

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

BROKER OR DEALER:

WELLS FARGO SECURITIES LLC

as of: 08/31/2021

**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			\$ 3,646,923,428	7010
B. Securities (at market)			1,891,373,800	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(735,059,618)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			1,564,096,370	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(1,514,961,978)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			4,852,372,002	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	22,626,393	7045		
Less: amount offset by customer securities	(22,450,457)	7047	175,936	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 4,852,547,938	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			208,050,264	7070
B. Securities representing investments of customers' funds (at market)			345,112,330	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			781,300,986	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			2,150,139,610	7100
B. Securities representing investments of customers' funds (at market)			795,244,518	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,110,072,814	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			14,711,262	7130
10. Exchange traded options				
A. Value of open long option contracts			1,564,096,370	7132
B. Value of open short option contracts			(1,514,961,978)	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)			5,453,766,176	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 601,218,238	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			331,218,238	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	\$ 205,789,611	7315
B. Securities (at market)	\$ 211,271,173	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 28,509,491	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 0	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(24,944)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 445,545,331	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 24,923,179	7351
Less: amount offset by customer owned securities	\$(24,920,780)	7352
	\$ 2,399	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 445,547,730	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 445,547,730	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		\$ 78,380,360	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	36,749,162	7520	\$ 115,129,522	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 126,961,921	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	126,961,921	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 57,695,135	7580		
B. Securities		99,320,188	7590		
C. Unrealized gain (loss) on open futures contracts		(34,223,554)	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		(24,944)	7615	122,766,825	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		\$(78,118,020)	7700		
B. Securities		205,111,990	7710		
C. Unrealized gain (loss) on open futures contracts		64,485,809	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		0	7735	191,479,779	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				\$ 556,338,047	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				110,790,317	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				70,790,317	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		\$ 9,990,303,010	8500	
B. Securities (at market)		9,488,444,191	8510	
2. Net unrealized profit (loss) in open cleared swaps		(5,169,354,441)	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)		14,309,392,760	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 75,361,582		8560	
Less: amount offset by customer securities	(75,361,566)		8570	
		16	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		14,309,392,776	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 553,704,894	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)		1,164,764,167	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		3,868,583,179	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)		1,050,452,296	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8,323,680,024	8650	
9. Net settlement from (to) derivatives clearing organizations		50,718,504	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)		15,011,903,064	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 702,510,288	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		\$ 327,510,288	8770	