

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

DEUTSCHE BANK SECURITIES INC.

as of 09/30/20

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	\$	1,977,411,031	7010
B. Securities (at market)		329,848,042	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		137,974,382	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		88,018,630	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	73,929,837	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		2,459,322,248	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		2,347,335	7045
Less: amount offset by customer owned securities	(	2,343,724	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	3,611	7050
		2,459,325,859	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		416,913,174	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)		30,443,717	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,870,887,856	7100
B. Securities representing investments of customers' funds (at market)		99,997,083	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		299,404,324	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(20,903,096)	7130
10. Exchange traded options			
A. Value of open long option contracts		88,018,630	7132
B. Value of open short option contracts	(	73,929,837	7133
11. Net equities with other FCMs			
A. Net liquidating equity		538,938	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)		2,711,370,789	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	252,044,930	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	\$	127,044,930	7198

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2020-10-23 04:46PM EDT
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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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	\$	630,862,828	7315
B. Securities (at market)		73,468,408	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			
		29,694,046	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.)			
	\$	734,025,282	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$	362,556	7351
Less: amount offset by customer owned securities	(	341,851)	7352
		20,705	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			
	\$	734,045,987	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			
	\$	734,045,987	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	\$	212,825,884	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		7510	7520
			\$ 212,825,884 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	52,447,548	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		7550	7560
			52,447,548 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	\$	581,448,769	7700
B. Securities		21,020,860	7710
C. Unrealized gain (loss) on open futures contracts		29,694,046	7720
D. Value of long option contracts		7730	
E. Value of short option contracts		() 7735	632,163,675 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		\$	897,437,107 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		\$	163,391,120 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		\$	88,391,120 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