160,434,728** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **160,434,728** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **42,334,920** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **42,334,920** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **75,817,194** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **75,817,194** [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 **72,234,303** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **-4,441,333** [7720]
 - D. Value of long option contracts **0** [7730]
 - E. Value of short option contracts **0** [7735] **67,792,970** [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 **185,945,084** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **25,510,356** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **10,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **15,510,356** [7785]

INITIAL**End Date:5/6/2015****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/7/2015****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>199,669,617</u> [7010]
	B. Securities (at market)	<u>649,926,241</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>65,849,809</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>102,096,770</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-6,945,066</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>1,010,597,371</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>5,554,657</u> [7045]
	Less: amount offset by customer securities	<u>-5,545,861</u> [7047] <u>8,796</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>1,010,606,167</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,449,026</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>192,923,770</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>245,382,959</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>113,256,994</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>457,002,471</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-7,974,840</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>102,096,770</u> [7132]
	B. Value of open short option contracts	<u>-6,945,066</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>39,334,223</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>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>1,138,526,307</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>127,920,140</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>50,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>77,920,140</u> [7198]
	Excess	

INITIAL**End Date:5/6/2015****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/7/2015****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>801,747,340</u> [8500]
	B. Securities (at market) <u>791,295,442</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-676,050,347</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>916,992,435</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>19,138,866</u> [8560]
	Less: amount offset by customer owned securities <u>-19,138,866</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>916,992,435</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>14,819,125</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>34,569,590</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>130,393,974</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>25,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>756,725,852</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>86,290,788</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>1,047,799,329</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>130,806,894</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>30,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>100,806,894</u> [8770]