

**WINJAMMER FILING**

**INITIAL**

**End Date:7/22/2021**

**Firm Name:Wells Fargo Securities, LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:7/23/2021**

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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

**270,000,000**

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

**40,000,000**

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

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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 **258,883,304** [7315]
  - B. Securities (at market) **200,595,479** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-16,891,687** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **28** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-11,457** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **442,575,667** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **827,104** [7351]  
Less: amount offset by customer owned securities **-826,630** [7352] **474** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **442,576,141** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **442,576,141** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **40,465,647** [7500]
  - B. Other banks qualified under Regulation 30.7 **51,701,220** [7520] **92,166,867** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **122,567,326** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **122,567,326** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **84,092,337** [7580]
  - B. Securities **98,044,763** [7590]
  - C. Unrealized gain (loss) on open futures contracts **-54,774,601** [7600]
  - D. Value of long option contracts **28** [7610]
  - E. Value of short option contracts **-11,457** [7615] **127,351,070** [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 **-13,258,877** [7700]
  - B. Securities **200,111,390** [7710]
  - C. Unrealized gain (loss) on open futures contracts **34,542,530** [7720]
  - D. Value of long option contracts **0** [7730]
  - E. Value of short option contracts **0** [7735] **221,395,043** [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 **563,480,306** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **120,904,165** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **40,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **80,904,165** [7785]

**INITIAL****End Date:7/22/2021****Firm Name:Wells Fargo Securities, LLC****Form:Daily Seg - FOCUS II****Submit Date:7/23/2021****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>4,074,419,409</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>1,968,739,015</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,194,344,311</u></b> [7030]                             |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,885,053,788</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,856,048,615</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>4,877,819,286</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>74,583,004</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-69,377,455</u></b> [7047] <b><u>5,205,549</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>4,883,024,835</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>153,269,045</u></b> [7070]                                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>365,221,039</u></b> [7080]                                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>883,892,447</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>1,970,523,710</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>975,097,410</u></b> [7110]                                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,084,846,568</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-78,279,707</u></b> [7130]                                |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>1,885,053,788</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-1,856,048,615</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>5,383,575,685</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>500,550,850</u></b> [7190]                                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>270,000,000</u></b> [7194]                                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>230,550,850</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>10,513,402,604</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>8,927,319,547</u></b> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-5,662,392,849</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>13,778,329,302</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>60,050,872</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-60,045,917</u></b> [8570] <b><u>4,955</u></b> [8580]                     |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>13,778,334,257</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>707,169,865</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>1,049,081,534</u></b> [8620]         |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>3,611,404,657</u></b> [8630]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>1,250,472,061</u></b> [8640]          |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>7,878,238,013</u></b> [8650]         |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-13,663,257</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>14,482,702,873</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>704,368,616</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>329,368,616</u></b> [8770] |