

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

BROKER OR DEALER:

WELLS FARGO SECURITIES LLC

as of: 07/31/2021

**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		\$ 4,337,661,197	7010
B. Securities (at market)		1,971,969,606	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,145,136,987)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,312,592,559	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,363,725,073)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		5,113,361,302	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	75,164,213	7045	
Less: amount offset by customer securities	(71,053,651)	7047	
6. Amount required to be segregated (add lines 4 and 5)		4,110,562	7050
		\$ 5,117,471,864	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		171,072,037	7070
B. Securities representing investments of customers' funds (at market)		190,084,820	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		751,536,151	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		2,029,734,971	7100
B. Securities representing investments of customers' funds (at market)		1,090,328,679	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,220,433,455	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		218,913,680	7130
10. Exchange traded options			
A. Value of open long option contracts		1,312,592,559	7132
B. Value of open short option contracts		(1,363,725,073)	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)		5,620,971,279	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 503,499,415	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		233,499,415	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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**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	\$ 221,054,647	7315
B. Securities (at market)	\$ 206,071,877	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ (2,004,747)	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	\$ (14,331)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 425,107,474	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 1,624,438	7351
Less: amount offset by customer owned securities	\$ (1,623,920)	7352
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 425,107,992	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 425,107,992	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		\$ 53,958,303	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	38,516,872	7520	\$ 92,475,175	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 128,099,146	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	128,099,146	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 88,473,689	7580		
B. Securities		97,988,758	7590		
C. Unrealized gain (loss) on open futures contracts		(55,592,961)	7600		
D. Value of long option contracts		28	7610		
E. Value of short option contracts		(14,331)	7615	130,855,183	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		\$(51,983,101)	7700		
B. Securities		200,108,519	7710		
C. Unrealized gain (loss) on open futures contracts		45,747,018	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		0	7735	193,872,436	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				\$ 545,301,940	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				120,193,948	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				80,193,948	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		\$ 10,419,919,241	8500	
B. Securities (at market)		8,980,293,818	8510	
2. Net unrealized profit (loss) in open cleared swaps		(5,694,342,327)	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)		13,705,870,732	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 143,772,728		8560	
Less: amount offset by customer securities	(143,772,712)		8570	
		16	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		13,705,870,748	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 625,721,760	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)		898,013,922	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		3,644,435,675	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)		1,250,487,908	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8,082,279,896	8650	
9. Net settlement from (to) derivatives clearing organizations		(86,346,375)	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)		14,414,592,786	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 708,722,038	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		\$ 333,722,038	8770	