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INITIAL

End Date:6/4/2018

Firm Name:Macquarie Futures USA LLC

Form:Daily Seg - 1-FR

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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

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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 **28,353,144** [5615]
 - B. Securities (at market) **0** [5617]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **5,335,451** [5625]
3. Exchange traded options
 - A. Market value of open option contracts purchased on a foreign board of trade **37,088** [5635]
 - B. Market value of open contracts granted (sold) on a foreign board of trade **-23,662** [5637]
4. Net equity (deficit) (add lines 1. 2. and 3.) **33,702,021** [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) **33,702,021** [5655]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **33,702,021** [5660]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks
 - A. Banks located in the United States **27,354,209** [5700]
 - B. Other banks qualified under Regulation 30.7 **0** [5720] **27,354,209** [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 **17,399,635** [5900]
 - B. Securities **0** [5910]
 - C. Unrealized gain (loss) on open futures contracts **5,335,451** [5920]
 - D. Value of long option contracts **37,088** [5930]
 - E. Value of short option contracts **-23,662** [5935] **22,748,512** [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 **50,102,721** [5970]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **16,400,700** [5680]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **7,000,000** [5980]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **9,400,700** [5985]

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Daily Segregation - Segregation Statement

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

| | | |
|-----|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>2,100,723,402</u> [5000] |
| | B. Securities (at market) | <u>127,290,978</u> [5010] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-249,472,628</u> [5020] |
| 3. | Exchange traded options | |
| | A. Market value of open option contracts purchased on a contract market | <u>477,928,660</u> [5030] |
| | B. Market value of open option contracts granted (sold) on a contract market | <u>-432,302,260</u> [5040] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>2,024,168,152</u> [5050] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>1,345,284</u> [5060] |
| | Less: amount offset by customer owned securities | <u>-383,502</u> [5070] <u>961,782</u> [5080] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>2,025,129,934</u> [5090] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>214,739,207</u> [5100] |
| | B. Securities representing investment of customers' funds (at market) | <u>0</u> [5110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>127,290,978</u> [5120] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>465,956,640</u> [5130] |
| | B. Securities representing investment of customers' funds (at market) | <u>1,374,653,245</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>13,353,729</u> [5160] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>477,928,660</u> [5170] |
| | B. Value of open short option contracts | <u>-432,302,260</u> [5180] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>5,174,791</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>2,246,794,990</u> [5220] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>221,665,056</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 | <u>121,665,056</u> [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>3,198,078</u> [8500] |
| | B. Securities (at market) | <u>0</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>-888,000</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>2,310,078</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) Funds in Cleared Swaps Customer Segregated Accounts | <u>2,310,078</u> [8590] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | <u>828,929</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>22,024,252</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>13,750</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>22,866,931</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>20,556,853</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>19,556,853</u> [8770] |