

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

BROKER OR DEALER:

WELLS FARGO SECURITIES LLC

as of: 11/30/2021

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

SEGREGATION REQUIREMENTS

1. Net ledger balance				
A. Cash			\$ 2,638,870,878	7010
B. Securities (at market)			1,896,705,396	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			1,249,532,405	7030
3. Exchange traded options				
A. Add: Market value of open option contracts purchased on a contract market			1,472,819,520	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market			(1,476,978,663)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)			5,780,949,536	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	181,583,939	7045		
Less: amount offset by customer owned securities	(174,825,475)	7047	6,758,464	7050
6. Amount required to be segregated (add Lines 4 and 5)			\$ 5,787,708,000	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			195,954,397	7070
B. Securities representing investments of customers' funds (at market)			665,237,295	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			170,791,019	7090
8. Margin on deposit with derivatives clearing organizations of contract markets				
A. Cash			3,057,741,740	7100
B. Securities representing investments of customers' funds (at market)			299,248,052	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,725,914,377	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			155,590,398	7130
10. Exchange traded options				
A. Value of open long option contracts			1,472,819,520	7132
B. Value of open short option contracts			(1,476,978,663)	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)			6,266,318,135	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)			\$ 478,610,135	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			353,610,135	7198

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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		\$ 7,272,963,310	8500	
B. Securities (at market)		10,204,495,496	8510	
2. Net unrealized profit (loss) in open cleared swaps		(4,067,126,416)	8520	
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased		0	8530	
B. Market value of open cleared swaps option contracts granted (sold)		0	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)		13,410,332,391	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 411,290,690		8560	
Less: amount offset by customer owned securities	(411,290,680)		8570	
		10	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		13,410,332,401	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 723,954,702	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)		981,409,230	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		2,776,999,738	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)		849,943,095	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		9,223,086,266	8650	
9. Net settlement from (to) derivatives clearing organizations		(142,548,976)	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)		14,412,844,055	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 1,002,511,654	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 segregated accounts over (under) management target excess		\$ 642,511,654	8770	

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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 17 CFR 32.6		\$ 0	7200
2. Funds/property in segregated accounts			
A. Cash	\$ 0		7210
B. Securities (at market value)	0		7220
C. Total funds/property in segregated accounts		0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)		\$ 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		\$ 137,978,249	7315
B. Securities (at market)		\$ 178,750,478	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 214,121,002	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 16	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)		\$ 530,849,745	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 14,133,166		7351
Less: Amount offset by customer owned securities	\$(14,121,052)	\$ 12,114	7354
6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)		\$ 530,861,859	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.		\$ 530,861,859	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 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$ 84,197,663	7500	
B. Other banks qualified under 17 CFR. 30.7			
Name(s): <u>See Attached</u>	157,594,216	7520	\$ 241,791,879
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$ 111,673,703	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): <u>See Attached</u>	0	7560	111,673,703
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$(25,177,018)	7580	
B. Securities	87,085,851	7590	
C. Unrealized gain (loss) on open futures contracts	37,200,859	7600	
D. Value of long option contracts	16	7610	
E. Value of short option contracts	0	7615	99,109,708
			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	\$(79,791,343)	7700	
B. Securities	215,085,638	7710	
C. Unrealized gain (loss) on open futures contracts	108,516,061	7720	
D. Value of long option contracts	0	7730	
E. Value of short option contracts	0	7735	243,810,356
			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 17 CFR 30.7 accounts			
			\$ 696,385,646
			7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			
			165,523,787
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
			35,000,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
			130,523,787
			7785