2023-01-26 09:56AM EST Status: Scheduled

FOCUS Report Part II

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

Items on this page to be reported by: Futures Commission Merchant

SEGREGATION REQUIREMENTS

A. Cash	1. Net ledger balance	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 175,130,050 \$ 7030 \$ 3. Exchange traded options \$ A. Add market value of open option contracts purchased on a contract market \$ 63,723,642 \$ 7032 \$ 5. Add market value of open option contracts granted (sold) on a contract market \$ 63,723,642 \$ 7033 \$ 5. Add market value of open option contracts granted (sold) on a contract market \$ 5. Add market value of open option contracts granted (sold) on a contract market \$ 156,691,502 \$ 7033 \$ 5. Accounts liquidating to a deficit and accounts with debit belances \$ 357,066 \$ 7045 \$ 2,099,435,373 \$ 7040 \$ 5. Accounts liquidating to a deficit and accounts with debit belances \$ 192,531 \$ 7047 \$ 164,535 \$ 7050 \$ 6. Amount required to be segregated (add lines 4 and 5) \$ 2,099,599,908 \$ 7080	A. Cash\$	1,569,172,319 7010
A. Add market value of open option contracts purchased on a contract market 8. Deduct market value of open option contracts granted (sold) on a contract market 8. Deduct market value of open option contracts granted (sold) on a contract market 8. Deduct market value of open option contracts granted (sold) on a contract market 9. Sequent sequity (deficit) (total of Lines 1, 2, and 3) 9. A Net equity (deficit) (total of Lines 1, 2, and 3) 9. A Net equity (deficit) (total of Lines 1, 2, and 3) 9. A Net equity (deficit) (total of Lines 1, 2, and 3) 9. A Net equity (deficit) (total of Lines 1, 2, and 3) 9. A Cash 106, 912,931 10707 10707 108, 164,535 108,093,999,908 108,093,999,908 108,093,999,909 108,093,999,909 108,093,999,909 108,093,999,999 108,093,999,999 108,093,999,999 108,099,999,999 108,099,999,999 109,099,999 109,099,999,999 109,099,999,999 109,099,999 109,099,999,999 109,099,999 109,099,999 109,099,999 109,099,999 109,099,999 109,099,999 109,099,999 109,099,999 109,099,999 109,099,999 109,099 109,099,999 109,099,999 109,099 109,099,999 109,099,999 109,099 109,099,999 109,099 109,099,999 109,099 109,099,999 109,099 109,099,999 109,099 109,099 109,099,9	B. Securities (at market) \$	448,100,864 7020
A. Add market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market S. 156,691,502) [7033] 4. Net equity (deficit) (total of Lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities S. 192,531) [7047] S. 164,535] [7050] 6. Amount required to be segregated (add lines 4 and 5) S. 2,099,599,900] [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash S. 106,912,926 [7070] 8. Securities representing investments of customers funds (at market) C. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing organizations of contract markets A. Value of open long option contracts S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securitie	2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$	175,130,050 7030
B. Deduct market value of open option contracts granted (sold) on a contract market 4. Net equity (deficit) (total of Lines 1, 2, and 3)	3. Exchange traded options	
4. Net equity (deficit) (total of Lines 1, 2, and 3)	A. Add market value of open option contracts purchased on a contract market · · · · · · · · · · · · · · · · · · ·	
4. Net equity (deficit) (total of Lines 1, 2, and 3)	B. Deduct market value of open option contracts granted (sold) on a contract market · · · · · · · · · · · · · \$	156,691,502) 7033
Gross amount offset by customer owned securities Secu		
Less: amount offset by customer owned securities \$ (192,531) 7047 \$ 164,535 7050 6. Amount required to be segregated (add lines 4 and 5) \$ 2,099,599,908 7060 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash \$ 106,912,926 7070 B. Securities representing investments of customers' funds (at market) \$ 189,953,316 7090 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$ 1,636,689,829 7100 B. Securities representing investments of customers' funds (at market) \$ 149,600,907 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 149,600,907 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 149,600,907 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 259,147,548 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (2,184,428) 7130 10. Exchange traded options A. Value of open long option contracts \$ 63,718,579 7132 B. Value of open short option contracts \$ 63,718,579 7132 11. Net equities with other FCMs A. Net liquidating equity \$ 2,268,795 7140 B. Securities representing investments of customers' funds (at market) \$ 7170 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 C. Securities held fo	5. Accounts liquidating to a deficit and accounts with debit balances	
FUNDS IN SEGREGATED ACCOUNTS 7070	91033 amount	
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10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts S. (156,536,627) 7132 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. One open short option contracts \$ (3,718,579) 7132 \$ (2,268,795) 7140 \$ (7160) \$ (7170) \$ (7170) \$ (7170) \$ (7170) \$ (7170) \$ (7170) \$ (7180) \$	C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	
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B. Value of open short option contracts \$\frac{156,536,627}{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 \$\frac{156,536,627}{7140} \frac{7140}{7140} \frac{7150}{7150} \frac{7170}{7150} \frac{7170}{7150} \frac{7150}{7150} \fra	· ·	
11. Net equities with other FCMs A. Net liquidating equity \$ 2,268,795 7140 B. Securities representing investments of customers' funds (at market) \$ 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 12. Segregated funds on hand (describe:)\$ 7150 13. Total amount in segregation (add lines 7 through 12) \$ 2,248,570,845 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 148,970,937 7190 15. Management Target Amount for Excess funds in segregation \$ 100,000,000 7194		
A. Net liquidating equity \$ 2,268,795 \ \begin{array}{c} \text{7140} \\ B. Securities representing investments of customers' funds (at market) \$ 7160 \\ C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 \\ 12. Segregated funds on hand (describe:) \$ 7150 \\ 13. Total amount in segregation (add lines 7 through 12) \$ 2,248,570,845 \\ 7180 \\ 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 148,970,937 \\ 7190 \\ 15. Management Target Amount for Excess funds in segregation \$ 100,000,000 \\ 7194	B. Value of open short option contracts\$	156,536,627) 7133
B. Securities representing investments of customers' funds (at market) \$\frac{7160}{2170}\$ C. Securities held for particular customers or option customers in lieu of cash (at market) \$\frac{7170}{2150}\$ 12. Segregated funds on hand (describe:)\$\frac{7150}{2248,570,845}\$ 13. Total amount in segregation (add lines 7 through 12) \$\frac{2,248,570,845}{7180}\$ 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$\frac{148,970,937}{7190}\$ 15. Management Target Amount for Excess funds in segregation \$\frac{100,000,000}{7194}\$	·	
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. Securities representing investments of customers in lieu of cash (at market) 17. Total amount in segregated funds on hand (describe: 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) 10. June 17. Total amount in segregation (subtract line 6 from line 13) 10. June 17. Total amount in segregation (subtract line 6 from line 13)	1 9 1 7	
12. Segregated funds on hand (describe:	B. Securities representing investments of customers' funds (at market)\$	
13. Total amount in segregation (add lines 7 through 12)	C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	,	
15. Management Target Amount for Excess funds in segregation		
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess · · · · · · · · · · \$ 48,970,937 7198		
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess · · · · · · · · · \$	48,970,937 7198

Name of Firm: DEUTSCHE BANK SECURITIES INC.

2023-01-26 09:56AM EST

8770

FOCUS Report Part II

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS Status: Scheduled AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

Items on this page to be reported by: Futures Commission Merchant

CLEARED SWAPS CUSTOMER REQUIREMENTS	
1. Net ledger balance	
A. Cash	Ψ
B. Securities (at market)	· \$
2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·	· \$
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased · · · · · · · · · · · · · · · · · · ·	· \$
B. Market value of open cleared swaps option contracts granted (sold)	
4. Net equity (deficit) (add lines 1, 2 and 3)	
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount\$856	D .
Less: amount offset by customer owned securities () <u>8570</u>	0 \$ 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	· \$
FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	· \$
B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	· \$
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	. \$8630
B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	. \$8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	
9. Net settlement from (to) derivatives clearing organizations· · · · · · · · · · · · · · · · · · ·	
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts······	. \$8670
B. Value of open cleared swaps short option contracts · · · · · · · · · · · · · · · · · · ·	
11. Net equities with other FCMs	
A. Net liquidating equity	· \$
B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	· \$
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	
12. Cleared swaps customer funds on hand (describe:)	\$ 8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	· \$
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · · · · ·	0700
15. Management target amount for excess funds in cleared swaps segregated accounts · · · · · · · · · · · · · · · · · · ·	9760

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 12/31/22

excess

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION

FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

Status: S

FOCUS Report Part II

Items on this page to be reported by a: Futures Commission Merchant

2023-01-26 09:56AM EST Status: Scheduled

I. Amount required to be segregated in accordance with 17 CFR 32.6 · · · · · · · · · · · · · · · · · · ·	7200
2. Funds/property in segregated accounts	
A. Cash \$	
B. Securities (at market value) 7220	
C. Total funds/property in segregated accounts · · · · · · · · · · · · · · · · · · ·	7230
B. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) · · · · · · · · · · · · · · · · · ·	7240

Name of Firm: DEUTSCHE BANK SECURITIES INC.

FOCUS Report Part II

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

2023-01-26 09:56AM EST Status: Scheduled

Items on this page to be reported by a:

Futures Commission Merchant

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	. \$ 7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers	
A. Cash	555,516,525 7315
B. Securities (at market)	. \$ 181,948,706 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	72,339,950 7325
3. Exchange traded options	
A. Market value of open option contracts purchased on a foreign board of trade	. \$ 7335
B. Market value of open contracts granted (sold) on a foreign board of trade	
4. Net equity (deficit)(add lines 1. 2. and 3.)	809,805,181 7345
5. Accounts liquidating to a deficit and accounts with	
debit balances - gross amount \$ 760,852 7351	
Less: amount offset by customer owned securities \$(9,065) 7352	
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	810,556,968 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 810 556 968 7360

Name of Firm: DEUTSCHE BANK SECURITIES INC.

FOCUS Report Part II

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

2023-01-26 09:56AM EST Status: Scheduled

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Futures Commission Merchant

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS				
1. Cash in banks				
A. Banks located in the United States	\$	146,034,022	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s): 7510	\$	[7520 \$	146,034,022 7530
2. Securities			_	
A. In safekeeping with banks located in the United States	\$	127,219,493	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s): 7550	\$		7560 \$	127,219,493 7570
3. Equities with registered futures commission merchants			_	
A. Cash	\$		7580	
B. Securities	\$		7590	
C. Unrealized gain (loss) on open futures contracts	\$		7600	
D. Value of long option contracts	\$		7610	
E. Value of short option contracts	\$()[7615 \$	7620
4. Amounts held by clearing organizations of foreign boards of trade		_	_	
Name(s): 7630				
A. Cash	\$		7640	
B. Securities			7650	
C. Amount due to (from) clearing organizations - daily variation	\$		7660	
D. Value of long option contracts	\$		7670	
E. Value of short option contracts	\$()[7675 \$	7680
5. Amounts held by members of foreign boards of trade				
Name(s): 7690				
A. Cash	\$	513,581,838	7700	
B. Securities	\$	54,729,213	7710	
C. Unrealized gain (loss) on open futures contracts	\$	72,339,950	7720	
D. Value of long option contracts	\$		7730	
E. Value of short option contracts	\$()[7735 \$	640,651,001 7740
6. Amounts with other depositories designated by a foreign board of trade				
Name(s): 7750			\$_	7760
7. Segregated funds on hand (describe:)		\$_	7765
8. Total funds in separate 17 CFR 30.7 accounts			\$_	913,904,516
9. Excess (deficiency) set aside funds for secured amount				
(Line Item 7770 minus Line Item 7360)			\$_	103,347,548 7380
10. Management target amount for excess funds in separate 17 CFR 30.7 ar				50,000,000 7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (unde	r) management tar	get excess	\$_	53,347,548 7785

Name of Firm: DEUTSCHE BANK SECURITIES INC.