

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 11/30/2018

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

1. Net ledger balance				
A. Cash		\$ 1,919,906,255	5000	
B. Securities (at market)		114,696,260	5010	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		161,484,680	5020	
3. Exchange traded options				
A. Market value of open option contracts purchased on a contract market		1,039,233,562	5030	
B. Market value of open option contracts granted (sold) on a contract market		(1,026,287,903)	5040	
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 2,209,032,854	5050	
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 26,713	5060		
Less: amount offset by customer owned securities	(26,442)	5070	271	5080
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,209,033,125	5090	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash		\$ 279,879,977	5100	
B. Securities representing investments of customers' funds (at market)		5,973,621	5110	
C. Securities held for particular customers or option customers in lieu of cash (at market)		113,624,562	5120	
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash		572,746,698	5130	
B. Securities representing investments of customers' funds (at market)		1,417,850,421	5140	
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,071,698	5150	
9. Net settlement from (to) derivatives clearing organizations of contract markets		38,109,424	5160	
10. Exchange traded options				
A. Value of open long option contracts		1,038,986,081	5170	
B. Value of open short option contracts		(1,026,258,434)	5180	
11. Net equities with other FCMs				
A. Net liquidating equity		2,125,706	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)		\$ 2,444,109,754	5220	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 235,076,629	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		\$ 135,076,629	5250	

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' DEALER OPTIONS ACCOUNTS
AS OF 11/30/2018

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

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

CFTC FORM 1-FR-FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF 11/30/2018

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	\$ 28,393,235	5615
	B. Securities (at market)	\$ 0	5617
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(1,748,895)	5625
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 3,200	5635
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(350)	5637
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 26,647,190	5645
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 816	5651
	Less: amount offset by customer owned securities	\$ 0	5652
		\$ 816	5654
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 26,648,006	5655
7.	Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.	\$ 26,648,006	5660

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

CFTC FORM 1-FR-FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF 11/30/2018

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks				
A. Banks located in the United States	\$ 15,574,063	5700		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		5710		
	0	5720	\$ 15,574,063	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	\$ 30,053,853	5900		
B. Securities	0	5910		
C. Unrealized gain (loss) on open futures contracts	(1,748,895)	5920		
D. Value of long option contracts	3,200	5930		
E. Value of short option contracts	(350)	5935	28,307,808	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			\$ 43,881,871	5970
9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)			\$ 17,233,865	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			10,233,865	5985

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

BROKER OR DEALER:

as of: 11/30/2018

**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	\$ 865,892	8500	
	B. Securities (at market)	0	8510	
		1,408,075	8520	
2.	Net unrealized profit (loss) in open cleared swaps			
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	
		2,273,967	8550	
4.	Net equity (deficit) (add lines 1, 2 and 3)			
5.	Accounts liquidating to a deficit and accounts with debit balances			
	- gross amount	\$ 0	8560	
	Less: amount offset by customer securities	0	8570	
		0	8580	
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
		2,273,967	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks			
	A. Cash	\$ 1,109,468	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	
		22,096,087	8630	
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
	A. Cash	22,096,087	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	
		(184,175)	8660	
9.	Net settlement from (to) derivatives clearing organizations			
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	
		0	8690	
11.	Net equities with other FCMs			
	A. Net liquidating equity	0	8700	
	B. Securities representing investments of cleared swaps customers' funds (at market)	0	8710	
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8715	
		0	8715	
12.	Cleared swaps customer funds on hand (describe:)			
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	23,021,380	8720	
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 20,747,413	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	\$ 19,747,413	8770	