

Name of Company: Macquarie Futures USA LLC	Employer ID No: 204193486	NFA ID No: 0366355
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CFTC FORM 1-FR-FCM  
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES  
AS OF 1/31/2018

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

1. Net ledger balance			
A. Cash		\$ 2,044,537,906	5000
B. Securities (at market)		59,864,292	5010
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(260,807,154)	5020
3. Exchange traded options			
A. Market value of open option contracts purchased on a contract market		215,360,401	5030
B. Market value of open option contracts granted (sold) on a contract market		(211,966,639)	5040
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 1,846,988,806	5050
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 352,887	5060	
Less: amount offset by customer owned securities	0	5070	
		352,887	5080
6. Amount required to be segregated (add lines 4 and 5)		\$ 1,847,341,693	5090

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		\$ 435,285,408	5100
B. Securities representing investments of customers' funds (at market)		0	5110
C. Securities held for particular customers or option customers in lieu of cash (at market)		59,864,292	5120
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		1,233,230,365	5130
B. Securities representing investments of customers' funds (at market)		299,793,775	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		31,257,453	5160
10. Exchange traded options			
A. Value of open long option contracts		215,360,401	5170
B. Value of open short option contracts		(211,966,639)	5180
11. Net equities with other FCMs			
A. Net liquidating equity		1,243,079	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)		\$ 2,064,068,134	5220
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 216,726,441	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		\$ 116,726,441	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 1/31/2018

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 1/31/2018

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		\$ 24,090,690	5615
B. Securities (at market)		\$ 0	5617
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 9,452,335	5625
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 64,449	5635
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(54,340)	5637
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 33,553,134	5645
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		\$ 0	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)		\$ 33,553,134	5655
7. Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.		\$ 33,553,134	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 1/31/2018

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks				
A. Banks located in the United States	\$ 26,804,528	5700		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		5710		
	0	5720	\$ 26,804,528	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	\$ 13,344,334	5900		
B. Securities	0	5910		
C. Unrealized gain (loss) on open futures contracts	9,452,335	5920		
D. Value of long option contracts	64,449	5930		
E. Value of short option contracts	(54,340)	5935	22,806,778	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			\$ 49,611,306	5970
9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)			\$ 16,058,172	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			9,058,172	5985

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

**BROKER OR DEALER:**

**as of: 01/31/2018**

**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	\$ 2,719,756	8500
	B. Securities (at market)	0	8510
		(502,500)	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
		2,217,256	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)	2,217,256	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	\$ 391,305	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	22,392,874	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
		(151,500)	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
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
		0	8715
12.	Cleared swaps customer funds on hand (describe: )		
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	22,632,679	8720
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 20,415,423	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	\$ 19,415,423	8770