

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 8/31/2018

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

1. Net ledger balance			
A. Cash		\$ 1,903,741,887	5000
B. Securities (at market)		117,872,096	5010
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		15,879,541	5020
3. Exchange traded options			
A. Market value of open option contracts purchased on a contract market		543,715,632	5030
B. Market value of open option contracts granted (sold) on a contract market		(542,947,687)	5040
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 2,038,261,469	5050
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 143,811	5060	
Less: amount offset by customer owned securities	(143,811)	5070	0
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,038,261,469	5090

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		\$ 258,895,421	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)		117,872,096	5120
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		359,216,932	5130
B. Securities representing investments of customers' funds (at market)		1,520,675,401	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		6,944,181	5160
10. Exchange traded options			
A. Value of open long option contracts		543,379,620	5170
B. Value of open short option contracts		(542,882,287)	5180
11. Net equities with other FCMs			
A. Net liquidating equity		5,091,213	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)		\$ 2,269,192,577	5220
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 230,931,108	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		\$ 130,931,108	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 8/31/2018

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 8/31/2018

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		\$ 28,785,978	5615
B. Securities (at market)		\$ 0	5617
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 4,431,548	5625
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 81,918	5635
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(37,731)	5637
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 33,261,713	5645
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		\$ 2	5651
Less: amount offset by customer owned securities		\$ 0	5652
		\$ 2	5654
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		\$ 33,261,715	5655
7. Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.		\$ 33,261,715	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 8/31/2018

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks				
A. Banks located in the United States	\$ 29,746,714	5700		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		5710		
	0	5720	\$ 29,746,714	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	\$ 15,755,401	5900		
B. Securities	0	5910		
C. Unrealized gain (loss) on open futures contracts	4,431,548	5920		
D. Value of long option contracts	81,918	5930		
E. Value of short option contracts	(37,731)	5935	20,231,136	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			\$ 49,977,850	5970
9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)			\$ 16,716,135	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			9,716,135	5985

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

**BROKER OR DEALER:**

as of: 08/31/2018

**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	\$ 2,909,873	8500
	B. Securities (at market)	0	8510
		(482,800)	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
		2,427,073	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)	2,427,073	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	\$ 674,666	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
		22,453,472	8630
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
	A. Cash	22,453,472	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
		(675)	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	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)	23,127,463	8720
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 20,700,390	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	\$ 19,700,390	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