

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER DEUTSCHE BANK SECURITIES INC.	as of <u>01/31/21</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	\$	1,788,382,446	7010
B. Securities (at market)		407,499,701	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		132,080,025	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		60,634,346	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	71,234,766)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		2,317,361,752	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		2,621,732	7045
Less: amount offset by customer owned securities	(	2,621,585)	7047
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,317,361,899	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		22,906,397	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)		28,732,535	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,931,695,762	7100
B. Securities representing investments of customers' funds (at market)		219,988,365	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		378,767,165	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(2,085,999)	7130
10. Exchange traded options			
A. Value of open long option contracts		60,634,346	7132
B. Value of open short option contracts	(	71,234,766)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		342,684	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)		2,569,746,489	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 252,384,590	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		\$ 127,384,590	7198

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2021-02-24 02:29PM 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 01/31/21

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	\$	526,939,453	7315
B. Securities (at market)		69,451,018	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(59,149,121)	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.)	\$	537,241,350	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	1,272,005	7351
Less: amount offset by customer owned securities	(	1,256,292)	7352
		15,713	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	537,257,063	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	537,257,063	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	\$	225,473,314	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		7510	7520
			\$ 225,473,314 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	47,737,773	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		7550	7560
			47,737,773 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	\$	450,938,993	7700
B. Securities		21,713,244	7710
C. Unrealized gain (loss) on open futures contracts		(59,149,121)	7720
D. Value of long option contracts			7730
E. Value of short option contracts		( )	7735
			413,503,116 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			
	\$	686,714,203	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	149,457,140	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			
	\$	74,457,140	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