

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER:

WELLS FARGO SECURITIES LLC

as of: 04/30/2021

STATEMENT OF CLEARED SWAPS 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		\$ 8,334,247,057	8500	
B. Securities (at market)		9,003,667,373	8510	
2. Net unrealized profit (loss) in open cleared swaps		(3,832,027,925)	8520	
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased		0	8530	
B. Market value of open cleared swaps granted (sold)		0	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)		13,505,886,505	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 41,638,431		8560	
Less: amount offset by customer securities	(38,943,709)		8570	
		2,694,722	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		13,508,581,227	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 507,551,736	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)		199,937,757	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		101,717,292	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		3,406,552,308	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)		1,350,975,563	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8,901,950,081	8650	
9. Net settlement from (to) derivatives clearing organizations		(20,078,508)	8660	
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts		0	8670	
B. Value of open cleared swaps short option contracts		0	8680	
11. Net equities with other FCMs				
A. Net liquidating equity		0	8690	
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710	
12. Cleared swaps customer funds on hand (describe:)		0	8715	
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		14,448,606,229	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 940,025,002	8730	
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 400,000,000	8760	
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess		\$ 540,025,002	8770	

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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

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

1. Net ledger balance				
A. Cash			\$ 3,496,887,485	7010
B. Securities (at market)			1,887,105,307	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(769,373,304)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			665,218,498	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(778,415,625)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			4,501,422,361	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount		35,713,202	7045	
Less: amount offset by customer securities		(34,102,543)	7047	
6. Amount required to be segregated (add lines 4 and 5)			1,610,659	7050
			\$ 4,503,033,020	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			177,051,652	7070
B. Securities representing investments of customers' funds (at market)			90,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			57,771,342	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			1,485,109,046	7100
B. Securities representing investments of customers' funds (at market)			1,491,796,037	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,829,333,965	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(11,046,201)	7130
10. Exchange traded options				
A. Value of open long option contracts			665,218,498	7132
B. Value of open short option contracts			(778,415,625)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			0	7140
B. Securities representing investments of customers' funds (at market)			0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			0	7170
12. Segregated funds on hand (describe:)			0	7150
13. Total amount in segregation (add lines 7 through 12)			5,006,818,714	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 503,785,694	7190
15. Management Target Amount for Excess funds in segregation			265,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			238,785,694	7198

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

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 Options Trading - All Customers		
A. Cash	\$ 224,349,603	7315
B. Securities (at market)	\$ 235,295,396	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 20,638,124	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 29	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$ 0	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 480,283,152	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 8,718,362	7351
Less: amount offset by customer owned securities	\$(8,710,413)	7352
	\$ 7,949	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 480,291,101	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 480,291,101	7360

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks					
A. Banks located in the United States		\$ 46,247,870	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	45,337,714	7520	\$ 91,585,584	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 148,792,060	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	148,792,060	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 49,235,804	7580		
B. Securities		101,519,008	7590		
C. Unrealized gain (loss) on open futures contracts		(17,031,890)	7600		
D. Value of long option contracts		29	7610		
E. Value of short option contracts		0	7615	133,722,951	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): _	7630				
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					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 18,232,784	7700		
B. Securities		230,118,427	7710		
C. Unrealized gain (loss) on open futures contracts		(11,541,166)	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		0	7735	236,810,045	7740
6. Amounts with other depositories designated by a foreign board of trade					
Name(s): _	7750			0	7760
7. Segregated funds on hand (describe): _				0	7765
8. Total funds in separate section 30.7 accounts				\$ 610,910,640	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				130,619,539	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				40,000,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount				90,619,539	7785