

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

**BROKER OR DEALER:**

WELLS FARGO SECURITIES LLC

as of: 09/30/2021

**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			\$ 3,456,273,697	7010
B. Securities (at market)			1,744,213,641	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(267,621,928)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			2,574,629,373	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(2,476,254,033)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			5,031,240,750	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	41,360,156	7045		
Less: amount offset by customer securities	(41,353,353)	7047	6,803	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 5,031,247,553	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			173,522,463	7070
B. Securities representing investments of customers' funds (at market)			540,200,076	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			265,453,005	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			2,305,370,741	7100
B. Securities representing investments of customers' funds (at market)			554,924,196	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,478,760,636	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			120,387,177	7130
10. Exchange traded options				
A. Value of open long option contracts			2,574,629,373	7132
B. Value of open short option contracts			(2,476,254,033)	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)			5,536,993,634	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 505,746,081	7190
15. Management Target Amount for Excess funds in segregation			125,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			380,746,081	7198

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<b>BROKER OR DEALER:</b>	WELLS FARGO SECURITIES LLC	<b>as of:</b> 09/30/2021
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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

**as of:** 09/30/2021

**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	\$ 198,304,786	7315
B. Securities (at market)	\$ 210,942,937	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 34,067,657	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 752,895	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(447,683)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 443,620,592	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 1,583,431	7351
Less: amount offset by customer owned securities	\$(1,582,458)	7352
	\$ 973	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 443,621,565	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 443,621,565	7360

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**BROKER OR DEALER:**

WELLS FARGO SECURITIES LLC

as of: 09/30/2021

**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		\$ 51,110,521	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	44,692,290	7520	\$ 95,802,811	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 131,361,277	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	131,361,277	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 4,041,482	7580		
B. Securities		99,594,428	7590		
C. Unrealized gain (loss) on open futures contracts		25,791,706	7600		
D. Value of long option contracts		752,895	7610		
E. Value of short option contracts		(447,683)	7615	129,732,828	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		\$ 5,454,912	7700		
B. Securities		200,103,595	7710		
C. Unrealized gain (loss) on open futures contracts		(11,343,342)	7720		
D. Value of long option contracts		0	7730		
E. Value of short option contracts		0	7735	194,215,165	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				\$ 551,112,081	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				107,490,516	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				35,000,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount				72,490,516	7785

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as of: 09/30/2021

**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		\$ 7,063,033,005	8500	
B. Securities (at market)		9,946,031,396	8510	
2. Net unrealized profit (loss) in open cleared swaps		(3,487,643,680)	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)		13,521,420,721	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 80,862,354		8560	
Less: amount offset by customer securities	(80,862,226)		8570	
		128	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		13,521,420,849	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 636,634,123	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)		200,000,000	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,044,567,576	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		2,599,548,669	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)		850,233,205	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8,901,463,820	8650	
9. Net settlement from (to) derivatives clearing organizations		(85,423,435)	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)		14,147,023,958	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 625,603,109	8730	
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 360,000,000	8760	
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess		\$ 265,603,109	8770	