

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 11/30/2015

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

1. Net ledger balance			
A. Cash		\$ 1,615,734,969	5000
B. Securities (at market)		27,002,567	5010
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		507,313,771	5020
3. Exchange traded options			
A. Market value of open option contracts purchased on a contract market		275,505,120	5030
B. Market value of open option contracts granted (sold) on a contract market		(314,701,787)	5040
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 2,110,854,640	5050
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 1,816,340	5060	
Less: amount offset by customer owned securities	(1,816,340)	5070	0
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,110,854,640	5090

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		\$ 567,024,478	5100
B. Securities representing investments of customers' funds (at market)		40,001,839	5110
C. Securities held for particular customers or option customers in lieu of cash (at market)		27,002,567	5120
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		670,257,571	5130
B. Securities representing investments of customers' funds (at market)		969,435,460	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		40,003,368	5160
10. Exchange traded options			
A. Value of open long option contracts		275,505,120	5170
B. Value of open short option contracts		(314,701,787)	5180
11. Net equities with other FCMs			
A. Net liquidating equity		1,334,670	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)		\$ 2,275,863,286	5220
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 165,008,646	5230
15. Management Target Amount Excess funds in segregation		\$ 90,000,000	5240
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 75,008,646	5250

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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 11/30/2015

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	\$ 27,145,531	5615
B. Securities (at market)	\$ 0	5617
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 1,179,389	5625
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 876,134	5635
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(581,434)	5637
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 28,619,620	5645
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 8,254	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)	\$ 8,254	5654
7. Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.	\$ 28,627,874	5655
	\$ 28,627,874	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 11/30/2015

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks				
A. Banks located in the United States	\$ 41,099,608	5700		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		5710		
	0	5720	\$ 41,099,608	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	\$ 2,215,532	5900		
B. Securities	0	5910		
C. Unrealized gain (loss) on open futures contracts	1,179,389	5920		
D. Value of long option contracts	876,134	5930		
E. Value of short option contracts	(581,434)	5935	3,689,621	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			\$ 44,789,229	5970
9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)			\$ 16,161,355	5680
10. Management Target Amount for Excess funds in separate 30.7 accounts			2,003,951	5980
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess			14,157,404	5985

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CFTC FORM 1-FR-FCM
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF CEA
AS OF 11/30/2015

Cleared Swaps Customer Requirements

1. Net ledger balance			
A. Cash		\$ 9,790,603	8500
B. Securities (at market)		\$ 0	8510
2. Net unrealized profit (loss) in open cleared swaps derivatives		\$(657,420)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		\$ 0	8530
B. Market value of open cleared swaps option contracts granted (sold)		\$ 0	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 9,133,183	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 0	8560	
Less: amount offset by customer owned securities	\$ 0	8570	
		\$ 0	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 9,133,183	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 24,388,351	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		\$ 3,090,000	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		\$ 0	8640
C. Securities held for particular cleared swaps customers lieu of cash (at market)		\$ 0	8650
9. Net settlement from (to) derivatives clearing organizations		\$ 47,580	8660
10. Cleared swaps options 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
12. Cleared swaps funds on hand (describe:)		\$ 0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 27,525,931	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 18,392,748	8730
15. Management Target Amount for Excess funds in cleared swaps segregation accounts		\$ 639,323	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 17,753,425	8770