

**WINJAMMER FILING**

**INITIAL**

**End Date:11/4/2024**

**Firm Name:Wells Fargo Securities LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/5/2024**

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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

**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

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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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **94,814,667** [7315]
  - B. Securities (at market) **115,977,852** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **48,257,322** [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 **0** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **259,049,841** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **1,717,018** [7351]  
Less: amount offset by customer owned securities **-1,035,340** [7352] **681,678** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **259,731,519** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **259,731,519** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **150,201,568** [7500]
  - B. Other banks qualified under Regulation 30.7 **14,141,386** [7520] **164,342,954** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **4,076,708** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **4,076,708** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **-14,956,438** [7580]
  - B. Securities **83,216,882** [7590]
  - C. Unrealized gain (loss) on open futures contracts **46,915,878** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **115,176,322** [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 **55,721,486** [7700]
  - B. Securities **28,684,263** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-2,262,742** [7720]
  - D. Value of long option contracts **0** [7730]
  - E. Value of short option contracts **0** [7735] **82,143,007** [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 **365,738,991** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **106,007,472** [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 **81,007,472** [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>3,706,431,190</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>2,966,446,682</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-469,692,113</u></b> [7030]                               |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,194,678,725</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,168,231,413</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,229,633,071</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>60,556,678</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-57,259,808</u></b> [7047] <b><u>3,296,870</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,232,929,941</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>327,184,275</u></b> [7070]                                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>850,000,000</u></b> [7080]                                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>206,632,213</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>1,220,308,386</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,423,790,985</u></b> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>2,759,814,469</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>14,898,668</u></b> [7130]                                 |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>1,194,678,725</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-1,168,231,413</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>6,829,076,308</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>596,146,367</u></b> [7190]                                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>145,000,000</u></b> [7194]                                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>451,146,367</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>-8,663,717,295</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>10,244,859,384</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>12,999,717,767</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>14,580,859,856</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>218,734,897</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-218,128,229</u></b> [8570] <b><u>606,668</u></b> [8580]                  |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>14,581,466,524</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>683,148,481</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>525,000,000</u></b> [8610]            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>1,090,745,290</u></b> [8620]         |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>2,774,219,779</u></b> [8630]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>1,424,596,159</u></b> [8640]          |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>9,154,114,094</u></b> [8650]         |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-200,424,529</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</u></b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>15,451,399,274</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>869,932,750</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>494,932,750</u></b> [8770] |