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INITIAL

End Date:1/30/2019

Firm Name:Macquarie Futures USA LLC

Form:Daily Seg - 1-FR

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Daily Segregation - Cover Page

Name of Company

Macquarie Futures USA LLC

[0010]

Contact Name

Sue Sekar [0040]

Contact Phone Number

212 231 6563 [0060]

Contact Email Address

Sue.Sekar@macquarie.com

[0065]

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

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

100,000,000 [8930]

0 [8940]

0 [8950] **0** [8951]

0 [8960] **0** [8961]

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

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

7,000,000 [8970]

0 [8980]

0 [8990] **0** [8991]

0 [9000] **0** [9001]

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

1,000,000 [9010]

0 [9020]

0 [9030] **0** [9031]

0 [9040] **0** [9041]

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 [5605] |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | |
| A. Cash | <u>27,593,262</u> [5615] |
| B. Securities (at market) | 0 [5617] |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>-6,977,172</u> [5625] |
| 3. Exchange traded options | |
| A. Market value of open option contracts purchased on a foreign board of trade | <u>45,950</u> [5635] |
| B. Market value of open contracts granted (sold) on a foreign board of trade | 0 [5637] |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | <u>20,662,040</u> [5645] |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount | 0 [5651] |
| Less: amount offset by customer owned securities | 0 [5652] 0 [5654] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>20,662,040</u> [5655] |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>20,662,040</u> [5660] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

| | |
|--|-----------------------------------|
| 1. Cash in Banks | |
| A. Banks located in the United States | <u>25,887,206</u> [5700] |
| B. Other banks qualified under Regulation 30.7 | 0 [5720] <u>25,887,206</u> [5730] |
| 2. Securities | |
| A. In safekeeping with banks located in the United States | 0 [5740] |
| B. In safekeeping with other banks qualified under Regulation 30.7 | 0 [5760] 0 [5770] |
| 3. Equities with registered futures commission merchants | |
| A. Cash | 0 [5780] |
| B. Securities | 0 [5790] |
| C. Unrealized gain (loss) on open futures contracts | 0 [5800] |
| D. Value of long option contracts | 0 [5810] |
| E. Value of short option contracts | 0 [5815] 0 [5820] |
| 4. Amounts held by clearing organizations of foreign boards of trade | |
| A. Cash | 0 [5840] |
| B. Securities | 0 [5850] |
| C. Amount due to (from) clearing organization - daily variation | 0 [5860] |
| D. Value of long option contracts | 0 [5870] |
| E. Value of short option contracts | 0 [5875] 0 [5880] |
| 5. Amounts held by member of foreign boards of trade | |
| A. Cash | <u>19,172,543</u> [5900] |
| B. Securities | 0 [5910] |
| C. Unrealized gain (loss) on open futures contracts | <u>-6,977,172</u> [5920] |
| D. Value of long option contracts | <u>45,950</u> [5930] |
| E. Value of short option contracts | 0 [5935] <u>12,241,321</u> [5940] |
| 6. Amounts with other depositories designated by a foreign board of trade | 0 [5960] |
| 7. Segregated funds on hand | 0 [5965] |
| 8. Total funds in separate section 30.7 accounts | <u>38,128,527</u> [5970] |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>17,466,487</u> [5680] |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts | <u>7,000,000</u> [5980] |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | <u>10,466,487</u> [5985] |

INITIAL**End Date:1/30/2019****Firm Name:Macquarie Futures USA LLC****Form:Daily Seg - 1-FR****Daily Segregation - Segregation Statement**

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

| | | |
|-----|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>1,816,042,155</u> [5000] |
| | B. Securities (at market) | <u>152,684,262</u> [5010] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>238,547,031</u> [5020] |
| 3. | Exchange traded options | |
| | A. Market value of open option contracts purchased on a contract market | <u>625,731,010</u> [5030] |
| | B. Market value of open option contracts granted (sold) on a contract market | <u>-718,437,830</u> [5040] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>2,114,566,628</u> [5050] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>4,759,035</u> [5060] |
| | Less: amount offset by customer owned securities | <u>-4,397,624</u> [5070] <u>361,411</u> [5080] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>2,114,928,039</u> [5090] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>332,990,277</u> [5100] |
| | B. Securities representing investment of customers' funds (at market) | <u>105,990,657</u> [5110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>152,684,262</u> [5120] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>662,214,225</u> [5130] |
| | B. Securities representing investment of customers' funds (at market) | <u>1,186,431,204</u> [5140] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [5150] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>30,758,203</u> [5160] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>625,731,010</u> [5170] |
| | B. Value of open short option contracts | <u>-718,437,830</u> [5180] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>770,239</u> [5190] |
| | B. Securities representing investment of customers' funds (at market) | <u>0</u> [5200] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [5210] |
| 12. | Segregated funds on hand | <u>0</u> [5215] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>2,379,132,247</u> [5220] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>264,204,208</u> [5230] |
| 15. | Management Target Amount for Excess funds in segregation | <u>100,000,000</u> [5240] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | <u>164,204,208</u> [5250] |

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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>1,493,837</u> [8500] |
| | B. Securities (at market) <u>0</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps <u>1,121,000</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>2,614,837</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560] |
| | Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>2,614,837</u> [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts |
| 7. | Deposited in cleared swaps customer segregated accounts at banks |
| | A. Cash <u>1,285,590</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>0</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |
| | A. Cash <u>22,126,370</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>0</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations <u>61,250</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>23,473,210</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>20,858,373</u> [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts <u>1,000,000</u> [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess <u>19,858,373</u> [8770] |