

**WINJAMMER FILING**

**INITIAL**

**End Date:1/3/2022**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/4/2022**

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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

**115,000,000**

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

**30,000,000**

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

**340,000,000**

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 **204,594,160** [7315]
  - B. Securities (at market) **197,651,733** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **42,303,149** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **3,172** [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.) **444,552,214** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **246,958** [7351]  
Less: amount offset by customer owned securities **-245,586** [7352] **1,372** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **444,553,586** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **444,553,586** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **90,699,202** [7500]
  - B. Other banks qualified under Regulation 30.7 **18,729,558** [7520] **109,428,760** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **132,277,792** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **132,277,792** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **57,260,398** [7580]
  - B. Securities **75,377,772** [7590]
  - C. Unrealized gain (loss) on open futures contracts **-7,360,231** [7600]
  - D. Value of long option contracts **3,172** [7610]
  - E. Value of short option contracts **0** [7615] **125,281,111** [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 **-41,464,290** [7700]
  - B. Securities **180,071,075** [7710]
  - C. Unrealized gain (loss) on open futures contracts **57,570,064** [7720]
  - D. Value of long option contracts **0** [7730]
  - E. Value of short option contracts **0** [7735] **196,176,849** [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 **563,164,512** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **118,610,926** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **30,000,000** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **88,610,926** [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>3,078,836,684</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>2,113,537,812</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>204,293,938</u></b> [7030]                                 |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,045,082,934</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,011,654,506</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>5,430,096,862</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>313,245,102</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-310,981,472</u></b> [7047] <b><u>2,263,630</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>5,432,360,492</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>190,059,737</u></b> [7070]                                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>660,215,149</u></b> [7080]                                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>210,039,942</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>2,745,332,548</u></b> [7100]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>199,469,739</u></b> [7110]                                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,903,497,870</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-59,694,468</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>1,045,082,934</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-1,011,654,506</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>5,882,348,945</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>449,988,453</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>115,000,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>334,988,453</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>7,108,376,940</u></b> [8500]                 |
|                                     | B. Securities (at market)  | <b><u>10,380,776,959</u></b> [8510]                |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps   | <b><u>-2,626,083,763</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>14,863,070,136</u></b> [8550]                |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <b><u>363,411,140</u></b> [8560]                   |
|                                     | Less: amount offset by customer owned securities   | <b><u>-363,411,100</u></b> [8570] <b>40</b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <b><u>14,863,070,176</u></b> [8590]                |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |  |
|                                     | A. Cash  | <b><u>637,678,468</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>1,175,858,361</u></b> [8620]                 |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
|                                     | A. Cash  | <b><u>3,075,654,268</u></b> [8630]                 |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <b><u>750,272,942</u></b> [8640]                   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <b><u>9,204,918,598</u></b> [8650]                 |
| 9.                                  | Net settlement from (to) derivatives clearing organizations  | <b><u>760,007,521</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>15,604,390,158</u></b> [8720]                |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <b><u>741,319,982</u></b> [8730]                   |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <b><u>340,000,000</u></b> [8760]                   |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <b><u>401,319,982</u></b> [8770]                   |