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

1. Net ledger balance					
A. Cash			$	2,304,307,332	7010
B. Securities (at market)			$	196,602,077	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			$	(340,743,088)	7030
3. Exchange traded options					
A. Add market value of open option contracts purchased on a contract market			$	86,933,974	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			$	(247,988,814)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			$	1,999,111,481	7040
5. Accounts liquidating to a deficit and accounts with debit balances					
- gross amount	$ 2,943,213	7045			
Less: amount offset by customer owned securities	$ (2,808,252)	7047	$	134,961	7050
6. Amount required to be segregated (add lines 4 and 5)			$	1,999,246,442	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	$	65,837,714	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)	$	47,774,111	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	$	1,726,689,864	7100
B. Securities representing investments of customers' funds (at market)	$	349,589,885	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	$	148,827,966	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	$	19,715,906	7130
10. Exchange traded options			
A. Value of open long option contracts	$	86,933,974	7132
B. Value of open short option contracts	$	(247,988,814)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	$	1,651,062	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)	$	2,199,031,668	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	$	199,785,226	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	$	74,785,226	7198

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 07/31/22

FOCUS Report Part II

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

2022-08-23 04:33PM EDT
Status: Accepted

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance
   - A. Cash .... $ ______ 8500
   - B. Securities (at market) .... $ ______ 8510
2. Net unrealized profit (loss) in open cleared swaps .... $ ______ 8520
3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased .... $ ______ 8530
   - B. Market value of open cleared swaps option contracts granted (sold) .... $ (______) 8540
4. Net equity (deficit) (add lines 1, 2 and 3) .... $ ______ 8550
5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount .... $ ______ 8560
   - Less: amount offset by customer owned securities .... $ (______) 8570 $ ______ 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) .... $ ______ 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash .... $ ______ 8600
   - B. Securities representing investment of cleared swaps customers' funds (at market) .... $ ______ 8610
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) .... $ ______ 8620
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) .... $ ______ 8650
9. Net settlement from (to) derivatives clearing organizations .... $ ______ 8660
10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts .... $ ______ 8670
    - B. Value of open cleared swaps short option contracts .... $ (______) 8680
11. Net equities with other FCMs
    - A. Net liquidating equity .... $ ______ 8690
    - B. Securities representing investment of cleared swaps customers' funds (at market) .... $ ______ 8700
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market) .... $ ______ 8710
12. Cleared swaps customer funds on hand (describe: ______) $ ______ 8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) .... $ ______ 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 .... $ ______ 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess $ ______ 8770

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 07/31/22

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	$	7210		
B. Securities (at market value)	$	7220		
C. Total funds/property in segregated accounts			$	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)			$	7240

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 07/31/22

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

2022-08-23 04:33PM 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 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			$ 642,963,716	7315
B. Securities (at market)			$ 214,273,137	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			$ 48,664,462	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			$	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)			$ 905,901,315	7345
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	$ 1,467,862	7351		
Less: amount offset by customer owned securities	$(1,268,048)	7352	$ 199,814	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$ 906,101,129	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$ 906,101,129	7360

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 07/31/22

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

2022-08-23 04:33PM 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				
A. Banks located in the United States		$ 165,799,230 [7500]		
B. Other banks qualified under 17 CFR. 30.7				
Name(s):	[7510]	$ [7520]	$ 165,799,230 [7530]	
2. Securities				
A. In safekeeping with banks located in the United States		$ 119,100,670 [7540]		
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):	[7550]	$ [7560]	$ 119,100,670 [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		$ 602,546,200 [7700]		
B. Securities		$ 95,172,467 [7710]		
C. Unrealized gain (loss) on open futures contracts		$ 48,664,462 [7720]		
D. Value of long option contracts		$ [7730]		
E. Value of short option contracts		$( ) [7735]	$ 746,383,129 [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			$ 1,031,283,029 [7770]	
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			$ 125,181,900 [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			$ 50,181,900 [7785]	

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 07/31/22