

**WINJAMMER FILING**

**INITIAL**

**End Date:4/2/2018**

**Firm Name:Macquarie Futures USA LLC**

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

**INITIAL**

**End Date:4/2/2018**

**Firm Name:Macquarie Futures USA LLC**

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

**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:4/2/2018****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>22,315,087</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>9,538,746</u> [5625]                        |
| 3.  | Exchange traded options   |  |
|     | A. Market value of open option contracts purchased on a foreign board of trade  | <u>179,392</u> [5635]                          |
|     | B. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-62,480</u> [5637]                          |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>31,970,745</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>31,970,745</u> [5655]                       |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>31,970,745</u> [5660]                       |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1.  | Cash in Banks   |  |
|     | A. Banks located in the United States   | <u>29,203,908</u> [5700]                       |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [5720] <u>29,203,908</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>9,312,486</u> [5900]                        |
|     | B. Securities   | <u>0</u> [5910]                                |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>9,538,746</u> [5920]                        |
|     | D. Value of long option contracts   | <u>179,392</u> [5930]                          |
|     | E. Value of short option contracts  | <u>-62,480</u> [5935] <u>18,968,144</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>48,172,052</u> [5970]                       |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>16,201,307</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>9,201,307</u> [5985]                        |

**INITIAL**

**End Date:4/2/2018**

**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>1,880,372,776</u></b> [5000]               |
|     | B. Securities (at market)   | <b><u>119,313,862</u></b> [5010]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-209,038,401</u></b> [5020]                |
| 3.  | Exchange traded options   |  |
|     | A. Market value of open option contracts purchased on a contract market                     | <b><u>227,111,444</u></b> [5030]                 |
|     | B. Market value of open option contracts granted (sold) on a contract market                | <b><u>-225,792,134</u></b> [5040]                |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>1,791,967,547</u></b> [5050]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>5,906,879</u></b> [5060]                   |
|     | Less: amount offset by customer owned securities  | <b><u>-5,906,861</u></b> [5070] <b>18</b> [5080] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>1,791,967,565</u></b> [5090]               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>214,827,962</u></b> [5100]                 |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>149,515,063</u></b> [5110]                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>119,313,862</u></b> [5120]                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>1,376,080,554</u></b> [5130]               |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>149,745,361</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>-1,131,138</u></b> [5160]                  |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>227,111,444</u></b> [5170]                 |
|     | B. Value of open short option contracts   | <b><u>-225,792,134</u></b> [5180]                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>1,019,026</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>2,010,690,000</u></b> [5220]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>218,722,435</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>118,722,435</u></b> [5250]                 |

**INITIAL**  
**End Date:4/2/2018**  
**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>3,563,400</u></b> [8500]  |
|                                     | B. Securities (at market)   | <u>0</u> [8510]                 |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>1,210,150</u></b> [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)  | <b><u>4,773,550</u></b> [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)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>4,773,550</u></b> [8590]  |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |                                 |
|                                     | A. Cash   | <b><u>2,294,781</u></b> [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   | <b><u>22,891,924</u></b> [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   | <b><u>60,900</u></b> [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> <u>0</u> [8715]        |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>25,247,605</u></b> [8720] |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>20,474,055</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>19,474,055</u></b> [8770] |