

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

**BROKER OR DEALER:**

WELLS FARGO SECURITIES LLC

as of: 01/31/2022

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance				
A. Cash			\$ 3,073,891,218	7010
B. Securities (at market)			1,969,888,284	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(13,978,670)	7030
3. Exchange traded options				
A. Add: Market value of open option contracts purchased on a contract market			1,768,241,753	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market			(1,622,903,644)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)			5,175,138,941	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	161,792,633	7045		
Less: amount offset by customer owned securities	(156,000,382)	7047	5,792,251	7050
6. Amount required to be segregated (add Lines 4 and 5)			\$ 5,180,931,192	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			308,917,566	7070
B. Securities representing investments of customers' funds (at market)			635,333,657	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			103,448,913	7090
8. Margin on deposit with derivatives clearing organizations of contract markets				
A. Cash			2,969,525,680	7100
B. Securities representing investments of customers' funds (at market)			124,439,806	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,866,439,371	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(225,863,340)	7130
10. Exchange traded options				
A. Value of open long option contracts			1,768,241,753	7132
B. Value of open short option contracts			(1,622,903,644)	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)			5,927,579,762	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)			\$ 746,648,570	7190
15. Management target amount for excess funds in segregation			115,000,000	7194
16. Excess (deficiency) funds in segregation over (under) management target amount excess			631,648,570	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		\$ 5,140,053,095	8500	
B. Securities (at market)		10,136,218,742	8510	
2. Net unrealized profit (loss) in open cleared swaps		(1,502,686,270)	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)		13,773,585,567	8550	
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 52,498,122		8560	
Less: amount offset by customer owned securities	(52,498,120)		8570	
		2	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		13,773,585,569	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$ 472,472,697	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)		150,068,237	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,465,913,224	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash		2,959,876,170	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)		650,453,595	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8,670,305,518	8650	
9. Net settlement from (to) derivatives clearing organizations		(48,279,460)	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)		14,320,809,981	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 547,224,412	8730	
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 340,000,000	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		\$ 207,224,412	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		\$ 288,084,289	7315
B. Securities (at market)		\$ 185,532,550	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$(8,227,680)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 3,159	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)		\$ 465,392,318	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 11,225,553		7351
Less: Amount offset by customer owned securities	\$(11,203,419)		7352
6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)		\$ 22,134	7354
		\$ 465,414,452	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.		\$ 465,414,452	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	\$ 174,752,211	7500	
B. Other banks qualified under 17 CFR. 30.7			
Name(s): <u>See Attached</u>	14,819,159	7520	\$ 189,571,370
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$ 148,987,115	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): <u>See Attached</u>	0	7560	148,987,115
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$ 5,817,665	7580	
B. Securities	46,548,342	7590	
C. Unrealized gain (loss) on open futures contracts	14,218,777	7600	
D. Value of long option contracts	3,159	7610	
E. Value of short option contracts	0	7615	66,587,943
			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	\$ 15,825,932	7700	
B. Securities	180,105,002	7710	
C. Unrealized gain (loss) on open futures contracts	(26,801,357)	7720	
D. Value of long option contracts	0	7730	
E. Value of short option contracts	0	7735	169,129,577
			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			
			\$ 574,276,005
			7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			
			108,861,553
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
			30,000,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
			78,861,553
			7785