

Name of Company: NANHUA USA LLC	Employer ID No: 46-3646807	NFA ID No: 0466494
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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 10/31/2022

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

1. Net ledger balance			
A. Cash		\$ 222,280,437	5000
B. Securities (at market)		2,105,866	5010
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		59,300,491	5020
3. Exchange traded options			
A. Market value of open option contracts purchased on a contract market		2,365,583	5030
B. Market value of open option contracts granted (sold) on a contract market		(9,197,076)	5040
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 276,855,301	5050
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 0	5060	
Less: amount offset by customer owned securities	0	5070	0 5080
6. Amount required to be segregated (add lines 4 and 5)		\$ 276,855,301	5090

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		\$ 2,327,970	5100
B. Securities representing investments of customers' funds (at market)		0	5110
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	5120
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		302,322,818	5130
B. Securities representing investments of customers' funds (at market)		0	5140
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,105,866	5150
9. Net settlement from (to) derivatives clearing organizations of contract markets		(3,809,838)	5160
10. Exchange traded options			
A. Value of open long option contracts		2,365,583	5170
B. Value of open short option contracts		(9,197,076)	5180
11. Net equities with other FCMs			
A. Net liquidating equity		0	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)		\$ 296,115,323	5220
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 19,260,022	5230
15. Management Target Amount Excess funds in segregation		\$ 3,500,000	5240
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 15,760,022	5250

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CFTC FORM 1-FR-FCM
 STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS
 IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS
 AS OF 10/31/2022

1. Amount required to be segregated in accordance with Commission regulation 32.6		\$ 0	5400
2. Funds in segregated accounts			
A. Cash	\$ 0		5410
B. Securities (at market)	0		5420
C. Total		0	5430
3. Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)		\$ 0	5440

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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 10/31/2022

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		\$ 324,045	5615
B. Securities (at market)		\$ 0	5617
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 0	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 option contracts granted (sold) on a foreign board of trade		\$ 0	5637
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 324,045	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
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		\$ 324,045	5655
7. Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.		\$ 324,045	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 10/31/2022

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks				
A. Banks located in the United States	\$ 668,626	5700		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u>		5710		
	0	5720	\$ 668,626	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	\$ 11,756	5900		
B. Securities	0	5910		
C. Unrealized gain (loss) on open futures contracts	0	5920		
D. Value of long option contracts	0	5930		
E. Value of short option contracts	0	5935	11,756	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			\$ 680,382	5970
9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)			\$ 356,337	5680
10. Management Target Amount for Excess funds in separate 30.7 accounts			100,000	5980
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess			256,337	5985