Name of Company:	Employer ID No:	NFA ID No:
NANHUA USA LLC	46-3646807	0466494

CFTC FORM 1-FR-FCM
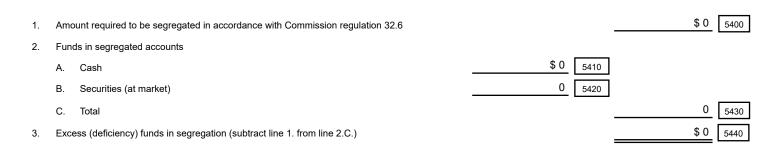## STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 5/31/2024

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

1. Net ledger balance
   A. Cash — $ 413,107,344 | 5000
   B. Securities (at market) — 0 | 5010

2. Net unrealized profit (loss) in open futures contracts traded on a contract market — (20,758,332) | 5020

3. Exchange traded options
   A. Market value of open option contracts purchased on a contract market — 47,897,436 | 5030
   B. Market value of open option contracts granted (sold) on a contract market — (18,628,318) | 5040

4. Net equity (deficit) (add lines 1, 2, and 3) — $ 421,618,130 | 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) — $ 421,618,130 | 5090

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash — $ 420,086 | 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 — 167,912,237 | 5130
   B. Securities representing investments of customers' funds (at market) — 273,216,080 | 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 — (9,386,086) | 5160

10. Exchange traded options
    A. Value of open long option contracts — 47,897,436 | 5170
    B. Value of open short option contracts — (18,628,318) | 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) — $ 461,431,435 | 5220

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) — $ 39,813,305 | 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 — $ 36,313,305 | 5250

Name of Company: NANHUA USA LLC	Employer ID No: 46-3646807	NFA ID No: 0466494

CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS
IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS
AS OF 5/31/2024

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

Name of Company: NANHUA USA LLC	Employer ID No: 46-3646807	NFA ID No: 0466494

CFTC FORM 1-FR-FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF 5/31/2024

<u>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS</u>

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 $ 1,092 | 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) $ 1,092 | 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) $ 1,092 | 5655

7. Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6. $ 1,092 | 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 5/31/2024

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in Banks
   A. Banks located in the United States — $ 357,395 `5700`
   B. Other banks qualified under Regulation 30.7
      Name(s): See Attached `5710` — 0 `5720` — $ 357,395 `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): `5890`
   A. Cash — $ 0 `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` — 0 `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 — $ 357,395 `5970`

9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8) — $ 356,303 `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 — 256,303 `5985`