

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER:

WELLS FARGO SECURITIES LLC

as of: 02/29/2024

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

SEGREGATION REQUIREMENTS

1. Net ledger balance				
A. Cash			\$ 2,797,410,974	7010
B. Securities (at market)			3,265,270,510	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			217,266,709	7030
3. Exchange traded options				
A. Add: Market value of open option contracts purchased on a contract market			1,206,958,492	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market			(1,259,358,104)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)			6,227,548,582	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	46,816,590	7045		
Less: amount offset by customer owned securities	(43,646,029)	7047	3,170,561	7050
6. Amount required to be segregated (add Lines 4 and 5)			\$ 6,230,719,143	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			313,506,938	7070
B. Securities representing investments of customers' funds (at market)			450,056,037	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			387,984,871	7090
8. Margin on deposit with derivatives clearing organizations of contract markets				
A. Cash			1,257,622,596	7100
B. Securities representing investments of customers' funds (at market)			1,539,337,103	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			2,877,285,639	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(11,935,297)	7130
10. Exchange traded options				
A. Value of open long option contracts			1,206,958,492	7132
B. Value of open short option contracts			(1,259,358,104)	7133
11. Net equities with other FCMs				
A. 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
12. Segregated funds on hand (describe:)			0	7150
13. Total amount in segregation (add Lines 7 through 12)			6,761,458,275	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)			\$ 530,739,132	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 excess			350,739,132	7198

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**STATEMENT OF CLEARED SWAPS 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		\$(15,000,962,037)	8500
B. Securities (at market)		11,155,170,573	8510
2. Net unrealized profit (loss) in open cleared swaps		19,612,739,930	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		15,766,948,466	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 130,109,801	8560	
Less: amount offset by customer owned securities	(130,096,692)	8570	
		13,109	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		15,766,961,575	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 464,530,921	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		500,000,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,201,713,486	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		2,805,203,341	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		1,597,536,051	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		9,953,457,087	8650
9. Net settlement from (to) derivatives clearing organizations		(20,396,705)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		0	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe:)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		16,502,044,181	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 735,082,606	8730
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 340,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		\$ 395,082,606	8770

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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

1. Amount required to be segregated in accordance with 17 CFR 32.6	\$ 0	7200
2. Funds/property in segregated accounts		
A. Cash	\$ 0	7210
B. Securities (at market value)	0	7220
C. Total funds/property in segregated accounts	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$ 0	7240

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

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	7305
1. Net ledger balance - Foreign futures and foreign options trading - All customers		
A. Cash	\$ 77,203,850	7315
B. Securities (at market)	\$ 143,972,186	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 92,394,248	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 option contracts granted (sold) on a foreign board of trade	\$ 0	7337
4. Net equity (deficit) (add Lines 1, 2, and 3)	\$ 313,570,284	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 35,073	7351
Less: Amount offset by customer owned securities	\$(26,206)	7352
6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)	\$ 8,867	7354
	\$ 313,579,151	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.	\$ 313,579,151	7360

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks					
A. Banks located in the United States		\$ 142,297,047	7500		
B. Other banks qualified under 17 CFR. 30.7					
Name(s): <u>See Attached</u>	7510	22,190,185	7520	\$ 164,487,232	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 1,927,011	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	1,927,011	7570
3. Equities with registered futures commission merchants					
A. Cash		\$(107,474)	7580		
B. Securities		103,359,499	7590		
C. Unrealized gain (loss) on open futures contracts		46,714,469	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		0	7615	149,966,494	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): _	7630				
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					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 16,198,945	7700		
B. Securities		38,685,677	7710		
C. Unrealized gain (loss) on open futures contracts		51,186,553	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		0	7735	106,071,175	7740
6. Amounts with other depositories designated by a foreign board of trade					
Name(s): _	7750			0	7760
7. Segregated funds on hand (describe): _				0	7765
8. Total funds in separate 17 CFR 30.7 accounts				\$ 422,451,912	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)				108,872,761	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts				30,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess				78,872,761	7785