

# WINJAMMER FILING

INITIAL

End Date:9/30/2020

Firm Name:NANHUA USA LLC

Form:Daily Seg - 1-FR

Submit Date:10/1/2020

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**Daily Segregation - Cover Page**

Name of Company

**NANHUA USA LLC** [0010]

Contact Name

**Kimberley Vercoe** [0040]

Contact Phone Number

**+1 (312) 526-3930** [0060]

Contact Email Address

**Kimberley.Vercoe@nanhua-usa.com** [0065]

FCM's Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

**3,500,000** [8930]  
**0** [8940]  
**0** [8950] **0** [8951]  
**0** [8960] **0** [8961]

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

**100,000** [8970]  
**0** [8980]  
**0** [8990] **0** [8991]  
**0** [9000] **0** [9001]

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

**0** [9010]  
**0** [9020]  
**0** [9030] **0** [9031]  
**0** [9040] **0** [9041]

Attach supporting documents

**INITIAL****End Date:9/30/2020****Firm Name:NANHUA USA LLC****Form:Daily Seg - 1-FR****Submit Date:10/1/2020****Daily Segregation - Secured Amounts**

## 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

412,126 [5615]

B. Securities (at market)

0 [5617]

## 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

-124,576 [5625]

## 3. Exchange traded options

A. Market value of open option contracts purchased on a foreign board of trade

0 [5635]

B. Market value of open contracts granted (sold) on a foreign board of trade

0 [5637]

## 4. Net equity (deficit) (add lines 1. 2. and 3.)

287,550 [5645]

## 5. Account liquidating to a deficit and account with a 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

287,550 [5655]

Method (add lines 4 and 5)

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

287,550 [5660]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in Banks

A. Banks located in the United States

390,116 [5700]

B. Other banks qualified under Regulation 30.7

0 [5720] 390,116 [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

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

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 member of foreign boards of trade

A. Cash

366,995 [5900]

B. Securities

0 [5910]

C. Unrealized gain (loss) on open futures contracts

-124,576 [5920]

D. Value of long option contracts

0 [5930]

E. Value of short option contracts

0 [5935] 242,419 [5940]

## 6. Amounts with other depositories designated by a foreign board of trade

0 [5960]

## 7. Segregated funds on hand

0 [5965]

## 8. Total funds in separate section 30.7 accounts

632,535 [5970]

## 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

344,985 [5680]

## 10. Management Target Amount for Excess funds in separate section 30.7 accounts

100,000 [5980]

## 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

244,985 [5985]

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

|     |                                                                                             |                                               |
|-----|---------------------------------------------------------------------------------------------|-----------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                               |
|     | A. Cash                                                                                     | <u><b>59,987,284</b></u> [5000]               |
|     | B. Securities (at market)                                                                   | <u><b>0</b></u> [5010]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u><b>5,707,147</b></u> [5020]                |
| 3.  | Exchange traded options                                                                     |                                               |
|     | A. Market value of open option contracts purchased on a contract market                     | <u><b>1,081,553</b></u> [5030]                |
|     | B. Market value of open option contracts granted (sold) on a contract market                | <u><b>-1,920,610</b></u> [5040]               |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)                                                | <u><b>64,855,374</b></u> [5050]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u><b>0</b></u> [5060]                        |
|     | Less: amount offset by customer owned securities                                            | <u><b>0</b></u> [5070] <u><b>0</b></u> [5080] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u><b>64,855,374</b></u> [5090]               |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                               |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                               |
|     | A. Cash                                                                                     | <u><b>10,204,926</b></u> [5100]               |
|     | B. Securities representing investment of customers' funds (at market)                       | <u><b>0</b></u> [5110]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u><b>0</b></u> [5120]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                               |
|     | A. Cash                                                                                     | <u><b>63,513,086</b></u> [5130]               |
|     | B. Securities representing investment of customers' funds (at market)                       | <u><b>0</b></u> [5140]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u><b>0</b></u> [5150]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u><b>1,834,231</b></u> [5160]                |
| 10. | Exchange traded options                                                                     |                                               |
|     | A. Value of open long option contracts                                                      | <u><b>1,081,553</b></u> [5170]                |
|     | B. Value of open short option contracts                                                     | <u><b>-1,920,610</b></u> [5180]               |
| 11. | Net equities with other FCMs                                                                |                                               |
|     | A. Net liquidating equity                                                                   | <u><b>231,230</b></u> [5190]                  |
|     | B. Securities representing investment of customers' funds (at market)                       | <u><b>0</b></u> [5200]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u><b>0</b></u> [5210]                        |
| 12. | Segregated funds on hand                                                                    | <u><b>0</b></u> [5215]                        |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <u><b>74,944,416</b></u> [5220]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u><b>10,089,042</b></u> [5230]               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u><b>3,500,000</b></u> [5240]                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u><b>6,589,042</b></u> [5250]                |
|     | Excess                                                                                      |                                               |

**INITIAL****End Date:9/30/2020****Firm Name:NANHUA USA LLC****Form:Daily Seg - 1-FR****Submit Date:10/1/2020****Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER 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                                                                                                       | <u>0</u> [8500]                 |
|     | B. Securities (at market)                                                                                     | <u>0</u> [8510]                 |
| 2.  | Net unrealized profit (loss) in open cleared swaps                                                            | <u>0</u> [8520]                 |
| 3.  | Cleared swaps options                                                                                         |                                 |
|     | A. Market value of open cleared swaps option contracts purchased                                              | <u>0</u> [8530]                 |
|     | B. Market value of open cleared swaps option contracts granted (sold)                                         | <u>0</u> [8540]                 |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)                                                                  | <u>0</u> [8550]                 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                             | <u>0</u> [8560]                 |
|     | Less: amount offset by customer owned securities                                                              | <u>0</u> [8570] <u>0</u> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                              | <u>0</u> [8590]                 |
|     | Funds in Cleared Swaps Customer Segregated Accounts                                                           |                                 |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks                                              |                                 |
|     | A. Cash                                                                                                       | <u>0</u> [8600]                 |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                          | <u>0</u> [8610]                 |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                         | <u>0</u> [8620]                 |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts      |                                 |
|     | A. Cash                                                                                                       | <u>0</u> [8630]                 |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                          | <u>0</u> [8640]                 |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                         | <u>0</u> [8650]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations                                                   | <u>0</u> [8660]                 |
| 10. | Cleared swaps options                                                                                         |                                 |
|     | A. Value of open cleared swaps long option contracts                                                          | <u>0</u> [8670]                 |
|     | B. Value of open cleared swaps short option contracts                                                         | <u>0</u> [8680]                 |
| 11. | Net equities with other FCMs                                                                                  |                                 |
|     | A. Net liquidating equity                                                                                     | <u>0</u> [8690]                 |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                          | <u>0</u> [8700]                 |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                         | <u>0</u> [8710]                 |
| 12. | Cleared swaps customer funds on hand                                                                          |                                 |
|     | A. Cash                                                                                                       | <u>0</u>                        |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                          | <u>0</u>                        |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                         | <u>0</u> <u>0</u> [8715]        |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12)                                   | <u>0</u> [8720]                 |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                | <u>0</u> [8730]                 |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                                | <u>0</u> [8760]                 |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess | <u>0</u> [8770]                 |