## WINJAMMER FILING

INITIAL End Date:4/5/2024 Firm Name:Wells Fargo Securities LLC Form:Daily Seg - FOCUS II Submit Date:4/8/2024 INITIAL End Date:4/5/2024 Firm Name:Wells Fargo Securities LLC Form:Daily Seg - FOCUS II Submit Date:4/8/2024 Daily Segregation - Cover Page

Name of Company	Wells Fargo Securities LLC
Contact Name	<u>James Gnall</u>
Contact Phone Number	<u>917-699-6822</u>
Contact Email Address	james.w.gnall@wellsfargo.com
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%.	<u>180,000,000</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>
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%.	<u>30,000,000</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>
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%.	<u>380,000,000</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>

Attach supporting documents CH

INITIAL End Date:4/5/2024 Firm Name: Wells Fargo Securities LLC Form:Daily Seg - FOCUS II Submit Date:4/8/2024 **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 **0** [7305] government or a rule of a self-regulatory organization authorized thereunder 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers A. Cash 105,922,467 [7315] B. Securities (at market) 142,973,133 [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 16,794,389 [7325] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade 0 [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.) 265,689,989 [7345] Account liquidating to a deficit and account with a debit balances - gross amount 10,423,797 [7351] 5. Less: amount offset by customer owned securities -10,420,048 [7352] 3,749 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 265,693,738 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 265,693,738 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States 130,155,705 [7500] B. Other banks gualified under Regulation 30.7 23,512,198 [7520] 153,667,903 [7530] 2. Securities A. In safekeeping with banks located in the United States 1,768,897 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 <u>0</u> [7560] <u>1,768,897</u> [7570] 3. Equities with registered futures commission merchants A. Cash 10,851,349 [7580] **B.** Securities 102,318,886 [7590] C. Unrealized gain (loss) on open futures contracts 8,886,450 [7600] D. Value of long option contracts <u>0</u> [7610] E. Value of short option contracts 0 [7615] 122,056,685 [7620] Amounts held by clearing organizations of foreign boards of trade 4 A. Cash <u>0</u> [7640] **B.** Securities 0 [7650] C. Amount due to (from) clearing organization - daily variation 0 [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 52,123,125 [7700] **B.** Securities 38,885,350 [7710] C. Unrealized gain (loss) on open futures contracts 8,119,546 [7720] D. Value of long option contracts **0** [7730] E. Value of short option contracts **0** [7735] **99,128,021** [7740] 6. Amounts with other depositories designated by a foreign board of trade <u>0</u> [7760] <u>0</u> [7765] 7. Segregated funds on hand 8. Total funds in separate section 30.7 accounts 376,621,506 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 110,927,768 [7380] Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts 30,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

Submit Date:4/8/2024           Daily Segregation - Segregation Statement           SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)           1.         Net ledger balance           A. Cash         2.942.918.064 (7020)           B. Securities (at market)         2.942.918.064 (7020)           J. Exchange traded options         335.998.9114 (7030)           A. Add market value of open option contracts purchased on a contract market         1.265.608.288 (7033)           B. Deduct market value of open option contracts granted (sold) on a contract market         1.265.608.288 (7033)           4.         Net equity (deficit) (add lines 1. 2 and 3)         5.427.766.362 (7040)           5.         Accounts liquidating to a deficit and accounts with         181.100.038 (7045)           Less: amount required to be segregated (add lines 4 and 5)         5.427.766.306 (7060)           FUNDS IN SEGREGATED ACCOUNTS         259.601.864 (7070)           8. Securities representing investments of customers' funds (at market)         259.601.864 (7070)           9. Securities nepresenting investments of customers' funds (at market)         1.542.383.714 (7110)           C. Securities held for particular customers or option customers in lieu of cash (at market)         2.651.313.146 (7110)           8. Socurities representing investments of customers' funds (at market)         1.542.383.714 (7110)           C. Securities held		INITIAL End Date:4/5/2024 Firm Name:Wells Fargo Securities LLC Form:Daily Seg - FOCUS II	
SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1.       Net ledger balance         A. Cash       2,891,361,464 [7010]         B. Securities (at market)       2,342,918,064 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       3259,986,914 [7030]         2.       Net annealized profit (loss) in open futures contracts granted (sold) on a contract market       1,215,092,046 [7032]         3.       Add market value of open option contracts granted (sold) on a contract market       1,225,080,238 [7033]         4.       Net equity (deficit) (add lines 1, 2 and 3)       5,427,766,390 [7040]         5.       Accounts liquidating to a deficit and accounts with       181,101,003 [7045]         6.       Amount required to be segregated (add lines 4 and 5)       5,427,766,390 [7060]         7.       Deposited in segregated funds bank accounts       -         A. Cash       259,001,864 [7070]         8.       Securities representing investments of customers' funds (at market)       450,061,037 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at 2,513,131,463 [7120]       1,642,333,714 [7110]         7.       Deposited in segregated funds customers' funds (at market)       1,542,333,714 [7110]         8.       Margins on deposit with derivatives clearing organizations of contract mar			
1.       Net ledger balance       2.891.361.464 [7010]         B. Securities (at market)       2.942.213.064 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       355.996.914 [7030]         3.       Exchange traded options       1.215.092.046 [7032]         4.       Add market value of open option contracts granted (sold) on a contract market       1.215.092.046 [7032]         5.       Deduct market value of open option contracts granted (sold) on a contract market       1.225.092.046 [7032]         6.       Net equity (deficit) (add lines 1, 2 and 3)       5.427.766.302 [7047]         7.       Deposited in segregated (add lines 4 and 5)       5.427.766.906 [7060]         FUNDS IN SEGREGATED ACCOUNTS       111.100.457 [7047]       544 [7070]         8.       Acash       259.601.864 [7070]         8.       Securities representing investments of customers' funds (at market)       259.601.864 [7070]         9.       Securities representing investments of customers' funds (at market)       1.542.383.714 [7110]         C.       Securities representing investments of customers' funds (at market)       2.513.131.463 [7120]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       2.293.347 [7130]         10.       Exchange traded options       1.225.092.046 [7132]		Daily Segregation - Segregation Statement	
A. Cash       2,391,361,464 [7010]         B. Securities (at market)       2,242,918,064 [7020]         2. Net unrealized profit (loss) in open futures contracts traded on a contract market       335,596,314 [7030]         3. Exchange traded options       4. Add market value of open option contracts granted (sold) on a contract market       1,215,092,046 [7032]         4. Net equity (deficit) (add lines 1, 2 and 3)       5.427,766,362 [7040]       5.427,766,362 [7040]         5. Accounts liquidating to a deficit and accounts with       181,101,003 [7045]       181,100,459 [7047] <u>544 [7050]</u> 6. Amount required to be segregated (add lines 4 and 5)       5.427,766,306 [7060]       7.000]         7. Deposited in segregated (mdb senk accounts       299,601,864 [7070]       8. Securities representing investments of customers' funds (at market)       4.00,041/1944 [7050]         8. Margins on deposit with derivatives clearing organizations of contract markets       4.29,786,601 [7090]       1.542,333,714 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       599,461,266 [7132]       1.542,333,714 [7110]         8. Margins on deposit with derivatives clearing organizations of contract markets       2.923,347 [7110]       1.542,333,714 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       1.545,093,298 [7133]       1.842,131,131,463 [7120]         9. Net settlement		SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
B. Securities (at market)       2.942.918.064 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       .355.996.014 [7030]         3.       Exchange traded options       .1215.092.046 [7032]         4.       Add market value of open option contracts granted (sold) on a contract market       1.215.092.046 [7032]         5.       Accounts liquidating to a deficit and accounts with       5.227.766.382 [7040]         6.       Accounts liquidating to a deficit and accounts with       181.101.003 [7045]         1.       Less: amount diset by customer securities       181.101.00459 [7047] 544 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       5.427.766.906 [7060]         7.       Deposited in segregated funds bank accounts       259.801.864 [7070]         8.       Securities representing investments of customers' funds (at market)       450.061.037 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at 28.786.001 [7080]       259.801.864 [7100]         8.       Margins on deposit with derivatives clearing organizations of contract markets       299.461.266 [7100]         8.       Securities representing investments of customers' funds (at market)       1.542.383.714 [7110]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       2.2923.47 [7130]	1	. Net ledger balance	
2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       -355,996,914 [7030]         3.       Exchange traded options		A. Cash	<b>2,891,361,464</b> [7010]
3.       Exchange traded options         A. Add market value of open option contracts granted (sold) on a contract market       1.215.092.046 [7032]         B. Deduct market value of open option contracts granted (sold) on a contract market       1.265.608.298 [7033]         4.       Net equity (deficit) (add lines 1, 2 and 3)       5.         5.       Accounts liquidating to a deficit and accounts with       181.101.003 [7045]         1. Less: amount offset by customer securities       -181.100.459 [7047] 544 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       5.427.766.906 [7060]         7.       Deposited in segregated funds bank accounts       450.061.037 [7080]         8.       Securities nepresenting investments of customers' funds (at market)       450.061.037 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       1.542.383.714 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       1.542.383.714 [710]         B. Securities representing investments of customers' funds (at market)       2.592.3347 [7130]         10.       Exchange traded options       2.992.3347 [7130]         11.       Net settlement from (to) derivatives clearing organizations of contract markets       2.992.3347 [7130]         10.       Exchange traded options       1.215.092.046 [7132]		B. Securities (at market)	<b>2,942,918,064</b> [7020]
A. Add market value of open option contracts purchased on a contract market       1.215.092.046 [7032]         B. Deduct market value of open option contracts granted (sold) on a contract market       1.265.608.298 [7033]         S. Accounts liquidating to a deficit and accounts with       1.265.608.298 [7047]         debit balances - gross amount       181.101.003 [7045]         Less: amount offset by customer securities       -181.100.459 [7047]         FUNDS IN SEGREGATED ACCOUNTS       -181.100.459 [7047]         7. Deposited in segregated (add lines 4 and 5)       5.427.766.306 [7070]         8. Acash       259.601.864 [7070]         B. Securities representing investments of customers' funds (at market)       450.061.037 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at 29.786.601 [7090]       market)         8. Margins on deposit with derivatives clearing organizations of contract markets       42.263.33.714 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at 2.513.131.463 [7120]       market)         9. Net settlement from (to) derivatives clearing organizations of contract markets       -2.923.347 [7130]         10. Exchange traded options       1.215.092.046 [7132]         A. Value of open host option contracts       1.215.092.046 [7132]         B. Value of open short option contracts       1.215.092.046 [7132]         B. Value			<u>-355,996,914</u> [7030]
B. Deduct market value of open option contracts granted (sold) on a contract market       -1.265.608.298 [7033]         4.       Net equity (deficit) (add lines 1, 2 and 3)       5.         5.       Accounts liquidating to a deficit and accounts with       181.101.003 [7045]         Less: amount offset by customer securities       -181.100.459 [7047] 544 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       5.427.766.906 [7060]         FUNDS IN SEGREGATED ACCOUNTS       5.427.766.906 [7070]         7.       Deposited in segregated funds bank accounts       259.601.864 [7070]         8.       Securities representing investments of customers' funds (at market)       450.061.032 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at 429.786.601 [7090]       market)         8.       Margins on deposit with derivatives clearing organizations of contract markets       899.461.266 [7100]         B. Securities representing investments of customers' funds (at market)       1.542.383.714 [7110]       1.542.383.714 [7110]         C. Cash       899.461.266 [7100]       1.542.383.714 [7130]       1.215.092.046 [7132]         M. Value of open holog option contracts       -1.265.608.298 [7133]       1.10.         9.       Net settlement from (to) derivatives clearing organizations of contract markets       -2.923.347 [7130]       1.215.092.046 [7132] <th>3</th> <th>. Exchange traded options</th> <th></th>	3	. Exchange traded options	
<ul> <li>Net equity (deficit) (add lines 1, 2 and 3)</li> <li>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities</li> <li>5. Amount required to be segregated (add lines 4 and 5)</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>7. Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>8. Accurities representing investments of customers 'funds (at market)</li> <li>6. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>8. Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>9. Additional derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>9. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>8. Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>9. Alt settlement from (to) derivatives clearing organizations of contract markets</li> <li>4. Cash</li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>2.923.347 [7130]</li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>2.923.347 [7130]</li> <li>10. Exchange traded options</li> <li>4. Value of open long option contracts</li> <li>4. Value of open short option contracts</li> <li>4. Value of open short option contracts</li> <li>4. Net equilities with other FCMs</li> <li>4. Net equilities with other FCMs</li> <li>5. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>1.215.092.046 [7132]</li> <li>1.225.608.298 [7133]</li> <li>1.1. Net equilities with other FCMs</li> <li>2. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>1.216.010</li> <li>2.</li></ul>			<u>1,215,092,046</u> [7032]
<ul> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities</li> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Securities representing investments of customers' funds (at market)</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>I.542.333.714 [7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>4. Value of open short option contracts</li> <li>J.215.092.046 [7132]</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>Q. [7140]</li> <li>Q. Securities with other FCMS</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Q. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>A. Net liquidating equity</li> <li>Q. [7140]</li> <li>Q. [7160]</li> <li>C.</li></ul>			<u>-1,265,608,298</u> [7033]
debit balances - gross amount       181.101.003 [7045]         Less: amount offset by customer securities       -181.100.459 [7047] 544 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       5.427.766.906 [7060]         FUNDS IN SEGREGATED ACCOUNTS       5.427.766.906 [7070]         7.       Deposited in segregated funds bank accounts       450.061.037 [7080]         A. Cash       259.601.864 [7070]         B. Securities representing investments of customers' funds (at market)       450.061.037 [7080]         c. Securities held for particular customers or option customers in lieu of cash (at market)       459.786.601 [7090]         market)       8.       Margins on deposit with derivatives clearing organizations of contract markets       899.461.266 [7100]         G. Securities representing investments of customers' funds (at market)       1.542.383.714 [7110]       1.542.383.714 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       2.513.131.463 [7120]       1.465.608.298 [7132]         B. Net settlement from (to) derivatives clearing organizations of contract markets       -2.923.347 [7130]       1.125.092.046 [7132]         B. Value of open long option contracts       1.215.092.046 [7132]       1.265.608.298 [7133]         11. Net equities with other FCMs       [7140]       [7140]       1.265.608.298 [7133]         12. Segr			<u>5,427,766,362</u> [7040]
Less: amount offset by customer securities       -181.100.459 [7047] 544 [7050]         6.       Amount required to be segregated (add lines 4 and 5)       5.427.766.906 [7060]         FUNDS IN SEGREGATED ACCOUNTS       5.427.766.906 [7070]         7.       Deposited in segregated funds bank accounts       259.601.864 [7070]         8.       A. Cash       259.601.864 [7070]         9.       Securities nepresenting investments of customers in lieu of cash (at market)       429.786.601 [7090]         8.       Margins on deposit with derivatives clearing organizations of contract markets       899.461.266 [7100]         6.       Securities representing investments of customers' funds (at market)       1.542.383.714 [7110]         7.       Securities representing investments of customers in lieu of cash (at 2.513.131.463 [7120]       market)         8.       Margins on deposit with derivatives clearing organizations of contract markets       2.923.347 [7130]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       2.923.347 [7130]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       2.923.347 [7130]         10.       Exchange traded options       1.215.092.046 [7132]       1.265.608.298 [7133]         11.       Net equities with other FCMs       1.216.092.046 [7180]       1.216.092.046 [7180]	5		
<ul> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at 429,786,601 [7090]</li> <li>market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>L542,383,714 [7110]</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at 2,513,131,463 [7120]</li> <li>Rargins on deposit with derivatives clearing organizations of contract markets</li> <li>Securities held for particular customers or option customers in lieu of cash (at 2,513,131,463 [7120]</li> <li>Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>A value of open long option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 2,766,002,98,7132]</li> <li>Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 2,714)</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C.</li></ul>			
FUNDS IN SEGREGATED ACCOUNTS         7.       Deposited in segregated funds bank accounts         A. Cash       259,601,864 [7070]         B. Securities representing investments of customers' funds (at market)       450,061,037 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       429,786,601 [7090]         B. Margins on deposit with derivatives clearing organizations of contract markets       A. Cash         B. Counties representing investments of customers' funds (at market)       1,542,383,714 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at 2,513,131,463 [7120]       market)         9.       Net settlement from (to) derivatives clearing organizations of contract markets       -2,923,347 [7130]         10.       Exchange traded options       -1,265,608,298 [7132]         A. Value of open long option contracts       -1,265,608,298 [7133]         11.       Net equities with other FCMs       -1,265,608,298 [7133]         12.       Net liquidating equity       0 [7140]         B. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7140]         B. Value of open short option contracts       -1,265,608,298 [7133]         13.       Net equities with other FCMs       0 [7140]         C. Securities held for particular customers or option customers in		•	
<ul> <li>Deposited in segregated funds bank accounts <ul> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>450.061.037 [7080]</li> <li>450.061.037 [7080]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 429.786.601 [7090]</li> <li>market)</li> </ul> </li> <li>Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Securities representing investments of customers in lieu of cash (at 2.513.131.463 [7120]</li> <li>market)</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open nong option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities neld for particular customers or option customers in lieu of cash (at 2.513.131.463 [7120]</li> <li>market)</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>2.923.347 [7130]</li> <li>10. Exchange traded options contracts</li> <li>3.1215.092.046 [7132]</li> <li>B. Value of open long option contracts</li> <li>1.215.092.046 [7132]</li> <li>B. Value of open short option contracts</li> <li>1.215.092.046 [7132]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Q [7140]</li> <li>B. Securities representing investments of customers in lieu of cash (at market)</li> <li>Q [7140]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0.[7170]</li> <li>market)</li> </ul> <li>12. Segregated funds on hand <ul> <li>Q [7150]</li> <li>Caseurities held for particular custome</li></ul></li>	6	· ····································	<u>5,427,766,906</u> [7060]
A. Cash       259.601.864 [7070]         B. Securities representing investments of customers' funds (at market)       450.061.037 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at 429,786,601 [7090]       429,786,601 [7090]         market)       8       Margins on deposit with derivatives clearing organizations of contract markets       899.461.266 [7100]         B. Securities representing investments of customers' funds (at market)       1.542.383,714 [7110]       2.513.131.463 [7120]         market)       1.542.383,714 [7110]       2.50.001 [7100]       3.50.001 [7100]         9. Net settlement from (to) derivatives clearing organizations of contract markets       -2.923.347 [7130]       3.60.000 [7140]         10. Exchange traded options       1.215.092.046 [7132]       -1.265.608.298 [7133]       3.11.         11. Net equities with other FCMs       1.215.092.046 [7132]       -1.265.608.298 [7133]         11. Net equities with other FCMs       1.215.002.046 [7132]       -1.265.608.298 [7133]         12. Securities held for particular customers or option customers in lieu of cash (at 0 [7140]       0 [7140]       3.50.000.208 [7140]         12. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]       0.50.000.208 [7180]       1.215.002.046 [7180]         13. Total amount in segregation (add lines 7 through 12)       6.040.986.346 [7180]       6.040.986.346	-		
B. Securities representing investments of customers' funds (at market)       450.061.037       [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       429.786.601       [7090]         8. Margins on deposit with derivatives clearing organizations of contract markets       899.461.266       [7100]         A. Cash       899.461.266       [7100]         B. Securities representing investments of customers' funds (at market)       1.542.383.714       [7110]         C. Securities held for particular customers or option customers in lieu of cash (at 2.513.131.463       [7120]         market)       -2.923.347       [7130]         9. Net settlement from (to) derivatives clearing organizations of contract markets       -2.923.347       [7130]         10. Exchange traded options       -1.265.608.298       [7132]         A. Value of open long option contracts       1.215.092.046       [7132]         B. Value of open short option contracts       -1.265.608.298       [7133]         11. Net equities with other FCMs       0       [7140]       0         A. Net liquidating equity       0       [7140]       0         B. Securities neld for particular customers or option customers in lieu of cash (at market)       0       [7140]         12. Segregated funds on hand       0       [7140]       0       <	1		
C. Securities held for particular customers or option customers in lieu of cash (at 429,786,601 [7090]         market)         8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 899,461,266 [7100]         B. Securities representing investments of customers' funds (at market) 1,542,383,714 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at 2,513,131,463 [7120]         market)         9. Net settlement from (to) derivatives clearing organizations of contract markets 2,923,347 [7130]         10. Exchange traded options A. Value of open long option contracts 4. Value of open short option contracts 4. Value of cash (at market) 9. Value of open short option contracts 4. Value of open short option contra		-	
<ul> <li>market)</li> <li>8. Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>1.542.383.714 [7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 2.513.131.463 [7120]</li> <li>market)</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open long option contracts</li> <li>A. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>D. Exchange traded options</li> <li>A. Value of open short option contracts</li> <li>I.215.092.046 [7132]</li> <li>B. Value of open short option contracts</li> <li>I.215.092.046 [7132]</li> <li>B. Value of open short option contracts</li> <li>I.215.092.046 [7132]</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>D. [7140]</li> <li>B. Securities representing investments of customers in lieu of cash (at 0.7160)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0.7170)</li> <li>market)</li> <li>D. Total amount in segregation (add lines 7 through 12)</li> <li>C. Securities in segregation (add lines 7 through 12)</li> <li>Management Target Amount for Excess funds in segregation</li> <li>Management Target Amount for Excess funds in segregation</li> <li>Excess (deficiency) funds in segregation over (under) Management Target Amount</li> <li>433.219.440 [7198]</li> </ul> </li> </ul>			
<ul> <li>8. Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>1,542,383,714 [7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at a.513,131,463 [7120]</li> <li>market)</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>2,2923,347 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>2,2923,347 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>2,2923,347 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>2,2923,347 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>2,2923,347 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>2,2923,347 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>2,2923,347 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>2,2923,347 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>2,1215,092,046 [7132]</li> <li>4, Value of open long option contracts</li> <li>1,215,092,046 [7132]</li> <li>6,12160,0204 [7140]</li> <li>8, Securities representing investments of customers' funds (at market)</li> <li>9 [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at glama)</li> <li>9 [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at glama)</li> <li>9 [7150]</li> </ul> </li> <li>13. Total amount in segregation (add lines 7 through</li></ul>			429,786,601 [7090]
<ul> <li>A. Cash</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>1.542,383,714 [7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 2.513,131,463 [7120]</li> <li>market)</li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>2.923,347 [7130]</li> <li>10. Exchange traded options <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7140]</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]</li> <li>market)</li> </ul> </li> <li>12. Segregated funds on hand <ul> <li>I.215.092,046 [7180]</li> <li>I.215.092,046 [7180]</li> </ul> </li> <li>13. Total amount in segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>Excess (deficiency) funds in segregation over (under) Management Target Amount</li> <li>433,219,440 [7198]</li> </ul>	Q		
B. Securities representing investments of customers' funds (at market)       1.542.383.714 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       2.513.131.463 [7120]         9. Net settlement from (to) derivatives clearing organizations of contract markets       -2.923.347 [7130]         10. Exchange traded options       -2.923.046 [7132]         A. Value of open long option contracts       1.215.092.046 [7132]         B. Value of open short option contracts       -1.265.608.298 [7133]         11. Net equities with other FCMs       0 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at market)       1.710]         12. Segregated funds on hand       0 [7150]         13. Total amount in segregation (add lines 7 through 12)       6.040.986.346 [7180]         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       613.219.440 [7190]         15. Management Target Amount for Excess funds in segregation       180.000.000 [7194]         16. Excess (deficiency) funds in segregation over (under) Management Target Amount       433.219.440 [7198]	0		899 461 266 [7100]
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9.       Net settlement from (to) derivatives clearing organizations of contract markets       -2.923.347 [7130]         10.       Exchange traded options       1.215.092.046 [7132]         10.       A. Value of open long option contracts       1.265.608.298 [7133]         11.       Net equities with other FCMs       -1.265.608.298 [7133]         11.       Net liquidating equity       0 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7170]         market)       0       [7150]         12.       Segregated funds on hand       0 [7150]         13.       Total amount in segregation (add lines 7 through 12)       6.040.986.346 [7180]         14.       Excess (deficiency) funds in segregation (subtract line 6 from line 13)       613.219.440 [7190]         15.       Management Target Amount for Excess funds in segregation       180.000.000 [7194]         16.       Excess (deficiency) funds in segregation over (under) Management Target Amount       433.219.440 [7198]			2,010,101,400 [7120]
<ul> <li>10. Exchange traded options <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>C. Securities near the segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>Excess (deficiency) funds in segregation over (under) Management Target Amount</li> <li>Excess (deficiency) funds in segregation over (under) Management Target Amount</li> </ul></li></ul>	9		<b>-2.923.347</b> [7130]
<ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>I. Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at or [7140])</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at or [7170])</li> <li>market)</li> <li>Segregated funds on hand</li> <li>Total amount in segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in segregation</li> <li>Excess (deficiency) funds in segregation over (under) Management Target Amount</li> <li>433,219,440 [7198]</li> </ul>		······································	
<ul> <li>B. Value of open short option contracts</li> <li>11. Net equities with other FCMs <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>12. Segregated funds on hand</li> <li>13. Total amount in segregation (add lines 7 through 12)</li> <li>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>15. Management Target Amount for Excess funds in segregation</li> <li>16. Excess (deficiency) funds in segregation over (under) Management Target Amount</li> <li>433,219,440 [7198]</li> </ul> </li> </ul>		5 1	1.215.092.046 [7132]
<ol> <li>Net equities with other FCMs         <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> </ul> </li> <li>12. Segregated funds on hand         <ul> <li>O [7150]</li> <li>Total amount in segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in segregation</li> <li>Excess (deficiency) funds in segregation over (under) Management Target Amount</li> <li>433,219,440 [7198]</li> </ul> </li> </ol>			
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15.Management Target Amount for Excess funds in segregation180,000,000[7194]16.Excess (deficiency) funds in segregation over (under) Management Target Amount433,219,440[7198]	1	3. Total amount in segregation (add lines 7 through 12)	<u>6,040,986,346</u> [7180]
16. Excess (deficiency) funds in segregation over (under) Management Target Amount 433,219,440 [7198]			<u>613,219,440</u> [7190]
Excess	1		<b>433,219,440</b> [7198]
		Excess	

INITIAL End Date:4/5/2024 Firm Name:Wells Fargo Securities LLC Form:Daily Seg - FOCUS II Submit Date:4/8/2024 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>-10,522,546,216</u> [8500]
	B. Securities (at market)	<u>11,114,908,883</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>15,836,042,607</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)	<b>16,428,405,274</b> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b><u>69,285,046</u></b> [8560]
	Less: amount offset by customer owned securities	<u>-<b>69,278,869</b></u> [8570] <u>6,177</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>16,428,411,451</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b>583,241,001</b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>500,000,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	1,174,182,132 [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<b>3,014,455,608</b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,598,809,717</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>9,940,726,751</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>348,390,058</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>o</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> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b>17,159,805,267</b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>731,393,816</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>380,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<u>351,393,816</u> [8770]
	Management	·