

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER DEUTSCHE BANK SECURITIES INC.	as of <u>10/31/20</u>
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STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash	\$	2,536,711,849	7010
B. Securities (at market)		390,788,032	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		(448,445,042)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		89,164,616	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	79,706,260)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		2,488,513,195	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		809,014	7045
Less: amount offset by customer owned securities	(	804,549)	7047
		4,465	7050
6. Amount required to be segregated (add lines 4 and 5)			
	\$	2,488,517,660	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		28,263,643	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)		31,715,739	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,054,261,251	7100
B. Securities representing investments of customers' funds (at market)		229,979,684	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		359,072,293	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		26,665,487	7130
10. Exchange traded options			
A. Value of open long option contracts		89,164,616	7132
B. Value of open short option contracts	(	79,706,260)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		325,900	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)			
		2,739,742,353	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	\$	251,224,693	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			
	\$	126,224,693	7198

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2020-11-24 03:38PM EST
Status: Accepted

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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 Commission regulation 32.6		\$ _____	7200
2. Funds in segregated accounts			
A. Cash	\$ _____		7210
B. Securities (at market)	_____		7220
C. Total		_____	7230
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	7240

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as of 10/31/20

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	\$		7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	549,038,867	7315
B. Securities (at market)		59,990,003	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		88,762,224	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.)	\$	697,791,094	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	117,861	7351
Less: amount offset by customer owned securities	(	111,399)	7352
		6,462	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	697,797,556	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	697,797,556	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 REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	203,942,713	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		7510	7520
			\$ 203,942,713 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	39,383,652	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		7550	7560
			39,383,652 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	\$	494,215,585	7700
B. Securities		20,606,351	7710
C. Unrealized gain (loss) on open futures contracts		88,762,224	7720
D. Value of long option contracts		7730	
E. Value of short option contracts	(	7735	603,584,160 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 section 30.7 accounts			
	\$	846,910,525	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	149,112,969	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	75,000,000	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	74,112,969	7785

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STATEMENT OF CLEARED SWAPS CUSTOMER 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	\$	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)
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 investments 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 investments 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 investments 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