

**WINJAMMER FILING**

**INITIAL**

**End Date:4/25/2022**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/26/2022**

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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
- 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%.

**105,000,000**

**0**

**0 0**

**0 0**

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%.

**30,000,000**

**0**

**0 0**

**0 0**

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%.

**355,000,000**

**0**

**0 0**

**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	<u>0</u> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>699,927,355</u> [7315]
B. Securities (at market)	<u>380,382,840</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-267,297,968</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>20</u> [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.)	<u>813,012,247</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>51,218,877</u> [7351]
Less: amount offset by customer owned securities	<u>-50,827,340</u> [7352] <u>391,537</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>813,403,784</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>813,403,784</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks	
A. Banks located in the United States	<u>166,448,822</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>24,495,901</u> [7520] <u>190,944,723</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>496,988,841</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>496,988,841</u> [7570]
3. Equities with registered futures commission merchants	
A. Cash	<u>-57,313,536</u> [7580]
B. Securities	<u>63,393,999</u> [7590]
C. Unrealized gain (loss) on open futures contracts	<u>90,787,841</u> [7600]
D. Value of long option contracts	<u>20</u> [7610]
E. Value of short option contracts	<u>0</u> [7615] <u>96,868,324</u> [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	<u>0</u> [7640]
B. Securities	<u>0</u> [7650]
C. Amount due to (from) clearing organization - daily variation	<u>0</u> [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	<u>447,161,859</u> [7700]
B. Securities	<u>0</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>-290,668,279</u> [7720]
D. Value of long option contracts	<u>0</u> [7730]
E. Value of short option contracts	<u>0</u> [7735] <u>156,493,580</u> [7740]
6. Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7. Segregated funds on hand	<u>0</u> [7765]
8. Total funds in separate section 30.7 accounts	<u>941,295,468</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>127,891,684</u> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>30,000,000</u> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>97,891,684</u> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>2,184,976,911</u> [7010]
	B. Securities (at market)	<u>1,881,490,637</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,153,681,438</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>4,876,212,389</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-4,848,119,326</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,248,242,049</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>209,823,387</u> [7045]
	Less: amount offset by customer securities	<u>-209,823,374</u> [7047] <b>13</b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,248,242,062</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>59,932,486</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>775,884,076</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>239,570,211</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,830,628,733</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>123,953,775</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,641,920,426</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>51,733,606</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>4,876,212,389</u> [7132]
	B. Value of open short option contracts	<u>-4,848,119,326</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>5,751,716,376</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>503,474,314</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>105,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>398,474,314</u> [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>-979,701,091</u></b> [8500]
	B. Securities (at market)	<b><u>8,907,088,639</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>5,594,315,295</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>13,521,702,843</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>303,858,634</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-303,858,634</u></b> [8570] <b><u>0</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>13,521,702,843</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>238,229,433</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>2,466,804</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,790,196,638</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>4,727,212,860</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>898,949,069</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>7,116,892,001</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>42,227,992</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>14,816,174,797</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>1,294,471,954</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>355,000,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>939,471,954</u></b> [8770]