

**WINJAMMER FILING**

**INITIAL**

**End Date:9/6/2024**

**Firm Name:Wells Fargo Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/9/2024**

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**Daily Segregation - Cover Page**

Name of Company

**Wells Fargo Securities LLC**

Contact Name

**James Gnall**

Contact Phone Number

**917-699-6822**

Contact Email Address

**james.w.gnall@wellsfargo.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**125,000,000**

b. Minimum percentage of customer segregated funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**25,000,000**

b. Minimum percentage of customer secured funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**345,000,000**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between:% and%.

**0 0**

Attach supporting documents CH

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**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 | <u>0</u> [7305]                                |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  |  |
| A. Cash   | <u>228,651,755</u> [7315]                      |
| B. Securities (at market)   | <u>135,860,166</u> [7317]                      |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>-90,637,521</u> [7325]                      |
| 3. Exchange traded options  |  |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>351</u> [7335]                              |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>0</u> [7337]                                |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>273,874,751</u> [7345]                      |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>15,077,516</u> [7351]                       |
| Less: amount offset by customer owned securities  | <u>-15,063,579</u> [7352] <u>13,937</u> [7354] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>273,888,688</u> [7355]                      |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>273,888,688</u> [7360]                      |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |  |
|--|--|
| 1. Cash in banks   |  |
| A. Banks located in the United States  | <u>175,611,611</u> [7500]                          |
| B. Other banks qualified under Regulation 30.7   | <u>22,330,531</u> [7520] <u>197,942,142</u> [7530] |
| 2. Securities  |  |
| A. In safekeeping with banks located in the United States  | <u>1,492,523</u> [7540]                            |
| B. In safekeeping with other banks qualified under Regulation 30.7   | <u>0</u> [7560] <u>1,492,523</u> [7570]            |
| 3. Equities with registered futures commission merchants   |  |
| A. Cash  | <u>100,972,123</u> [7580]                          |
| B. Securities  | <u>105,355,165</u> [7590]                          |
| C. Unrealized gain (loss) on open futures contracts  | <u>-60,519,508</u> [7600]                          |
| D. Value of long option contracts  | <u>351</u> [7610]                                  |
| E. Value of short option contracts   | <u>0</u> [7615] <u>145,808,131</u> [7620]          |
| 4. Amounts held by clearing organizations of foreign boards of trade                                       |  |
| A. Cash  | <u>0</u> [7640]                                    |
| B. Securities  | <u>0</u> [7650]                                    |
| C. Amount due to (from) clearing organization - daily variation  | <u>0</u> [7660]                                    |
| D. Value of long option contracts  | <u>0</u> [7670]                                    |
| E. Value of short option contracts   | <u>0</u> [7675] <u>0</u> [7680]                    |
| 5. Amounts held by members of foreign boards of trade  |  |
| A. Cash  | <u>53,341,583</u> [7700]                           |
| B. Securities  | <u>29,012,478</u> [7710]                           |
| C. Unrealized gain (loss) on open futures contracts  | <u>-22,545,926</u> [7720]                          |
| D. Value of long option contracts  | <u>0</u> [7730]                                    |
| E. Value of short option contracts   | <u>0</u> [7735] <u>59,808,135</u> [7740]           |
| 6. Amounts with other depositories designated by a foreign board of trade                                  | <u>0</u> [7760]                                    |
| 7. Segregated funds on hand  | <u>0</u> [7765]                                    |
| 8. Total funds in separate section 30.7 accounts   | <u>405,050,931</u> [7770]                          |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>131,162,243</u> [7380]                          |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts                            | <u>25,000,000</u> [7780]                           |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                     | <u>106,162,243</u> [7785]                          |

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>2,792,802,842</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>3,183,555,359</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>356,225,079</u></b> [7030]                                |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,323,683,819</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,321,523,756</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,334,743,343</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>102,857,914</u></b> [7045]                                |
|     | Less: amount offset by customer securities  | <b><u>-99,417,780</u></b> [7047] <b><u>3,440,134</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,338,183,477</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>266,898,159</u></b> [7070]                                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>500,000,000</u></b> [7080]                                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>104,930,551</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>1,407,850,221</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,596,611,740</u></b> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>3,078,624,808</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-62,815,539</u></b> [7130]                                |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>1,323,683,819</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-1,321,523,756</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>0</u></b> [7140]  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]  |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>6,894,260,003</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>556,076,526</u></b> [7190]                                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>125,000,000</u></b> [7194]                                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>431,076,526</u></b> [7198]                                |

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**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 <b><u>-6,980,433,482</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>11,203,288,898</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>11,444,095,322</u></b> [8520]   |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]                                     |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>15,666,950,738</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>221,584,171</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-221,583,990</u></b> [8570] <b><u>181</u></b> [8580]                      |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>15,666,950,919</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>602,841,530</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>500,000,000</u></b> [8610]            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>1,171,079,208</u></b> [8620]         |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>2,695,909,236</u></b> [8630]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>1,498,434,570</u></b> [8640]          |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>10,032,209,690</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-63,988,255</u></b> [8660]                                     |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]   |
| 11.                                 | Net equities with other FCMs   |
|                                     | A. Net liquidating equity <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]                     |
| 12.                                 | Cleared swaps customer funds on hand   |
|                                     | A. Cash <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]                   |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>16,436,485,979</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>769,535,060</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>345,000,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>424,535,060</u></b> [8770] |