

**WINJAMMER FILING**

**INITIAL**

**End Date:9/19/2024**

**Firm Name:Wells Fargo Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2024**

**INITIAL**

**End Date:9/19/2024**

**Firm Name:Wells Fargo Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2024**

**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

**145,000,000**

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

**375,000,000**

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

**INITIAL**

**End Date:9/19/2024**

**Firm Name:Wells Fargo Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2024**

**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 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 **172,978,681** [7315]
  - B. Securities (at market) **134,539,187** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **38,477,861** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **348** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **0** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **345,996,077** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **3,843** [7351]  
Less: amount offset by customer owned securities **-2,138** [7352] **1,705** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **345,997,782** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **345,997,782** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **145,703,424** [7500]
  - B. Other banks qualified under Regulation 30.7 **27,524,411** [7520] **173,227,835** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **5,352,710** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **5,352,710** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **55,225,407** [7580]
  - B. Securities **99,937,870** [7590]
  - C. Unrealized gain (loss) on open futures contracts **19,939,945** [7600]
  - D. Value of long option contracts **348** [7610]
  - E. Value of short option contracts **0** [7615] **175,103,570** [7620]
4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash **0** [7640]
  - B. Securities **0** [7650]
  - C. Amount due to (from) clearing organization - daily variation **0** [7660]
  - D. Value of long option contracts **0** [7670]
  - E. Value of short option contracts **0** [7675] **0** [7680]
5. Amounts held by members of foreign boards of trade
  - A. Cash **53,635,835** [7700]
  - B. Securities **29,248,607** [7710]
  - C. Unrealized gain (loss) on open futures contracts **15,633,179** [7720]
  - D. Value of long option contracts **0** [7730]
  - E. Value of short option contracts **0** [7735] **98,517,621** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **452,201,736** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **106,203,954** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **25,000,000** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **81,203,954** [7785]

**INITIAL**

**End Date:9/19/2024**

**Firm Name:Wells Fargo Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2024**

**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>2,378,773,415</u> [7010]                      |
|     | B. Securities (at market)   | <u>3,118,953,704</u> [7020]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>580,593,396</u> [7030]                        |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,096,658,407</u> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,093,580,098</u> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>6,081,398,824</u> [7040]                      |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>289,838,748</u> [7045]                        |
|     | Less: amount offset by customer securities  | <u>-289,677,465</u> [7047] <u>161,283</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>6,081,560,107</u> [7060]                      |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>374,183,636</u> [7070]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>500,000,000</u> [7080]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>215,597,469</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>1,272,880,209</u> [7100]                      |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,397,212,060</u> [7110]                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>2,903,356,235</u> [7120]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-18,007,640</u> [7130]                        |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>1,096,658,407</u> [7132]                      |
|     | B. Value of open short option contracts   | <u>-1,093,580,098</u> [7133]                     |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>0</u> [7140]                                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                                  |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                                  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>6,648,300,278</u> [7180]                      |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>566,740,171</u> [7190]                        |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>145,000,000</u> [7194]                        |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>421,740,171</u> [7198]                        |

**INITIAL**

**End Date:9/19/2024**

**Firm Name:Wells Fargo Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/20/2024**

**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 <b><u>-6,730,507,880</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>11,065,107,359</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>11,638,414,698</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>15,973,014,177</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>105,883,985</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-105,883,821</u></b> [8570] <b><u>164</u></b> [8580]                      |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>15,973,014,341</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>685,440,542</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>1,095,561,651</u></b> [8620]         |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>2,586,835,602</u></b> [8630]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>1,498,625,699</u></b> [8640]          |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>9,969,545,708</u></b> [8650]         |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>322,918,826</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>16,658,928,028</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>685,913,687</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>375,000,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>310,913,687</u></b> [8770] |