

# WINJAMMER FILING

INITIAL

End Date:11/4/2020

Firm Name:NANHUA USA LLC

Form:Daily Seg - 1-FR

Submit Date:11/5/2020

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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:11/4/2020****Firm Name:NANHUA USA LLC****Form:Daily Seg - 1-FR****Submit Date:11/5/2020****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

|                                                             |                                                                                                           |                                       |
|-------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|---------------------------------------|
| 1.                                                          | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [5605]                       |
|                                                             | A. Cash                                                                                                   | <u>71,538</u> [5615]                  |
|                                                             | B. Securities (at market)                                                                                 | <u>0</u> [5617]                       |
| 2.                                                          | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-26,737</u> [5625]                 |
| 3.                                                          | Exchange traded options                                                                                   |                                       |
|                                                             | A. Market value of open option contracts purchased on a foreign board of trade                            | <u>0</u> [5635]                       |
|                                                             | B. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>0</u> [5637]                       |
| 4.                                                          | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>44,801</u> [5645]                  |
| 5.                                                          | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>0</u> [5651]                       |
|                                                             | Less: amount offset by customer owned securities                                                          | <u>0</u> [5652] <u>0</u> [5654]       |
| 6.                                                          | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>44,801</u> [5655]                  |
| 7.                                                          | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>44,801</u> [5660]                  |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |                                                                                                           |                                       |
| 1.                                                          | Cash in Banks                                                                                             |                                       |
|                                                             | A. Banks located in the United States                                                                     | <u>378,288</u> [5700]                 |
|                                                             | B. Other banks qualified under Regulation 30.7                                                            | <u>0</u> [5720] <u>378,288</u> [5730] |
| 2.                                                          | Securities                                                                                                |                                       |
|                                                             | A. In safekeeping with banks located in the United States                                                 | <u>0</u> [5740]                       |
|                                                             | B. In safekeeping with other banks qualified under Regulation 30.7                                        | <u>0</u> [5760] <u>0</u> [5770]       |
| 3.                                                          | Equities with registered futures commission merchants                                                     |                                       |
|                                                             | A. Cash                                                                                                   | <u>0</u> [5780]                       |
|                                                             | B. Securities                                                                                             | <u>0</u> [5790]                       |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>0</u> [5800]                       |
|                                                             | D. Value of long option contracts                                                                         | <u>0</u> [5810]                       |
|                                                             | E. Value of short option contracts                                                                        | <u>0</u> [5815] <u>0</u> [5820]       |
| 4.                                                          | Amounts held by clearing organizations of foreign boards of trade                                         |                                       |
|                                                             | A. Cash                                                                                                   | <u>0</u> [5840]                       |
|                                                             | B. Securities                                                                                             | <u>0</u> [5850]                       |
|                                                             | C. Amount due to (from) clearing organization - daily variation                                           | <u>0</u> [5860]                       |
|                                                             | D. Value of long option contracts                                                                         | <u>0</u> [5870]                       |
|                                                             | E. Value of short option contracts                                                                        | <u>0</u> [5875] <u>0</u> [5880]       |
| 5.                                                          | Amounts held by member of foreign boards of trade                                                         |                                       |
|                                                             | A. Cash                                                                                                   | <u>42,273</u> [5900]                  |
|                                                             | B. Securities                                                                                             | <u>0</u> [5910]                       |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>-26,737</u> [5920]                 |
|                                                             | D. Value of long option contracts                                                                         | <u>0</u> [5930]                       |
|                                                             | E. Value of short option contracts                                                                        | <u>0</u> [5935] <u>15,536</u> [5940]  |
| 6.                                                          | Amounts with other depositories designated by a foreign board of trade                                    | <u>0</u> [5960]                       |
| 7.                                                          | Segregated funds on hand                                                                                  | <u>0</u> [5965]                       |
| 8.                                                          | Total funds in separate section 30.7 accounts                                                             | <u>393,824</u> [5970]                 |
| 9.                                                          | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>349,023</u> [5980]                 |
| 10.                                                         | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>100,000</u> [5980]                 |
| 11.                                                         | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>249,023</u> [5985]                 |

**INITIAL****End Date:11/4/2020****Firm Name:NANHUA USA LLC****Form:Daily Seg - 1-FR****Submit Date:11/5/2020****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                               |
|-----|---------------------------------------------------------------------------------------------|-----------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                               |
|     | A. Cash                                                                                     | <b><u>61,391,712</u></b> [5000]               |
|     | B. Securities (at market)                                                                   | <b><u>0</u></b> [5010]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>2,942,524</u></b> [5020]                |
| 3.  | Exchange traded options                                                                     |                                               |
|     | A. Market value of open option contracts purchased on a contract market                     | <b><u>4,558,523</u></b> [5030]                |
|     | B. Market value of open option contracts granted (sold) on a contract market                | <b><u>-1,798,143</u></b> [5040]               |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)                                                | <b><u>67,094,616</u></b> [5050]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>0</u></b> [5060]                        |
|     | Less: amount offset by customer owned securities                                            | <b><u>0</u></b> [5070] <b><u>0</u></b> [5080] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>67,094,616</u></b> [5090]               |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                               |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                               |
|     | A. Cash                                                                                     | <b><u>6,347,731</u></b> [5100]                |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>0</u></b> [5110]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [5120]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                               |
|     | A. Cash                                                                                     | <b><u>66,779,953</u></b> [5130]               |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>0</u></b> [5140]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [5150]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>1,521,896</u></b> [5160]                |
| 10. | Exchange traded options                                                                     |                                               |
|     | A. Value of open long option contracts                                                      | <b><u>4,558,523</u></b> [5170]                |
|     | B. Value of open short option contracts                                                     | <b><u>-1,798,143</u></b> [5180]               |
| 11. | Net equities with other FCMs                                                                |                                               |
|     | A. Net liquidating equity                                                                   | <b><u>231,230</u></b> [5190]                  |
|     | B. Securities representing investment of customers' funds (at market)                       | <b><u>0</u></b> [5200]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [5210]                        |
| 12. | Segregated funds on hand                                                                    | <b><u>0</u></b> [5215]                        |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <b><u>77,641,190</u></b> [5220]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>10,546,574</u></b> [5230]               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>3,500,000</u></b> [5240]                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>7,046,574</u></b> [5250]                |
|     | Excess                                                                                      |                                               |

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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]                 |