

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 9/30/2016

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

1. Net ledger balance			
A. Cash		\$ 2,063,185,421	5000
B. Securities (at market)		27,483,102	5010
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(57,095,926)	5020
3. Exchange traded options			
A. Market value of open option contracts purchased on a contract market		360,390,455	5030
B. Market value of open option contracts granted (sold) on a contract market		(353,050,427)	5040
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 2,040,912,625	5050
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 9	5060	
Less: amount offset by customer owned securities	0	5070	9 5080
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,040,912,634	5090

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		\$ 322,981,470	5100
B. Securities representing investments of customers' funds (at market)		249,908,799	5110
C. Securities held for particular customers or option customers in lieu of cash (at market)		27,483,102	5120
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		678,639,007	5130
B. Securities representing investments of customers' funds (at market)		920,245,886	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		19,460,902	5160
10. Exchange traded options			
A. Value of open long option contracts		360,390,455	5170
B. Value of open short option contracts		(353,050,427)	5180
11. Net equities with other FCMs			
A. Net liquidating equity		1,797,428	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)		\$ 2,227,856,622	5220
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 186,943,988	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		\$ 86,943,988	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 9/30/2016

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 9/30/2016

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	\$ 34,268,992	5615
	B. Securities (at market)	\$ 0	5617
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 1,170,450	5625
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 47,734	5635
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(282)	5637
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 35,486,894	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
		\$ 0	5654
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 35,486,894	5655
7.	Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.	\$ 35,486,894	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 9/30/2016

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks				
A. Banks located in the United States	\$ 58,537,939	5700		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		5710		
	0	5720	\$ 58,537,939	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	\$ 6,998,317	5900		
B. Securities	0	5910		
C. Unrealized gain (loss) on open futures contracts	1,170,450	5920		
D. Value of long option contracts	47,734	5930		
E. Value of short option contracts	(282)	5935	8,216,219	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			\$ 66,754,158	5970
9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)			\$ 31,267,264	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			24,267,264	5985

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

**BROKER OR DEALER:**

as of: 09/30/2016

**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	\$ 8,382,009	8500
	B. Securities (at market)	0	8510
		(1,377,000)	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
		7,005,009	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)	7,005,009	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	\$ 15,607,355	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	10,059,880	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
		(118,125)	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)	25,549,110	8720
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 18,544,101	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	\$ 17,544,101	8770