

**WINJAMMER FILING**

**INITIAL**

**End Date:2/27/2019**

**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   | <b>30,250,141</b> [5615] |
| B. Securities (at market)   | 0 [5617]                 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <b>-7,442,514</b> [5625] |
| 3. Exchange traded options  |                          |
| A. Market value of open option contracts purchased on a foreign board of trade  | <b>60,700</b> [5635]     |
| B. Market value of open contracts granted (sold) on a foreign board of trade  | <b>-39,600</b> [5637]    |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <b>22,828,727</b> [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)  | <b>22,828,727</b> [5655] |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <b>22,828,727</b> [5660] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |  |
|--|--|
| 1. Cash in Banks   |  |
| A. Banks located in the United States  | <b>24,158,403</b> [5700]                       |
| B. Other banks qualified under Regulation 30.7   | 0 [5720] <b>24,158,403</b> [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  | <b>23,658,164</b> [5900]                       |
| B. Securities  | 0 [5910]                                       |
| C. Unrealized gain (loss) on open futures contracts  | <b>-7,442,514</b> [5920]                       |
| D. Value of long option contracts  | <b>60,700</b> [5930]                           |
| E. Value of short option contracts   | <b>-39,600</b> [5935] <b>16,236,750</b> [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   | <b>40,395,153</b> [5970]                       |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b>17,566,426</b> [5680]                       |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts                            | <b>7,000,000</b> [5980]                        |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                     | <b>10,566,426</b> [5985]                       |

**INITIAL****End Date:2/27/2019****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   | <b><u>1,761,528,008</u></b> [5000]              |
|     | B. Securities (at market)   | <b><u>143,075,757</u></b> [5010]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>270,489,756</u></b> [5020]                |
| 3.  | Exchange traded options   |   |
|     | A. Market value of open option contracts purchased on a contract market                     | <b><u>583,762,932</u></b> [5030]                |
|     | B. Market value of open option contracts granted (sold) on a contract market                | <b><u>-670,914,919</u></b> [5040]               |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>2,087,941,534</u></b> [5050]              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>1,113,196</u></b> [5060]                  |
|     | Less: amount offset by customer owned securities  | <b><u>-1,113,196</u></b> [5070] <b>0</b> [5080] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,087,941,534</u></b> [5090]              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>368,346,292</u></b> [5100]                |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>49,996,753</u></b> [5110]                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>143,075,757</u></b> [5120]                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>466,273,468</u></b> [5130]                |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>1,417,968,315</u></b> [5140]              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [5150]                          |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-12,022,768</u></b> [5160]                |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>583,762,932</u></b> [5170]                |
|     | B. Value of open short option contracts   | <b><u>-670,914,919</u></b> [5180]               |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>1,486,919</u></b> [5190]                  |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>0</u></b> [5200]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [5210]                          |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [5215]                          |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>2,347,972,749</u></b> [5220]              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>260,031,215</u></b> [5230]                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>100,000,000</u></b> [5240]                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>160,031,215</u></b> [5250]                |
|     | 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>1,351,176</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>0</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>1,213,250</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>2,564,426</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>0</u></b> [8560]                                      |
|                                     | Less: amount offset by customer owned securities <b><u>0</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>2,564,426</u></b> [8590]                               |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts   |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>138,093</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>0</u></b> [8620]                                  |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                      |
|                                     | A. Cash <b><u>23,318,731</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>0</u></b> [8650]                                  |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>30,000</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>23,486,824</u></b> [8720]                                   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>20,922,398</u></b> [8730]                |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>1,000,000</u></b> [8760]                                 |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess <b><u>19,922,398</u></b> [8770] |