

**WINJAMMER FILING**

**INITIAL**

**End Date:2/9/2018**

**Firm Name:Macquarie Futures USA LLC**

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

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**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Macquarie Futures USA LLC**

[0010]

**Sue Sekar** [0040]

**212 231 6563** [0060]

**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:2/9/2018****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>23,964,808</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>8,407,770</u> [5625]
3.	Exchange traded options	
	A. Market value of open option contracts purchased on a foreign board of trade	<u>72,162</u> [5635]
	B. Market value of open contracts granted (sold) on a foreign board of trade	<u>-83,160</u> [5637]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>32,361,580</u> [5645]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>0</u> [5651]
	Less: amount offset by customer owned securities	<u>0</u> [5652] <u>0</u> [5654]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>32,361,580</u> [5655]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>32,361,580</u> [5660]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in Banks	
	A. Banks located in the United States	<u>27,592,328</u> [5700]
	B. Other banks qualified under Regulation 30.7	<u>0</u> [5720] <u>27,592,328</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>12,420,306</u> [5900]
	B. Securities	<u>0</u> [5910]
	C. Unrealized gain (loss) on open futures contracts	<u>8,407,770</u> [5920]
	D. Value of long option contracts	<u>72,162</u> [5930]
	E. Value of short option contracts	<u>-83,160</u> [5935] <u>20,817,078</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>48,409,406</u> [5970]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>16,047,826</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>9,047,826</u> [5985]

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

1.	Net ledger balance	
	A. Cash	<b><u>1,804,977,816</u></b> [5000]
	B. Securities (at market)	<b><u>89,520,701</u></b> [5010]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-155,652,242</u></b> [5020]
3.	Exchange traded options	
	A. Market value of open option contracts purchased on a contract market	<b><u>250,098,740</u></b> [5030]
	B. Market value of open option contracts granted (sold) on a contract market	<b><u>-233,202,457</u></b> [5040]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>1,755,742,558</u></b> [5050]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>17,047,757</u></b> [5060]
	Less: amount offset by customer owned securities	<b><u>-4,900,000</u></b> [5070] <b><u>12,147,757</u></b> [5080]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>1,767,890,315</u></b> [5090]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>191,618,065</u></b> [5100]
	B. Securities representing investment of customers' funds (at market)	<b><u>149,425,313</u></b> [5110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>89,520,701</u></b> [5120]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>1,413,715,914</u></b> [5130]
	B. Securities representing investment of customers' funds (at market)	<b><u>149,896,473</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>-36,669,690</u></b> [5160]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>250,098,740</u></b> [5170]
	B. Value of open short option contracts	<b><u>-233,202,457</u></b> [5180]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>1,061,533</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>1,975,464,592</u></b> [5220]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>207,574,277</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>107,574,277</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	<u>2,358,618</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-125,750</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>2,232,868</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>2,232,868</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts		
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>915,675</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>21,686,824</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>58,750</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>22,661,249</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>20,428,381</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>19,428,381</u> [8770]