

**WINJAMMER FILING**

**INITIAL**

**End Date:11/24/2021**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/26/2021**

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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
- 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%.

**125,000,000**

**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%.

**35,000,000**

**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%.

**360,000,000**

**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>160,885,156</u> [7315]
B. Securities (at market)	<u>186,784,301</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>133,949,146</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>0</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>481,618,603</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>37,223,786</u> [7351]
Less: amount offset by customer owned securities	<u>-37,222,725</u> [7352] <u>1,061</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>481,619,664</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>481,619,664</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks	
A. Banks located in the United States	<u>98,006,443</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>108,522,701</u> [7520] <u>206,529,144</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>119,975,914</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>119,975,914</u> [7570]
3. Equities with registered futures commission merchants	
A. Cash	<u>-27,436,626</u> [7580]
B. Securities	<u>86,817,777</u> [7590]
C. Unrealized gain (loss) on open futures contracts	<u>69,732,924</u> [7600]
D. Value of long option contracts	<u>0</u> [7610]
E. Value of short option contracts	<u>0</u> [7615] <u>129,114,075</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>-35,832,698</u> [7700]
B. Securities	<u>215,087,690</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>14,465,514</u> [7720]
D. Value of long option contracts	<u>0</u> [7730]
E. Value of short option contracts	<u>0</u> [7735] <u>193,720,506</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>649,339,639</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>167,719,975</u> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>35,000,000</u> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>132,719,975</u> [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>3,339,871,796</u></b> [7010]
	B. Securities (at market)	<b><u>1,827,941,093</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>234,305,907</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,795,465,086</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,815,372,753</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>5,382,211,129</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>60,173,679</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-60,155,819</u></b> [7047] <b><u>17,860</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>5,382,228,989</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>193,841,358</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>665,245,750</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>81,077,249</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>2,893,698,413</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>299,017,673</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,746,863,844</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>6,444,554</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,795,465,086</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,815,372,753</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>5,866,281,174</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>484,052,185</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>125,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<b><u>359,052,185</u></b> [7198]
	Excess	

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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>6,579,755,008</u></b> [8500]
B. Securities (at market)	<b><u>10,038,331,739</u></b> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<b><u>-2,785,293,144</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>13,832,793,603</u></b> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>132,613,881</u></b> [8560]
Less: amount offset by customer owned securities	<b><u>-132,613,872</u></b> [8570] <b><u>9</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>13,832,793,612</u></b> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<b><u>461,241,096</u></b> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>70,019,749</u></b> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>1,256,759,818</u></b> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<b><u>3,242,581,551</u></b> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>779,821,366</u></b> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>8,781,571,921</u></b> [8650]
9. Net settlement from (to) derivatives clearing organizations	<b><u>-40,994,136</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>14,551,001,365</u></b> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>718,207,753</u></b> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>360,000,000</u></b> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>358,207,753</u></b> [8770]