### 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

B. Securities (at market) \$\frac{16}{2}\$. Net unrealized profit (loss) in open futures contracts traded on a contract market \$\frac{(140)}{2}\$. Exchange traded options	7,093,323 7010 19,374,841 7020 10,023,777) 7030 11,618,143 7032 10,709,775) 7033
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	7030 7031 7032
3. Exchange traded options	1,618,143 7032
A. Add market value of open option contracts purchased on a contract market\$\$	
	0 709 775) 7033
2. 2 date: marrier value et open option continues grantea (cota) en a continue marrier	0,700,770
4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · · · · · · · · · · · ·	7,352,755 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount\$ 3,792,920 7045	
Less: amount offset by customer owned securities · · · · · · · · \$ ( 3,698,204) 7047 \$	
6. Amount required to be segregated (add lines 4 and 5) \$\$	7,447,471 7060
FUNDS IN SEGREGATED ACCOUNTS	
7. Deposited in segregated funds bank accounts	
A. Oddii	3,808,710 7070
B. Securities representing investments of customers' funds (at market)\$	7080
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	5,551,663 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
·	3,023,977 7100
2. Octobrillo i oprocenting involutione of caree (at mainer)	9,983,562 7110
1 , , , , , , , , , , , , , , , , , , ,	3,823,179 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	1,067,962) 7130
10. Exchange traded options	
· · · · · · · · · · · · · · · · · · ·	7132
B. Value of open short option contracts\$\$	0,709,775) 7133
11. Net equities with other FCMs	
T 3 1 7	1,738,516 7140
B. Securities representing investments of customers' funds (at market)\$	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	7170
12. Segregated funds on hand (describe:) \$	7150
	7,770,013 7180
· · · =·············// · · · · · · · · ·	0,322,542 7190
15. Management Target Amount for Excess funds in segregation\$\$	
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$\$	5,322,542 [7198]

Name of Firm: DEUTSCHE BANK SECURITIES INC.

2022-05-24 03:36PM EDT

### FOCUS Report Part II

# STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS Status: Accepted 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 8500 ..... \$ A. Cash 8510 8520 2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · \$ 3. Cleared swaps options 8530 A. Market value of open cleared swaps option contracts purchased · · · · · · · · · · · · · · · \$ 8540 8550 4. Net equity (deficit) (add lines 1, 2 and 3) 5. Accounts liquidating to a deficit and accounts with debit balances ) <mark>8570</mark> <sub>\$</sub> 8580 Less: amount offset by customer owned securities · · · · · · · · · \$ 8590 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 8600 A. Cash 8610 B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · \$ \_ 8620 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 8630 8640 B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · \$ 8650 C. Securities held for particular cleared swaps customers in lieu of cash (at market) · · · · · · · · · · · · · · · \$ 8660 10. Cleared swaps options 8670 A. Value of open cleared swaps long option contracts····· \$ 8680 11. Net equities with other FCMs 8690 .....\$ A. Net liquidating equity 8700 B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · \$ \_ 8710 8715 12. Cleared swaps customer funds on hand (describe: 8720 13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) ..... \$ \_ 8730 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · · · · · \$ 8760 15. Management target amount for excess funds in cleared swaps segregated accounts · · · · · · · · · · · \$ 8770 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 04/30/2022

excess

2022-05-24 03:36PM EDT Status: Accepted

### FOCUS Report Part II

## STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

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

1. 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)	
C. Total funds/property in segregated accounts · · · · · · · · · · · · · · · · · · ·	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) · · · · · · · · · · · · · · · · · ·	7240

Name of Firm: <u>DEUTSCHE BANK SECURITIES INC.</u>

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

2022-05-24 03:36PM EDT Status: Accepted

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 or a rule of a self-regulatory organization authorized thereunder	5 5		\$ 7305	[]
1. Net ledger balance - Foreign futures and foreign option trading - A	II Customers			
A. Cash			\$ 617,452,468 7315	
B. Securities (at market)			\$ 92,107,077	]
2. Net unrealized profit (loss) in open futures contracts traded on a for	oreign board of trade		\$ (34,483,614) 7325	.]
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign b	ooard of trade		\$ 7335	
B. Market value of open contracts granted (sold) on a foreign boar	d of trade		\$ 7337	
4. Net equity (deficit)(add lines 1. 2. and 3.)			\$ 675,075,931	[
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	\$	574,473 7351		
Less: amount offset by customer owned securities	\$(	) 7352	\$ 574,473	.]
6. Amount required to be set aside as the secured amount - Net Liqu	uidating Equity Method (add	lines 4 and 5)	\$ 675,650,404	,]
7. Greater of amount required to be set aside pursuant to foreign juri	sdiction (above) or line 6.		\$ 675 650 404 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

2022-05-24 03:36PM EDT Status: Accepted

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

#### FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS 1. Cash in banks 199,296,112 7500 A. Banks located in the United States B. Other banks qualified under 17 CFR. 30.7 7520 \$ Name(s): 7510 199,296,112 7530 2. Securities A. In safekeeping with banks located in the United States 45,690,696 7540 B. In safekeeping with other banks designated by 17 CFR. 30.7 7550 7560 \$ 45,690,696 7570 Name(s): 3. Equities with registered futures commission merchants A. Cash 7580 7590 B. Securities C. Unrealized gain (loss) on open futures contracts \$ 7600 D. Value of long option contracts 7610 ) 7615 \$ 7620 E. Value of short option contracts \$( 4. Amounts held by clearing organizations of foreign boards of trade Name(s): 7640 A. Cash 7650 B. Securities 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 7690 Name(s): 569,508,949 7700 A. Cash B. Securities 46,416,381 7710 C. Unrealized gain (loss) on open futures contracts (34.483.614) 7720 D. Value of long option contracts \$ 7730 )7735 \$ E. Value of short option contracts \$( 581,441,716 7740 6. Amounts with other depositories designated by a foreign board of trade 7750 \$ 7760 Name(s): 7. Segregated funds on hand (describe: 7765 \_\_\_\_\_) 8. Total funds in separate 17 CFR 30.7 accounts \$ 826,428,524 7770 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360) \$ 150,778,120 7380 10. Management target amount for excess funds in separate 17 CFR 30.7 accounts \$ 75,000,000 7780 11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess .......\$ 75,778,120 7785

Name of Firm: <u>DEUTSCHE BANK SECURITIES INC.</u>