

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 10/31/2016

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

1. Net ledger balance			
A. Cash		\$ 1,970,998,110	5000
B. Securities (at market)		23,340,359	5010
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(47,326,217)	5020
3. Exchange traded options			
A. Market value of open option contracts purchased on a contract market		366,875,298	5030
B. Market value of open option contracts granted (sold) on a contract market		(336,761,756)	5040
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 1,977,125,794	5050
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 2,193,072	5060	
Less: amount offset by customer owned securities	(1,240,025)	5070	
		953,047	5080
6. Amount required to be segregated (add lines 4 and 5)		\$ 1,978,078,841	5090

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		\$ 409,629,212	5100
B. Securities representing investments of customers' funds (at market)		249,946,424	5110
C. Securities held for particular customers or option customers in lieu of cash (at market)		23,340,359	5120
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		523,046,445	5130
B. Securities representing investments of customers' funds (at market)		893,736,985	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		33,642,515	5160
10. Exchange traded options			
A. Value of open long option contracts		366,875,298	5170
B. Value of open short option contracts		(336,761,756)	5180
11. Net equities with other FCMs			
A. Net liquidating equity		1,825,459	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)		\$ 2,165,280,941	5220
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 187,202,100	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		\$ 87,202,100	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 10/31/2016

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 10/31/2016

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	\$ 41,000,179	5615
	B. Securities (at market)	\$ 0	5617
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(9,297,689)	5625
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 105,685	5635
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(94)	5637
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 31,808,081	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)	\$ 31,808,081	5655
7.	Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.	\$ 31,808,081	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 10/31/2016

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks				
A. Banks located in the United States	\$ 48,017,409	5700		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		5710		
	0	5720	\$ 48,017,409	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	\$ 19,298,889	5900		
B. Securities	0	5910		
C. Unrealized gain (loss) on open futures contracts	(9,298,337)	5920		
D. Value of long option contracts	105,685	5930		
E. Value of short option contracts	(94)	5935	10,106,143	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			\$ 58,123,552	5970
9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)			\$ 26,315,471	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			19,315,471	5985

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

BROKER OR DEALER:

as of: 10/31/2016

**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	\$ 7,956,316	8500
	B. Securities (at market)	0	8510
		(2,392,385)	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
		5,563,931	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)	5,563,931	8590

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	\$ 13,531,997	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
		10,522,780	8630
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
	A. Cash	10,522,780	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
		70,375	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	8720
		0	8730
12.	Cleared swaps customer funds on hand (describe:)		
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	24,125,152	8720
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 18,561,221	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	\$ 17,561,221	8770