

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 5/31/2017

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

1. Net ledger balance				
A. Cash		\$ 1,518,823,061	5000	
B. Securities (at market)		56,842,876	5010	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		331,530,649	5020	
3. Exchange traded options				
A. Market value of open option contracts purchased on a contract market		219,868,752	5030	
B. Market value of open option contracts granted (sold) on a contract market		(251,081,132)	5040	
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 1,875,984,206	5050	
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 1,042,191	5060		
Less: amount offset by customer owned securities	(1,042,188)	5070	3	5080
6. Amount required to be segregated (add lines 4 and 5)		\$ 1,875,984,209	5090	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash		\$ 453,912,764	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)		56,842,876	5120	
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash		1,150,864,797	5130	
B. Securities representing investments of customers' funds (at market)		449,835,119	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		6,113,080	5160	
10. Exchange traded options				
A. Value of open long option contracts		219,868,752	5170	
B. Value of open short option contracts		(251,081,132)	5180	
11. Net equities with other FCMs				
A. Net liquidating equity		2,535,274	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)		\$ 2,088,891,530	5220	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 212,907,321	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		\$ 112,907,321	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 5/31/2017

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 5/31/2017

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		\$ 28,297,837	5615
B. Securities (at market)		\$ 0	5617
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 5,597,846	5625
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 289,454	5635
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(182,745)	5637
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 34,002,392	5645
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		\$ 17,655	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)		\$ 34,020,047	5655
7. Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.		\$ 34,020,047	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 5/31/2017

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks				
A. Banks located in the United States	\$ 32,647,326	5700		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		5710		
	0	5720	\$ 32,647,326	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	\$ 15,004,665	5900		
B. Securities	0	5910		
C. Unrealized gain (loss) on open futures contracts	5,597,846	5920		
D. Value of long option contracts	289,454	5930		
E. Value of short option contracts	(182,745)	5935	20,709,220	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			\$ 53,356,546	5970
9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)			\$ 19,336,499	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			12,336,499	5985

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

**BROKER OR DEALER:**

as of: 05/31/2017

**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	\$ 7,612,905	8500
	B. Securities (at market)	0	8510
		1,246,500	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
		8,859,405	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)	8,859,405	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	\$ 8,106,016	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
		19,416,530	8630
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
	A. Cash	0	8640
	B. Securities representing investments of cleared swaps customers' funds (at market)	0	8650
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8660
		107,250	8670
9.	Net settlement from (to) derivatives clearing organizations		
10.	Cleared swaps options		
	A. Value of open cleared swaps long option contracts	0	8680
	B. Value of open cleared swaps short option contracts	0	8690
		0	8700
11.	Net equities with other FCMs		
	A. Net liquidating equity	0	8710
	B. Securities representing investments of cleared swaps customers' funds (at market)	0	8720
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8730
		0	8740
12.	Cleared swaps customer funds on hand (describe: )		
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	27,629,796	8750
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 18,770,391	8760
15.	Management target Amount for Excess funds in cleared swaps segregated accounts	\$ 1,000,000	8770
16.	Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess	\$ 17,770,391	8780