

Schedule 5

Wells Fargo Securities, LLC
 (An Indirect Wholly-Owned Subsidiary of Wells Fargo & Company)
 Schedule of Segregation Requirements and Funds in
 Segregation for Customer Trading on U.S. Commodity Exchanges
 December 31, 2021
 (Dollars in thousands)

Segregation requirements (section 4d(2) of the CEAct)

1. Net ledger balance, as follows:

A. Cash	\$ 2,911,209
B. Securities at Market	2,129,273
2. Net unrealized profit(loss) in open futures contracts traded	356,304
3. Exchange Traded Options, as follows:	
A. Market value of open option contracts purchased on a contract market	1,010,755
B. Market value of open option contracts granted (sold) on a contract market	(1,023,114)
4. Net Equity (deficit)	<u>5,384,427</u>
5. Accounts liquidating to a deficit and accounts with debit balances -gross amount	104,972
Less amount offset by securities owned by particular customers	<u>(101,385)</u>
6. Amount required to be segregated	<u>5,388,014</u>

Funds in segregated accounts

7. Deposited in segregated funds bank accounts, as follows:

A. Cash	206,442
B. Securities representing investments of customer funds (at market)	660,213
C. Securities held for particular customers in lieu of cash (at market)	217,088
8. Margins on deposit with derivatives clearing organizations of contract markets, as follows:	
A. Cash	2,784,349
B. Securities representing investments of customer funds (at market)	199,485
C. Securities held for particular customers in lieu of cash (at market)	1,912,185
9. Net Settlement from(to) derivatives clearing organizations of contract markets	(25,835)
10. Exchange traded options, as follows:	
A. Value of open long option contracts	1,010,755
B. Value of open short option contracts	(1,023,114)
11. Net equities with other FCMs, as follows:	
A. Net liquidating equity	—
B. Securities representing investments of customer funds (at market)	—
C. Securities held for particular customers in lieu of cash (at market)	—
12. Segregated funds on hand	—
13. Total amount in segregation	<u>5,941,568</u>
14. Excess (deficiency) funds in segregation	\$ <u>553,554</u>
15. Management Target - Amount for Excess funds in Segregation	\$ <u>115,000</u>
16. Excess (deficiency) funds in segregation over (under) Management Target	\$ <u>438,554</u>

No material differences exist between the segregation requirement and funds in segregation above and the statement included in the corresponding unaudited FOCUS Report, Form X-17A-5, Part II as of December 31, 2021, as filed on January 26, 2022.

See accompanying report of independent registered public accounting firm.

WELLS FARGO SECURITIES, LLC
 (An Indirect Wholly-Owned Subsidiary of Wells Fargo & Company)
 Schedule of Secured Amounts and Funds Held in Separate
 Accounts for Foreign Futures and Options Customers
 Pursuant to Regulation 30.7 under the Commodities Exchange Act
 December 31, 2021
 (Dollars in thousands)

Amount to be set aside in separate section 30.7 accounts

1. Net ledger balance		
A. Cash	\$	185,863
B. Securities (at market)		198,446
2. Net unrealized profit(loss) in open futures contracts on a foreign board trade		46,896
3. Exchange traded options:		
A. Market value of open option contracts purchased on a foreign board trade		3
B. Market value of open option contracts granted (sold) on a foreign board trade		—
4. Net equity (deficit) (add lines 1-3)		431,208
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		62
Less: amount offset by/against securities owned by particular customers		(60)
6. Amount required to be set aside as the secured amount (add lines 4 and 5)		431,210

Funds deposited in separate 30.7 accounts

1. Cash in Banks, as follows:		
A. Banks located in the United States		90,607
B. Other banks designated by the Commission		18,742
2. Securities, as follows:		
A. In safekeeping with banks located in the United States		132,795
B. In safekeeping with other banks designated by the Commission		0
3. Equities with registered futures commission merchants, as follows:		
A. Cash		56,981
B. Securities		75,655
C. Unrealized gain (loss) on open future contracts		(7,967)
D. Value of long option contracts		3
E. Value of short option contracts		—
4. Amounts held by clearing organizations of foreign boards of trade, as follows:		
A. Cash		—
B. Securities		—
C. Unrealized gain (loss) on open futures contracts		—
D. Value of long option contracts		—
E. Value of short option contracts		—
5. Amounts held by members of foreign boards of trade as follows:		
A. Cash		(41,964)
B. Securities		180,069
C. Unrealized gain (loss) on open futures contracts		45,119
D. Value of long option contracts		—
E. Value of short option contracts		—
6. Amounts with other depositories designated by a foreign board of trade		—
7. Segregated funds on hand		—
8. Total funds in a separate 30.7 accounts	\$	550,040
9. Excess (deficiency) set aside for secured amount (subtract line 6 from line 8)	\$	118,830
10. Management Target - Amount for Excess funds in separate section 30.7 accounts	\$	30,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	\$	88,830

No material differences exist between the secured amount and funds held in separate accounts above and the statement included in the corresponding unaudited FOCUS Report, Form X-17A-5, Part II as of December 31, 2021 as filed on January 26, 2022.

See accompanying report of independent registered public accounting firm.

Schedule 7

WELLS FARGO SECURITIES, LLC

(An Indirect Wholly-Owned Subsidiary of Wells Fargo & Company)

Statement of Cleared Swaps Customer Segregation Requirements

and Funds in Cleared Swaps Customer Accounts Under 4D(F) of the Commodity Exchange Act

December 31, 2021

(Dollars in thousands)

1. Net ledger balance		
A. Cash	\$	7,107,302
B. Securities (at market)		10,467,834
2. Net unrealized profit(loss) in open cleared swaps		(3,435,263)
3. Cleared swaps options:		
A. Market value of open cleared swaps option contracts purchased		—
B. Market value of open cleared swaps option contracts granted (sold)		—
4. Net Equity (deficit) (add lines 1-3)		<u>14,139,873</u>
5. Accounts liquidating to a deficit and accounts with debit balances -gross amount		108,649
Less: amount offset by securities owned by particular customers		(108,648)
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		<u>14,139,874</u>
Funds in Cleared Swaps Customer Segregated Accounts		
7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash		577,151
B. Securities representing investments of cleared swaps customers' funds (at market)		—
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,291,541
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash		3,080,039
B. Securities representing investments of cleared swaps customers' funds (at market)		750,269
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		9,176,293
9. Net Settlement from(to) derivatives clearing organizations of contract markets		(85,500)
10. Cleared swaps options:		
A. Value of open long option contracts		—
B. Value of open short option contracts		—
11. Net equities with other FCMs, as follows:		
A. Net liquidating equity		—
B. Securities representing investments of cleared swaps customers' funds (at market)		—
C. Securities held for particular cleared swaps customers' in lieu of cash (at market)		—
12. Cleared swaps customer funds on hand		<u>—</u>
13. Total amount in cleared swaps customer segregation (add lines 7-12)	\$	<u>14,789,793</u>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	<u>649,919</u>
15. Management Target - Amount for Excess funds in cleared swaps segregated accounts	\$	<u>340,000</u>
16. Excess (deficiency) funds in cleared swaps segregated accounts over (under) Management Target	\$	<u>309,919</u>

No material differences exist between the cleared swaps customer segregation requirements and funds in cleared swaps customer accounts above and the statement included in the corresponding unaudited FOCUS Report, Form X-17A-5, Part II as of December 31, 2021, as filed on January 26, 2022.

See accompanying report of independent registered public accounting firm.