

**WINJAMMER FILING**

**INITIAL**

**End Date:7/3/2018**

**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 | <u>0</u> [5605]                                |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers   |  |
|     | A. Cash   | <u>22,893,692</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>6,052,479</u> [5625]                        |
| 3.  | Exchange traded options   |  |
|     | A. Market value of open option contracts purchased on a foreign board of trade  | <u>65,113</u> [5635]                           |
|     | B. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-45,528</u> [5637]                          |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>28,965,756</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>28,965,756</u> [5655]                       |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>28,965,756</u> [5660]                       |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1.  | Cash in Banks   |  |
|     | A. Banks located in the United States   | <u>26,313,753</u> [5700]                       |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [5720] <u>26,313,753</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>13,055,826</u> [5900]                       |
|     | B. Securities   | <u>0</u> [5910]                                |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>6,052,479</u> [5920]                        |
|     | D. Value of long option contracts   | <u>65,113</u> [5930]                           |
|     | E. Value of short option contracts  | <u>-45,528</u> [5935] <u>19,127,890</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>45,441,643</u> [5970]                       |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>16,475,887</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>9,475,887</u> [5985]                        |

**INITIAL****End Date:7/3/2018****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>1,921,949,266</u></b> [5000]                           |
|     | B. Securities (at market)   | <b><u>145,521,023</u></b> [5010]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-145,599,702</u></b> [5020]                            |
| 3.  | Exchange traded options   |  |
|     | A. Market value of open option contracts purchased on a contract market                     | <b><u>495,892,698</u></b> [5030]                             |
|     | B. Market value of open option contracts granted (sold) on a contract market                | <b><u>-474,236,783</u></b> [5040]                            |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>1,943,526,502</u></b> [5050]                           |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>5,396,773</u></b> [5060]                               |
|     | Less: amount offset by customer owned securities  | <b><u>-5,177,887</u></b> [5070] <b><u>218,886</u></b> [5080] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>1,943,745,388</u></b> [5090]                           |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>260,352,818</u></b> [5100]                             |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>0</u></b> [5110]                                       |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>145,521,023</u></b> [5120]                             |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>330,536,586</u></b> [5130]                             |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>1,393,287,532</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>12,000,094</u></b> [5160]                              |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>495,892,698</u></b> [5170]                             |
|     | B. Value of open short option contracts   | <b><u>-474,236,783</u></b> [5180]                            |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>5,380,472</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>2,168,734,440</u></b> [5220]                           |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>224,989,052</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>124,989,052</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>2,971,523</u> [8500]         |
| B. Securities (at market)  | <u>0</u> [8510]                 |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>-601,500</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>2,370,023</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)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>2,370,023</u> [8590]         |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |                                 |
| A. Cash  | <u>35,397</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>22,951,762</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>-4,500</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>22,982,659</u> [8720]        |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>20,612,636</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>19,612,636</u> [8770]        |