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| Name of Company: Macquarie Futures USA LLC | Employer ID No: 204193486 | NFA ID No: 0366355 |
|---|------------------------------|-----------------------|

CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 10/31/2018

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

| | | | |
|---|------------|------------------|---------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 2,055,304,947 | 5000 |
| B. Securities (at market) | | 107,353,062 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | (193,765,860) | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 631,403,358 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (622,130,625) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 1,978,164,882 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 725,625 | 5060 | |
| Less: amount offset by customer owned securities | (725,605) | 5070 | 20 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 1,978,164,902 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|--|------------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 289,019,772 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 99,994,573 | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 107,353,062 | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | 334,415,187 | 5130 |
| B. Securities representing investments of customers' funds (at market) | | 1,360,814,520 | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 11,303,478 | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 631,220,215 | 5170 |
| B. Value of open short option contracts | | (622,114,694) | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 3,536,891 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | 0 | 5210 |
| 12. Segregated funds on hand (describe:) | | 0 | 5215 |
| 13. Total amount in segregation (add lines 7 through 12) | | \$ 2,215,543,004 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 237,378,102 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 100,000,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 137,378,102 | 5250 |

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CFTC FORM 1-FR-FCM
 STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS
 IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS
 AS OF 10/31/2018

| | | | |
|----|--|------|------|
| 1. | Amount required to be segregated in accordance with Commission regulation 32.6 | \$ 0 | 5400 |
| 2. | Funds in segregated accounts | | |
| | A. Cash | \$ 0 | 5410 |
| | B. Securities (at market) | 0 | 5420 |
| | C. Total | 0 | 5430 |
| 3. | Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.) | \$ 0 | 5440 |

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CFTC FORM 1-FR-FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF 10/31/2018

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 | \$ 37,435,092 | 5615 |
| | B. Securities (at market) | \$ 0 | 5617 |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | \$(8,243,397) | 5625 |
| 3. | Exchange traded options | | |
| | A. Market value of open option contracts purchased on a foreign board of trade | \$ 37,123 | 5635 |
| | B. Market value of open option contracts granted (sold) on a foreign board of trade | \$(58,873) | 5637 |
| 4. | Net equity (deficit) (add lines 1, 2, and 3) | \$ 29,169,945 | 5645 |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 3,393 | 5651 |
| | Less: amount offset by customer owned securities | \$ 0 | 5652 |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ 29,173,338 | 5655 |
| 7. | Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6. | \$ 29,173,338 | 5660 |

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CFTC FORM 1-FR-FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF 10/31/2018

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

| | | | | |
|--|---------------|------|---------------|------|
| 1. Cash in Banks | | | | |
| A. Banks located in the United States | \$ 30,302,243 | 5700 | | |
| B. Other banks qualified under Regulation 30.7 | | | | |
| Name(s): <u>See Attached</u> | | 5710 | | |
| | 0 | 5720 | \$ 30,302,243 | 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 | | | | |
| Name(s): _ | | 5750 | | |
| | 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 | | | | |
| Name(s): _ | | 5830 | | |
| 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 members of foreign boards of trade | | | | |
| Name(s): <u>See Attached</u> | | 5890 | | |
| A. Cash | \$ 24,200,078 | 5900 | | |
| B. Securities | 0 | 5910 | | |
| C. Unrealized gain (loss) on open futures contracts | (8,243,397) | 5920 | | |
| D. Value of long option contracts | 37,123 | 5930 | | |
| E. Value of short option contracts | (58,873) | 5935 | 15,934,931 | 5940 |
| 6. Amounts with other depositories designated by a foreign board of trade | | | | |
| Name(s): _ | | 5950 | 0 | 5960 |
| 7. Segregated funds on hand (describe): _ | | | 0 | 5965 |
| 8. Total funds in separate section 30.7 accounts | | | \$ 46,237,174 | 5970 |
| 9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8) | | | \$ 17,063,836 | 5680 |
| 10. Management Target Amount for Excess funds in separate 30.7 accounts | | | 7,000,000 | 5980 |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess | | | 10,063,836 | 5985 |

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER:

as of: 10/31/2018

**STATEMENT OF CLEARED SWAPS 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 | \$ 2,260,936 | 8500 |
| | B. Securities (at market) | 0 | 8510 |
| 2. | Net unrealized profit (loss) in open cleared swaps | 166,000 | 8520 |
| 3. | Cleared swaps options | | |
| | A. Market value of open cleared swaps option contracts purchased | 0 | 8530 |
| | B. Market value of open cleared swaps granted (sold) | 0 | 8540 |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | 2,426,936 | 8550 |
| 5. | Accounts liquidating to a deficit and accounts with debit balances | | |
| | - gross amount | \$ 0 | 8560 |
| | Less: amount offset by customer securities | 0 | 8570 |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | 2,426,936 | 8590 |

Funds in Cleared Swaps Customer Segregated Accounts

| | | | |
|-----|--|---------------|------|
| 7. | Deposited in cleared swaps customer segregated accounts at banks | | |
| | A. Cash | \$ 681,481 | 8600 |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | 0 | 8610 |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 0 | 8620 |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | |
| | A. Cash | 22,392,987 | 8630 |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | 0 | 8640 |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 0 | 8650 |
| 9. | Net settlement from (to) derivatives clearing organizations | 75,375 | 8660 |
| 10. | Cleared swaps options | | |
| | A. Value of open cleared swaps long option contracts | 0 | 8670 |
| | B. Value of open cleared swaps short option contracts | 0 | 8680 |
| 11. | Net equities with other FCMs | | |
| | A. Net liquidating equity | 0 | 8690 |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | 0 | 8700 |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 0 | 8710 |
| 12. | Cleared swaps customer funds on hand (describe:) | 0 | 8715 |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | 23,149,843 | 8720 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | \$ 20,722,907 | 8730 |
| 15. | Management target Amount for Excess funds in cleared swaps segregated accounts | \$ 1,000,000 | 8760 |
| 16. | Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess | \$ 19,722,907 | 8770 |

FREEDOM OF INFORMATION ACT ("FOIAct") NOTICE

Certain statements and schedules in financial reports received by the Commission from futures commission merchants ("FCMs") are considered by the Commission to be a public record, copies of which may be obtained upon written request to the Commission's Freedom of Information, Privacy and Sunshine Acts compliance staff in Washington, D.C. Such financial reports include CFTC Form 1-FR-FCM and Securities and Exchange Commission Financial and Operational Combined Uniform Single Report ("FOCUS report"). Pursuant to Section 1.10(g) of the Commission's regulations, the following portions of these reports will be considered public and be made available pursuant to requests received

- (1) the Statement of Financial Condition;
- (2) the Statement of the Computation of the Minimum Capital Requirements (the schedule of guaranteed introducing brokers that is to be included with this statement in Form 1-FR-FCM will be considered public);
- (3) the Statement of Segregation Requirements and Funds in Segregation for Customers Trading on U.S. Commodity Exchanges;
- (4) the Statement of Segregation Requirements and Funds in Segregation for Customers' Dealer Options Accounts;
- (5) the Statement of Secured Amounts and Funds Held in Separate Accounts for Foreign Futures and Foreign Options Customers;
- (6) supplemental schedules that explain or provide additional details concerning any line item for which a supplemental schedule is specifically called for by the statements set forth in (1) through (5) above; and
- (7) the independent public accountant's opinion, if the report is audited.

These statements will be considered public whether filed in electronic or in hard copy form. All other statements or schedules included in form 1-FR-FCM or the FOCUS report, and notes to audited financial reports will be deemed non-public.

Generally, the Commission may disclose to third parties portions of the "nonpublic" information in the report under the following circumstances:

- (1) in connection with matters in litigation;
- (2) in connection with Commission investigations;
- (3) where the information is furnished to regulatory, self-regulatory and law enforcement agencies to assist them in meeting responsibilities assigned to them by law and

Petitions for confidential treatment filed by an FCM with respect to any of the public information contained in the Form 1-FR-FCM or the FOCUS report will not be processed by Commission staff. However, if the applicant or registrant believes that the placing of any other information submitted on or with its report in the Commission's public files would constitute an unwarranted invasion of the applicant's or registrant's personal privacy or would reveal sensitive business information, the registrant or applicant may petition the Commission to treat such other information as nonpublic pursuant to Section 145.9 in response to requests under the Freedom of Information Act. Section 145.9 of the Commission's regulations affords the applicant or registrant the right to notice and a right to