

**SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II**

**BROKER OR DEALER:**

WELLS FARGO SECURITIES LLC

as of: 06/30/2021

**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			\$ 3,652,463,542	7010
B. Securities (at market)			1,947,567,578	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(1,145,148,197)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			1,326,806,474	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(1,366,311,330)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			4,415,378,067	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	109,930,514	7045		
Less: amount offset by customer securities	(86,635,670)	7047	23,294,844	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 4,438,672,911	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			177,383,894	7070
B. Securities representing investments of customers' funds (at market)			5,002,787	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			703,383,221	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			1,533,749,003	7100
B. Securities representing investments of customers' funds (at market)			1,275,195,894	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,244,184,357	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			17,302,436	7130
10. Exchange traded options				
A. Value of open long option contracts			1,326,806,474	7132
B. Value of open short option contracts			(1,366,311,330)	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)			4,916,696,736	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 478,023,825	7190
15. Management Target Amount for Excess funds in segregation			270,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			208,023,825	7198

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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
 FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

1.	Amount required to be segregated in accordance with Commission regulation 32.6	\$ 0	7200
2.	Funds in segregated accounts		
	A. Cash	\$ 0	7210
	B. Securities (at market)	0	7220
	C. Total	0	7230
3.	Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)	\$ 0	7240

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**BROKER OR DEALER:** WELLS FARGO SECURITIES LLC

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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	\$ 253,933,173	7315
	B. Securities (at market)	\$ 208,995,727	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(12,184,007)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 28	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(14,194)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)	\$ 450,730,727	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 3,634,374	7351
	Less: amount offset by customer owned securities	\$(3,633,810)	7352
		\$ 564	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 450,731,291	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 450,731,291	7360

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WELLS FARGO SECURITIES LLC

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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		\$ 70,826,319	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	45,090,105	7520	\$ 115,916,424	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 119,278,320	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	119,278,320	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 49,458,201	7580		
B. Securities		109,735,738	7590		
C. Unrealized gain (loss) on open futures contracts		(25,695,426)	7600		
D. Value of long option contracts		28	7610		
E. Value of short option contracts		(14,194)	7615	133,484,347	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		\$(7,951,031)	7700		
B. Securities		200,119,504	7710		
C. Unrealized gain (loss) on open futures contracts		10,323,521	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		0	7735	202,491,994	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				\$ 571,171,085	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				120,439,794	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				80,439,794	7785

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**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		\$ 9,306,106,162	8500	
B. Securities (at market)		8,629,318,438	8510	
2. Net unrealized profit (loss) in open cleared swaps		(4,573,163,251)	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)		13,362,261,349	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 120,238,335		8560	
Less: amount offset by customer securities	(120,238,322)		8570	
		13	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		13,362,261,362	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 552,388,476	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,095,642,962	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		3,482,018,720	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)		1,450,574,492	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		7,533,675,476	8650	
9. Net settlement from (to) derivatives clearing organizations		(49,638,020)	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)		14,064,662,106	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 702,400,744	8730	
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 375,000,000	8760	
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess		\$ 327,400,744	8770	