SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

BROKER OR DEALER: WELLS FARGO SECURITIES LLC as of: 01/31/2024

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

SEGREGATION REQUIREMENTS

| R. Cash S. Albus S. Securities (at market) S. Albus S. A | 1. | Net ledger balance | A. 4.000 F0.4.00F | |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|---------------------------------------------------------------------------------------|--------------------------|----------|
| Net unrealized profit (floss) in open futures contracts traded on a contract market (626,641,426) 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 7030 703 | | A. Cash P. Saguritian (at market) | \$ 4,036,534,985 | 7010 |
| A Add: Market value of open option contracts purchased on a contract market 1,156,625,147 7032 7033 7034 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 7035 | | | | = |
| A. Add: Market value of open option contracts purchased on a contract market 1,156,625,147 (703) B. Deduct Market value of open option contracts granted (sold) on a contract market 6,176,920,482) (703) 4. Net equity (deficit) (total of Lines 1, 2 and 3) 6,887,482,396 (704) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount offset by customer owned securities 152,532,471 (704) 7045 6. Amount required to be segregated (add Lines 4 and 5) \$ 6,887,483,525 (706) 7060 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 274,096,221 (707) 707 A. Cash 274,096,221 (707) 708,335,405 (708) 7080 8. Margin on deposit with derivatives clearing organizations of contract markets 274,096,221 (707) 7080 8. Securities representing investments of customers funds (at market) 2,090,790,432 (708) 7080 8. Margin on deposit with derivatives clearing organizations of contract markets 2,090,790,432 (709) 7080 8. Securities representing investments of customers funds (at market) 3,419,530,767 (712) 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 1,115,6625,147 (712) 7120 10. Exchang | 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | (626,641,426) | 7030 |
| B. Deduct Market value of open option contracts granted (sold) on a contract market | 3. | | 4 450 005 447 | |
| Net equity (deficit) (total of Lines 1, 2 and 3) 6,887,482,396 7940 | | | | - |
| 152,532,471 | | | | |
| Less: amount offset by customer owned securities (152,531,342) 7047 1,129 7050 6. Amount required to be segregated (add Lines 4 and 5) \$6,887,483,525 7060 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 274,096,221 7070 8. Securities representing investments of customers' funds (at market) 274,096,221 7070 9. Securities representing investments of customers in lieu of cash (at market) 78,353,405 7080 8. A Cash 2,090,790,432 7100 8. Securities representing investments of customers funds (at market) 2,090,790,432 7100 9. Net settlement from (to) derivatives clearing organizations of contract markets 2,090,790,432 7100 9. Net settlement from (to) derivatives clearing organizations of contract markets 80,231,006 7102 9. Net settlement from (to) derivatives clearing organizations of contract markets 1,156,625,147 7132 10. Exchange traded options 1,156,625,147 7132 A. Value of open long option contracts 1,156,625,147 7132 9. Value of open short option contracts 1,156,625,147 7132 10. Securities | 4. | Net equity (deficit) (total of Lines 1, 2 and 3) | 0,887,482,390 | 7040 |
| 6. Amount required to be segregated (add Lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities representing investments of customers in lieu of cash (at market) A. Cash B. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities representing investments of customers' funds (at market) A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open short option contracts A. Nature of open long option option contracts A. Nature of open long option option o | 5. | | | |
| Punds in Segregated funds bank accounts Punds in segregation (add Lines 7 through 12) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segregation (subtract Line 6 from Line 13) Punds in segrega | | Less: amount offset by customer owned securities (152,531,342) 7047 | 1,129 | 7050 |
| 7. Deposited in segregated funds bank accounts 274,096,221 7070 A. Cash 274,096,221 7070 B. Securities representing investments of customers' funds (at market) 550,047,429 7080 C. Securities held for particular customers or option customers in lieu of cash (at market) 78,353,405 7090 8. Margin on deposit with derivatives clearing organizations of contract markets 2,090,790,432 7100 A. Cash 2,090,790,432 7100 B. Securities representing investments of customers' funds (at market) 1,145,685,962 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,419,530,767 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 80,231,000 7130 10. Exchange traded options 4. Value of open long option contracts 1,156,625,147 7132 B. Value of open short option contracts 1,156,625,147 7132 B. Securities with other FCMs 1,156,625,147 7132 A. Net liquidating equity 0 7140 B. Securities representing investments of customers' funds (at market) 0 7150 12. Segregated funds on hand (describe:) 0 7150 | 6. | Amount required to be segregated (add Lines 4 and 5) | \$ 6,887,483,525 | 7060 |
| A. Cash 274,096,221 7070 B. Securities representing investments of customers' funds (at market) 550,047,429 7080 C. Securities held for particular customers or option customers in lieu of cash (at market) 78,353,405 7090 8. Margin on deposit with derivatives clearing organizations of contract markets 2,090,790,432 7100 A. Cash 2,090,790,432 7100 B. Securities representing investments of customers' funds (at market) 1,145,685,962 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,419,530,767 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 80,231,006 7130 10. Exchange traded options 4,156,625,147 7132 A. Value of open long option contracts 1,156,625,147 7132 B. Value of open short option contracts (1,176,920,482) 7133 11. Net equities with other FCMs 0 7140 A. Net liquidating equity 0 7140 B. Securities held for particular customers or option customers in lieu of cash (at market) 0 7160 C. Securities held for particular customers or option cus | FUN | DS IN SEGREGATED ACCOUNTS | | |
| B. Securities representing investments of customers' funds (at market) 550,047,429 7080 C. Securities held for particular customers or option customers in lieu of cash (at market) 78,353,405 7090 8. Margin on deposit with derivatives clearing organizations of contract markets 2,090,790,432 7100 B. Securities representing investments of customers' funds (at market) 1,145,685,962 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,419,530,767 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 80,231,006 7130 10. Exchange traded options 1,156,625,147 7132 B. Value of open long option contracts 1,156,625,147 7132 B. Value of open short option contracts 1,156,625,147 7132 11. Net equities with other FCMs 0 7140 A. Net liquidating equity 0 7140 B. Securities representing investments of customers' funds (at market) 0 7150 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add Lines 7 through 12) 7,618,439,887 7180 14. Exc | 7. | Deposited in segregated funds bank accounts | | |
| C. Securities held for particular customers or option customers in lieu of cash (at market) 78,353,405 7090 8. Margin on deposit with derivatives clearing organizations of contract markets 2,090,790,432 7100 B. Securities representing investments of customers' funds (at market) 1,145,685,662 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,419,530,767 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 80,231,006 7130 10. Exchange traded options 4. Value of open long option contracts 1,156,625,147 7132 B. Value of open short option contracts 1,176,920,482 7133 11. Net equities with other FCMS 4. 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 7150 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add Lines 7 through 12) 7,618,439,887 7180 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) \$730,956,362 7190< | | · · · · · · · · · · · · · · · · · · · | | |
| 8. Margin on deposit with derivatives clearing organizations of contract markets 2,090,790,432 7100 A. Cash 1,145,685,962 7110 B. Securities representing investments of customers' funds (at market) 3,419,530,767 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 80,231,006 7130 10. Exchange traded options 4. Value of open long option contracts 1,156,625,147 7132 B. Value of open short option contracts (1,176,920,482) 7133 11. Net equities with other FCMs 0 7140 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 7160 12. Segregated funds on hand (describe:) 0 7160 13. Total amount in segregation (add Lines 7 through 12) 7,618,439,887 7180 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) \$730,956,362 7190 15. Management target amount for excess funds in segregation 125,000,000 7194 | | | | |
| A. Cash 2,090,790,432 7100 B. Securities representing investments of customers' funds (at market) 1,145,685,962 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,419,530,767 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 80,231,006 7130 10. Exchange traded options 1,156,625,147 7132 B. Value of open long option contracts 1,156,625,147 7132 B. Value of open short option contracts (1,176,920,482) 7133 11. Net equities with other FCMs 0 7140 B. Securities representing investments of customers' funds (at market) 0 7140 B. Securities held for particular customers or option customers in lieu of cash (at market) 0 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) 0 7150 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add Lines 7 through 12) 7,618,439,887 7180 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) \$730,956,362 7190 15. Management target amount for excess funds in segregation 125,000,000 <td></td> <td></td> <td>70,333,403</td> <td>7090</td> | | | 70,333,403 | 7090 |
| B. Securities representing investments of customers' funds (at market) 1,145,685,962 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 3,419,530,767 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 80,231,006 7130 10. Exchange traded options 1,156,625,147 7132 A. Value of open long option contracts 1,156,625,147 7132 B. Value of open short option contracts (1,176,920,482) 7133 11. Net equities with other FCMs 0 7140 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 7150 12. Segregated funds on hand (describe:) 0 7160 13. Total amount in segregation (add Lines 7 through 12) 7,618,439,887 7180 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) \$730,956,362 7190 15. Management target amount for excess funds in segregation 125,000,000 7194 | 8. | | 2 090 790 432 | 7100 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) 3,419,530,767 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 80,231,006 7130 10. Exchange traded options | | | | |
| 10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Segregated funds on hand (describe:) C. Segregated funds on hand (describe:) C. Securities representing investments of customers or option customers in lieu of cash (at market) C. Segregated funds on hand (describe:) C. Segregated funds on hand (describ | | | 3,419,530,767 | 7120 |
| A. Value of open long option contracts 1,156,625,147 7132 B. Value of open short option contracts (1,176,920,482) 7133 11. Net equities with other FCMs | 9. | Net settlement from (to) derivatives clearing organizations of contract markets | 80,231,006 | 7130 |
| B. Value of open short option contracts (1,176,920,482) 7133 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe:) 13. Total amount in segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) 15. Management target amount for excess funds in segregation | 10. | Exchange traded options | | |
| 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe:) 13. Total amount in segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) 15. Management target amount for excess funds in segregation | | A. Value of open long option contracts | 1,156,625,147 | 7132 |
| A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe:) 13. Total amount in segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) 15. Management target amount for excess funds in segregation 16. Management target amount for excess funds in segregation | | B. Value of open short option contracts | (1,176,920,482) | 7133 |
| B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe:) 13. Total amount in segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) 15. Management target amount for excess funds in segregation 17. Total amount in segregation (subtract Line 6 from Line 13) 18. Management target amount for excess funds in segregation | 11. | Net equities with other FCMs | | |
| C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe:) 13. Total amount in segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) 15. Management target amount for excess funds in segregation 16. Secretaria (at market) 17. Total amount in segregation (add Lines 7 through 12) 18. Total amount in segregation (subtract Line 6 from Line 13) 19. Total amount in segregation (subtract Line 6 from Line 13) 19. Total amount in segregation (subtract Line 6 from Line 13) 10. Total amount in segregation (subtract Line 6 from Line 13) 11. Management target amount for excess funds in segregation | | | | |
| 12. Segregated funds on hand (describe:) 13. Total amount in segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) 15. Management target amount for excess funds in segregation 16. Segregated funds on hand (describe:) 17.618,439,887 [7180] 18. Total amount in segregation (subtract Line 6 from Line 13) 19. Total amount in segregation (subtract Line 6 from Line 13) 10. Total amount in segregation (subtract Line 6 from Line 13) 11. Segregated funds on hand (describe:) 12. Total amount in segregation (subtract Line 6 from Line 13) 12. Segregated funds on hand (describe:) 13. Total amount in segregation (subtract Line 6 from Line 13) 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) | | | | \vdash |
| 13. Total amount in segregation (add Lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) 15. Management target amount for excess funds in segregation 16. Management target amount for excess funds in segregation | 40 | | | = |
| 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) \$730,956,362 7190 15. Management target amount for excess funds in segregation 125,000,000 7194 | 12. | Segregated lunds on hand (describe:) | | = |
| 15. Management target amount for excess funds in segregation 125,000,000 7194 | 13. | Total amount in segregation (add Lines 7 through 12) | 7,618,439,887 | 7180 |
| | 14. | Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) | \$ 730,956,362 | 7190 |
| 16. Excess (deficiency) funds in segregation over (under) management target amount excess 605,956,362 7198 | 15. | Management target amount for excess funds in segregation | | 7194 |
| | 16. | Excess (deficiency) funds in segregation over (under) management target amount excess | 605,956,362 | 7198 |

SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

BROKER OR DEALER: WELLS FARGO SECURITIES LLC as of: 01/31/2024

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 | \$(14,355,758,261) | 8500 | |
|------|--------------------------------------------------------------------------------------------------------------------------------------------|--------------------|--------------|--|
| | B. Securities (at market) | 11,389,250,435 | 8510 | |
| 2. | Net unrealized profit (loss) in open cleared swaps | 18,638,918,696 | 8520 | |
| 3. | Cleared swaps options | 0 | | |
| | A. Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) | 0 | 8530 8540 | |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | 15,672,410,871 | 8550 | |
| 5. | Accounts liquidating to a deficit and accounts with debit balances | | | |
| | - gross amount \$ 545,966,646 8560 | | | |
| | Less: amount offset by customer owned securities (545,951,922) 8570 | 14,724 | 8580 | |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | 15,672,425,595 | 8590 | |
| Fund | ds in Cleared Swaps Customer Segregated Accounts | | | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | | | |
| | A. Cash | \$ 845,396,647 | 8600 | |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | 500,000,000 | 8610 | |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 892,559,779 | 8620 | |
| 8. | 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| | A. Cash | 2,883,478,339 | 8630 | |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | 1,399,804,402 | 8640 | |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | 10,496,690,656 | 8650 | |
| 9. | Net settlement from (to) derivatives clearing organizations | | 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 | 0 | | |
| | A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) | 0 | 8690 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) | 16,994,891,404 | 8720 | |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | | 8730 | |
| 15. | Management target Amount for Excess funds in cleared swaps segregated accounts | \$ 310,000,000 | 8760 | |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess | \$ 1,012,465,809 | 8770 | |

SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

| E | BROKER OR DEALER: | WELLS FARGO SECURITIES LLC | as of: | 01/31/2024 | | | |
|----------------------------------------------------------------|----------------------------|---------------------------------------|--------|------------|------|--|--|
| STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION | | | | | | | |
| FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS | | | | | | | |
| 1. | Amount required to be segr | regated in accordance with17 CFR 32.6 | | \$ 0 | 7200 | | |

Funds/property in segregated accounts

\$0 A. Cash 7220 B. Securities (at market value)

C. Total funds/property in segregated accounts \$0

Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) SUPPLEMENT TO

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

0

7230

7240

as of: 01/31/2024 **BROKER OR DEALER:** WELLS FARGO SECURITIES LLC

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 | | \$ 136,565,244 | 7315 |
| | B. Securities (at market) | | \$ 157,034,109 | 7317 |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | | \$ 10,896,418 | 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 | | \$ 0 | 7337 |
| 4. | Net equity (deficit) (add Lines 1, 2, and 3) | | \$ 304,495,771 | 7345 |
| 5. | Accounts liquidating to a deficit and accounts with | | | |
| | debit balances - gross amount \$13,156,090 | 7351 | | |
| | Less: Amount offset by customer owned securities \$(13,147,734 | l) 7352 | \$ 8,356 | 7354 |
| 6. | Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5) | | \$ 304,504,127 | 7355 |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6. | | \$ 304,504,127 | 7360 |

SUPPLEMENT TO

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

BROKER OR DEALER: WELLS FARGO SECURITIES LLC as of: 01/31/2024

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 | \$ 162,498,533 | 7500 | | |
| B. Other banks qualified under 17 CFR. 30.7 | • | | | |
| Name(s): See Attached 7510 | 15,034,120 | 7520 | \$ 177,532,653 | 7530 |
| 2. Securities | | | | |
| A. In safekeeping with banks located in the United States | \$ 1,606,191 | 7540 | | |
| B. In safekeeping with other banks designated by 17 CFR. 30.7 | | | | |
| Name(s): <u>See Attached</u> 7550 | 0 | 7560 | 1,606,191 | 7570 |
| 3. Equities with registered futures commission merchants | _ | | | |
| A. Cash | \$ 5,603,639 | 7580 | | |
| B. Securities | 116,276,255 | 7590 | | |
| C. Unrealized gain (loss) on open futures contracts | 24,335,593 | 7600 | | |
| D. Value of long option contracts | 0 | 7610 | | |
| E. Value of short option contracts | 0 | 7615 | 146,215,487 | 7620 |
| 4. Amounts held by clearing organizations of foreign boards of trade | | | | |
| Name(s): | | | | |
| 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): See Attached 7690 | _ | | | |
| A. Cash | \$ 56,085,811 | 7700 | | |
| B. Securities | 39,151,664 | 7710 | | |
| C. Unrealized gain (loss) on open futures contracts | (8,140,060) | 7720 | | |
| D. Value of long option contracts | 0 | 7730 | | |
| E. Value of short option contracts | 0 | 7735 | 87,097,415 | 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 | | | \$ 412,451,746 | 7770 |
| Excess (deficiency) set aside funds for secured amount | | | | |
| (Line Item 7770 minus Line Item 7360) | | | 107,947,619 | 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 | | | 77,947,619 | 7785 |
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