

# WINJAMMER FILING

INITIAL

End Date:4/4/2017

Firm Name:Wells Fargo Securities, LLC

Form:Daily Seg - FOCUS II

Submit Date:4/5/2017

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**Daily Segregation - Cover Page**

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

**Wells Fargo Securities, LLC**

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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%.

**275,000,000**

**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%.

**625,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents

**INITIAL****End Date:4/4/2017****Firm Name:Wells Fargo Securities, LLC****Form:Daily Seg - FOCUS II****Submit Date:4/5/2017****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

0 [7305]

## 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

193,804,284 [7315]

B. Securities (at market)

104,439,749 [7317]

## 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

-9,398,049 [7325]

## 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

1,145,137 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-517,984 [7337]

## 4. Net equity (deficit) (add lines 1. 2. and 3.)

289,473,137 [7351]

## 5. Account liquidating to a deficit and account with a debit balances - gross amount

7,109,142 [7351]

Less: amount offset by customer owned securities

-7,097,797 [7352] 11,345 [7354]

## 6. Amount required to be set aside as the secured amount - Net Liquidating Equity

289,484,482 [7355]

Method (add lines 4 and 5)

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

289,484,482 [7360]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

95,989,252 [7500]

B. Other banks qualified under Regulation 30.7

0 [7520] 95,989,252 [7530]

## 2. Securities

A. In safekeeping with banks located in the United States

21,219,881 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 21,219,881 [7570]

## 3. Equities with registered futures commission merchants

A. Cash

2,452,545 [7580]

B. Securities

219,381,479 [7590]

C. Unrealized gain (loss) on open futures contracts

-13,144,789 [7600]

D. Value of long option contracts

1,145,137 [7610]

E. Value of short option contracts

-517,984 [7615] 209,316,388 [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

51,481,570 [7700]

B. Securities

0 [7710]

C. Unrealized gain (loss) on open futures contracts

4,219,531 [7720]

D. Value of long option contracts

0 [7730]

E. Value of short option contracts

0 [7735] 55,701,101 [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

382,226,622 [7770]

## 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

92,742,140 [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

62,742,140 [7785]

**INITIAL****End Date:4/4/2017****Firm Name:Wells Fargo Securities, LLC****Form:Daily Seg - FOCUS II****Submit Date:4/5/2017****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                   |
|-----|---------------------------------------------------------------------------------------------|---------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                   |
|     | A. Cash                                                                                     | <u>2,270,996,924</u> [7010]                       |
|     | B. Securities (at market)                                                                   | <u>1,345,196,035</u> [7020]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>238,741,901</u> [7030]                         |
| 3.  | Exchange traded options                                                                     |                                                   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>315,282,283</u> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-376,548,344</u> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>3,793,668,799</u> [7040]                       |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>74,718,518</u> [7045]                          |
|     | Less: amount offset by customer securities                                                  | <u>-72,956,522</u> [7047] <u>1,761,996</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>3,795,430,795</u> [7060]                       |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                   |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                   |
|     | A. Cash                                                                                     | <u>96,619,897</u> [7070]                          |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>991,085,547</u> [7080]                         |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>35,349,998</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                   |
|     | A. Cash                                                                                     | <u>1,248,871,309</u> [7100]                       |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>525,176,556</u> [7110]                         |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>1,309,846,037</u> [7120]                       |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>10,204,896</u> [7130]                          |
| 10. | Exchange traded options                                                                     |                                                   |
|     | A. Value of open long option contracts                                                      | <u>315,282,283</u> [7132]                         |
|     | B. Value of open short option contracts                                                     | <u>-376,548,344</u> [7133]                        |
| 11. | Net equities with other FCMs                                                                |                                                   |
|     | A. Net liquidating equity                                                                   | <u>1,393,591</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>4,157,281,770</u> [7180]                       |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>361,850,975</u> [7190]                         |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>275,000,000</u> [7194]                         |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>86,850,975</u> [7198]                          |
|     | Excess                                                                                      |                                                   |

**INITIAL****End Date:4/4/2017****Firm Name:Wells Fargo Securities, LLC****Form:Daily Seg - FOCUS II****Submit Date:4/5/2017****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                                                                                                  | <u>2,435,150,551</u> [8500]                |
|     | B. Securities (at market)                                                                                | <u>4,155,740,808</u> [8510]                |
| 2.  | Net unrealized profit (loss) in open cleared swaps                                                       | <u>960,654,492</u> [8520]                  |
| 3.  | Cleared swaps options                                                                                    |                                            |
|     | A. Market value of open cleared swaps option contracts purchased                                         | <u>0</u> [8530]                            |
|     | B. Market value of open cleared swaps option contracts granted (sold)                                    | <u>0</u> [8540]                            |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)                                                             | <u>7,551,545,851</u> [8550]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>103,166,542</u> [8560]                  |
|     | Less: amount offset by customer owned securities                                                         | <u>-103,166,534</u> [8570] <u>8</u> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>7,551,545,859</u> [8590]                |
|     | Funds in Cleared Swaps Customer Segregated Accounts                                                      |                                            |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks                                         |                                            |
|     | A. Cash                                                                                                  | <u>349,612,213</u> [8600]                  |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <u>0</u> [8610]                            |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <u>82,964,031</u> [8620]                   |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |                                            |
|     | A. Cash                                                                                                  | <u>2,828,062,518</u> [8630]                |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <u>1,049,055,670</u> [8640]                |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <u>4,072,776,777</u> [8650]                |
| 9.  | Net settlement from (to) derivatives clearing organizations                                              | <u>-117,072,794</u> [8660]                 |
| 10. | Cleared swaps options                                                                                    |                                            |
|     | A. Value of open cleared swaps long option contracts                                                     | <u>0</u> [8670]                            |
|     | B. Value of open cleared swaps short option contracts                                                    | <u>0</u> [8680]                            |
| 11. | Net equities with other FCMs                                                                             |                                            |
|     | A. Net liquidating equity                                                                                | <u>0</u> [8690]                            |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <u>0</u> [8700]                            |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <u>0</u> [8710]                            |
| 12. | Cleared swaps customer funds on hand                                                                     |                                            |
|     | A. Cash                                                                                                  | <u>0</u>                                   |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <u>0</u>                                   |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <u>0</u> <u>0</u> [8715]                   |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12)                              | <u>8,265,398,415</u> [8720]                |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u>713,852,556</u> [8730]                  |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <u>625,000,000</u> [8760]                  |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <u>88,852,556</u> [8770]                   |