

# WINJAMMER FILING

INITIAL

End Date:6/20/2019

Firm Name:NANHUA USA LLC

Form:Daily Seg - 1-FR

Submit Date:6/21/2019

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**Daily Segregation - Cover Page**

Name of Company

**NANHUA USA LLC** [0010]

Contact Name

**Kimberley Vercoe** [0040]

Contact Phone Number

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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:6/20/2019****Firm Name:NANHUA USA LLC****Form:Daily Seg - 1-FR****Submit Date:6/21/2019****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

1,127,627 [5615]

B. Securities (at market)

0 [5617]

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

-246,205 [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.)

881,422 [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

881,422 [5655]

Method (add lines 4 and 5)

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

881,422 [5660]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in Banks

A. Banks located in the United States

812,112 [5700]

B. Other banks qualified under Regulation 30.7

0 [5720] 812,112 [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

587,548 [5900]

B. Securities

0 [5910]

C. Unrealized gain (loss) on open futures contracts

-246,205 [5920]

D. Value of long option contracts

0 [5930]

E. Value of short option contracts

0 [5935] 341,343 [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

1,153,455 [5970]

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

272,033 [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

172,033 [5985]

**INITIAL****End Date:6/20/2019****Firm Name:NANHUA USA LLC****Form:Daily Seg - 1-FR****Submit Date:6/21/2019****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                 |
|-----|---------------------------------------------------------------------------------------------|---------------------------------|
| 1.  | Net ledger balance                                                                          |                                 |
|     | A. Cash                                                                                     | <u>22,360,334</u> [5000]        |
|     | B. Securities (at market)                                                                   | <u>0</u> [5010]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>882,385</u> [5020]           |
| 3.  | Exchange traded options                                                                     |                                 |
|     | A. Market value of open option contracts purchased on a contract market                     | <u>864,300</u> [5030]           |
|     | B. Market value of open option contracts granted (sold) on a contract market                | <u>-1,104,918</u> [5040]        |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)                                                | <u>23,002,101</u> [5050]        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>0</u> [5060]                 |
|     | Less: amount offset by customer owned securities                                            | <u>0</u> [5070] <u>0</u> [5080] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>23,002,101</u> [5090]        |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                 |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                 |
|     | A. Cash                                                                                     | <u>4,612,777</u> [5100]         |
|     | B. Securities representing investment of customers' funds (at market)                       | <u>0</u> [5110]                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [5120]                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                 |
|     | A. Cash                                                                                     | <u>28,485,756</u> [5130]        |
|     | B. Securities representing investment of customers' funds (at market)                       | <u>0</u> [5140]                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [5150]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>431,813</u> [5160]           |
| 10. | Exchange traded options                                                                     |                                 |
|     | A. Value of open long option contracts                                                      | <u>864,300</u> [5170]           |
|     | B. Value of open short option contracts                                                     | <u>-1,104,918</u> [5180]        |
| 11. | Net equities with other FCMs                                                                |                                 |
|     | A. Net liquidating equity                                                                   | <u>349,565</u> [5190]           |
|     | B. Securities representing investment of customers' funds (at market)                       | <u>0</u> [5200]                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [5210]                 |
| 12. | Segregated funds on hand                                                                    | <u>0</u> [5215]                 |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <u>33,639,293</u> [5220]        |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>10,637,192</u> [5230]        |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>3,500,000</u> [5240]         |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>7,137,192</u> [5250]         |
|     | Excess                                                                                      |                                 |

**INITIAL****End Date:6/20/2019****Firm Name:NANHUA USA LLC****Form:Daily Seg - 1-FR****Submit Date:6/21/2019****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]                 |