

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 1/31/2016

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

1. Net ledger balance			
A. Cash		\$ 1,418,940,244	5000
B. Securities (at market)		27,339,746	5010
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		614,729,279	5020
3. Exchange traded options			
A. Market value of open option contracts purchased on a contract market		325,478,471	5030
B. Market value of open option contracts granted (sold) on a contract market		(362,495,510)	5040
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 2,023,992,230	5050
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 16,229,257	5060	
Less: amount offset by customer owned securities	(682,511)	5070	
		15,546,746	5080
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,039,538,976	5090

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		\$ 534,268,442	5100
B. Securities representing investments of customers' funds (at market)		40,002,039	5110
C. Securities held for particular customers or option customers in lieu of cash (at market)		27,339,746	5120
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		691,768,746	5130
B. Securities representing investments of customers' funds (at market)		939,592,491	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		(3,850,457)	5160
10. Exchange traded options			
A. Value of open long option contracts		325,478,471	5170
B. Value of open short option contracts		(362,495,510)	5180
11. Net equities with other FCMs			
A. Net liquidating equity		1,755,118	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)		\$ 2,193,859,086	5220
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 154,320,110	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		\$ 54,320,110	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 1/31/2016

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	\$ 15,506,817	5615
	B. Securities (at market)	\$ 0	5617
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 3,269,451	5625
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 14,700	5635
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(34,650)	5637
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 18,756,318	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)	\$ 18,756,318	5655
7.	Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.	\$ 18,756,318	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 1/31/2016

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks				
A. Banks located in the United States	\$ 31,591,104	5700		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		5710		
	0	5720	\$ 31,591,104	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	\$ 228,626	5900		
B. Securities	0	5910		
C. Unrealized gain (loss) on open futures contracts	3,241,517	5920		
D. Value of long option contracts	14,700	5930		
E. Value of short option contracts	(34,650)	5935	3,450,193	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			\$ 35,041,297	5970
9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)			\$ 16,284,979	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			9,284,979	5985

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

BROKER OR DEALER:

as of: 01/31/2016

**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	\$ 7,225,115	8500
	B. Securities (at market)	0	8510
		616,000	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
4.	Net equity (deficit) (add lines 1, 2 and 3)	7,841,115	8550
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)	7,841,115	8590

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	\$ 23,676,773	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	2,556,500	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
		38,625	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)	26,271,898	8720
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 18,430,783	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	\$ 17,430,783	8770