

DEUTSCHE BANK SECURITIES INC.
 (An Indirect Wholly-Owned Subsidiary of Deutsche Bank AG)
 Statement of Segregation Requirements and Funds in Segregation
 for Customers' Trading on U.S. Commodity Exchanges

December 31, 2021

(In millions)

Segregation requirements (section 4d(2) of the CEA):	
Net ledger balance:	
Cash	\$ 1,829
Securities (at market)	222
Net unrealized profit (loss) in open futures contracts traded on a contract market	192
Exchange traded options:	
Add market value of open option contracts purchased on a contract market	82
Deduct market value of open option contracts granted (sold) on a contract market	<u>(154)</u>
Net equity	2,171
Add accounts liquidating to a deficit and accounts with debit balances, gross amount	1
Less amount offset by customer owned securities	<u>(1)</u>
Amount required to be segregated	<u>2,171</u>
Funds in segregated accounts:	
Deposited in segregated funds bank accounts:	
Cash	33
Securities representing investments of customers' funds (at market)	-
Securities held for particular customers in lieu of cash margins (at market)	23
Margins on deposit with derivatives clearing organizations of contract markets:	
Cash	1,962
Securities representing investments of customers' funds (at market)	250
Securities held for particular customers or option customers in lieu of cash (at market)	199
Net settlement from (to) derivatives clearing organizations of contract markets	(25)
Exchange – traded options:	
Add value of open long option contracts	82
Deduct value of open short option contracts	(154)
Net equity with other futures commission merchants:	
Net liquidating equity	1
Securities representing investments of customers' funds (at market)	-
Securities held for particular customers or option customers in lieu of cash (at market)	<u>-</u>
Total amount in segregation	<u>2,371</u>
Excess funds in segregation	200
Management target amount for excess funds in segregation	<u>125</u>
Excess (deficiency) funds in segregation over (under) management target	<u>75</u>
Amount excess	<u>\$ 75</u>

There are no material differences between the segregation requirements and funds in segregation for customers' trading as of December 31, 2021 included above and the information included in the FOCUS Report Part II filed by the Corporation on January 26, 2022.

DEUTSCHE BANK SECURITIES INC.
 (An Indirect Wholly-Owned Subsidiary of Deutsche Bank AG)
 Statement of Secured Amounts and Funds Held in Separate Accounts
 for Foreign Futures and Foreign Options Customers
 Pursuant to Commission Regulation 30.7
 December 31, 2021
 (In millions)

Foreign futures and foreign options secured amounts:	
Net ledger balance - foreign futures and foreign option trading - all customers:	
Cash	\$ 512
Securities (at market)	69
Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(9)
Exchange traded options	
Market value of open option contracts purchased on a foreign board of trade	-
Market value of open contracts granted (sold) on a foreign board of trade	-
Net equity (deficit)	<u>572</u>
Accounts liquidating to a deficit and accounts with debit balances - gross amount	1
Less: amount offset by customer owned securities	<u>(1)</u>
Amount required to be set aside as the secured amount - net liquidating equity method	<u>572</u>
Funds deposited in separate regulation 30.7 accounts:	
Cash in banks:	
Banks located in the United States	158
Securities:	
In safekeeping with banks located in the United States	46
Amounts held by members of foreign boards of trade:	
Cash	480
Securities	23
Unrealized gain (loss) on open futures contracts	(9)
Value of long option contracts	-
Value of short option contracts	-
Total funds in separate section 30.7 accounts	<u>698</u>
Excess (deficiency) set aside funds for secured amount	126
Management target amount for excess funds in separate section 30.7 accounts	75
Excess (deficiency) funds in separate 30.7 accounts over (under) management target	<u>\$ 51</u>

There are no material differences between the secured amounts and funds held in separate accounts for foreign futures and foreign options customers trading as of December 31, 2021 under Regulation 30.7 included in the above and the information included in the FOCUS Report Part II filed by the Corporation on January 26, 2022.