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 3/31/2024

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

1.	Net ledger balance		
	A. Cash	\$ 464,562,955	5000
	B. Securities (at market)	0	5010
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	(19,497,905)	5020
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a contract market	151,859,618	5030
	B. Market value of open option contracts granted (sold) on a contract market	(126,827,109)	5040
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 470,097,559	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)	\$ 470,097,559	5090
FUN	IDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts		
	A. Cash	\$ 775,450	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	243,748,031	5130
	B. Securities representing investments of customers' funds (at market)	232,236,423	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	0	5160
10.	Exchange traded options		
	A. Value of open long option contracts	151,859,618	5170
	B. Value of open short option contracts	(126,827,109)	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)	\$ 501,792,413	5220
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 31,694,854	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	\$ 28,194,854	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 3/31/2024

1.	Amo	unt required to be segregated in accordance with Commission regulation 32.6	,	\$ 0	5400
2.	Fund	ds in segregated accounts			
	A.	Cash	\$ 0 5410		
	B.	Securities (at market)	0 5420		
	C.	Total		0	5430
_	_			Φ.Ω	
3.	Exce	ess (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 3/31/2024

### 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	\$ 1,092	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 3/31/2024

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cas	h in Banks				
	A.	Banks located in the United States	\$ 357,395	5700		
	B.	Other banks qualified under Regulation 30.7				
		Name(s): <u>See Attached</u> 5710	0	5720	\$ 357,395	5730
2.	Sec	urities				
	A.	In safekeeping with banks located in the United States	\$ 0	5740		
	В.	In safekeeping with other banks qualified under Regulation 30.7				
		Name(s): _ 5750	0	5760	0	5770
3.	Equ	ities 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.	Amo	ounts held by clearing organizations of foreign boards of trade				
	Nan	ne(s): _ 5830				
	A.	Cash	\$ 0	5840		
	В	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.	Amo	ounts held by members of foreign boards of trade				
	Nan	ne(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.		ounts with other depositories designated by a foreign board of trade			0	
		ne(s):5950			0	5960
7.	Seg	regated funds on hand (describe): _			0	5965
8.	Tota	I funds in separate section 30.7 accounts			\$ 357,395	5970
9.	Exce	ess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page	e 1			
	from	line 8)			\$ 356,303	5680
10.	Man	agement Target Amount for Excess funds in separate 30.7 accounts			100,000	5980
11.	Exce	ess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess			256,303	5985