

**WINJAMMER FILING**

**INITIAL**

**End Date:11/28/2018**

**Firm Name:Macquarie Futures USA LLC**

**Form:Daily Seg - 1-FR**

**INITIAL**

**End Date:11/28/2018**

**Firm Name:Macquarie Futures USA LLC**

**Form:Daily Seg - 1-FR**

**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

**INITIAL**

**End Date:11/28/2018**

**Firm Name:Macquarie Futures USA LLC**

**Form:Daily Seg - 1-FR**

**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 | <u>0</u> [5605]                                |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  |  |
| A. Cash   | <u>33,476,516</u> [5615]                       |
| B. Securities (at market)   | <u>0</u> [5617]                                |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>-5,803,881</u> [5625]                       |
| 3. Exchange traded options  |  |
| A. Market value of open option contracts purchased on a foreign board of trade  | <u>3,750</u> [5635]                            |
| B. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-12,200</u> [5637]                          |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>27,664,185</u> [5645]                       |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>3,300</u> [5651]                            |
| Less: amount offset by customer owned securities  | <u>0</u> [5652] <u>3,300</u> [5654]            |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>27,667,485</u> [5655]                       |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>27,667,485</u> [5660]                       |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1. Cash in Banks  |  |
| A. Banks located in the United States   | <u>32,740,646</u> [5700]                       |
| B. Other banks qualified under Regulation 30.7  | <u>0</u> [5720] <u>32,740,646</u> [5730]       |
| 2. Securities   |  |
| A. In safekeeping with banks located in the United States   | <u>0</u> [5740]                                |
| B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [5760] <u>0</u> [5770]                |
| 3. Equities with registered futures commission merchants  |  |
| A. Cash   | <u>0</u> [5780]                                |
| B. Securities   | <u>0</u> [5790]                                |
| C. Unrealized gain (loss) on open futures contracts   | <u>0</u> [5800]                                |
| D. Value of long option contracts   | <u>0</u> [5810]                                |
| E. Value of short option contracts  | <u>0</u> [5815] <u>0</u> [5820]                |
| 4. Amounts held by clearing organizations of foreign boards of trade  |  |
| A. Cash   | <u>0</u> [5840]                                |
| B. Securities   | <u>0</u> [5850]                                |
| C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [5860]                                |
| D. Value of long option contracts   | <u>0</u> [5870]                                |
| E. Value of short option contracts  | <u>0</u> [5875] <u>0</u> [5880]                |
| 5. Amounts held by member of foreign boards of trade  |  |
| A. Cash   | <u>17,955,704</u> [5900]                       |
| B. Securities   | <u>0</u> [5910]                                |
| C. Unrealized gain (loss) on open futures contracts   | <u>-5,803,881</u> [5920]                       |
| D. Value of long option contracts   | <u>3,750</u> [5930]                            |
| E. Value of short option contracts  | <u>-12,200</u> [5935] <u>12,143,373</u> [5940] |
| 6. Amounts with other depositories designated by a foreign board of trade   | <u>0</u> [5960]                                |
| 7. Segregated funds on hand   | <u>0</u> [5965]                                |
| 8. Total funds in separate section 30.7 accounts  | <u>44,884,019</u> [5970]                       |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  | <u>17,216,534</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>10,216,534</u> [5985]                       |

**INITIAL****End Date:11/28/2018****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>1,927,872,936</u></b> [5000]              |
|     | B. Securities (at market)   | <b><u>118,492,796</u></b> [5010]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>169,474,918</u></b> [5020]                |
| 3.  | Exchange traded options   |   |
|     | A. Market value of open option contracts purchased on a contract market                     | <b><u>1,055,382,963</u></b> [5030]              |
|     | B. Market value of open option contracts granted (sold) on a contract market                | <b><u>-1,045,410,265</u></b> [5040]             |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>2,225,813,348</u></b> [5050]              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>533,654</u></b> [5060]                    |
|     | Less: amount offset by customer owned securities  | <b><u>-533,383</u></b> [5070] <b>271</b> [5080] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,225,813,619</u></b> [5090]              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>280,377,060</u></b> [5100]                |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>5,972,665</u></b> [5110]                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>118,492,796</u></b> [5120]                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>592,655,460</u></b> [5130]                |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>1,370,973,264</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>79,779,762</u></b> [5160]                 |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>1,055,382,963</u></b> [5170]              |
|     | B. Value of open short option contracts   | <b><u>-1,045,410,265</u></b> [5180]             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>1,601,689</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>2,459,825,394</u></b> [5220]              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>234,011,775</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 Excess       | <b><u>134,011,775</u></b> [5250]                |

INITIAL

End Date:11/28/2018

Firm Name:Macquarie Futures USA LLC

Form:Daily Seg - 1-FR

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>1,001,338</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>0</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>1,315,000</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>2,316,338</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>2,316,338</u></b> [8590]                               |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts   |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>1,197,769</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>21,920,087</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>-57,500</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>23,060,356</u></b> [8720]                                   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>20,744,018</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>19,744,018</u></b> [8770] |