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			$ 2,596,562,738	7010
B. Securities (at market)			$ 1,312,600,645	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			$ 263,924,997	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			$ 1,192,097,256	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			$ (1,074,408,416)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			$ 4,290,777,220	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	$ 4,016,904	7045		
Less: amount offset by customer owned securities	$ (4,016,904)	7047	$ 0	7050
6. Amount required to be segregated (add lines 4 and 5)			$ 4,290,777,220	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts		
A. Cash	$ 262,609,800	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)	$ 62,237,533	7090
8. Margins on deposit with derivatives clearing organizations of contract markets		
A. Cash	$ 2,774,347,929	7100
B. Securities representing investments of customers' funds (at market)	$	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	$ 1,250,363,112	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	$ (26,692,914)	7130
10. Exchange traded options		
A. Value of open long option contracts	$ 1,192,097,256	7132
B. Value of open short option contracts	$ (1,074,408,416)	7133
11. Net equities with other FCMs		
A. Net liquidating equity	$ 498,495	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)	$ 4,441,052,795	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	$ 150,275,575	7190
15. Management Target Amount for Excess funds in segregation	$ 100,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	$ 50,275,575	7198

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

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance				
A. Cash			$ (1,537,726,890)	8500
B. Securities (at market)			$ 324,820,224	8510
2. Net unrealized profit (loss) in open cleared swaps			$ 2,083,760,286	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)			$ 870,853,620	8550
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	$ 173,806	8560		
Less: amount offset by customer owned securities	$ (173,806)	8570	$ 0	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			$ 870,853,620	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	$ 37,898,351	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	$ 543,765,508	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)	$ 324,820,224	8650
9. Net settlement from (to) derivatives clearing organizations	$ 14,959,781	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)	$ 921,443,864	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	$ 50,590,244	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	$ 20,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	$ 30,590,244	8770

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 08/31/26

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: 08/31/26

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

2026-09-24 02:56PM 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			$	704,389,592	7315
B. Securities (at market)			$	652,661,415	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			$	(2,944,919)	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.)			$	1,354,106,088	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	$ 3,060,365	7351			
Less: amount offset by customer owned securities	$(2,976,208)	7352	$	84,157	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$	1,354,190,245	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$	1,354,190,245	7360

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 08/31/26

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

2026-09-24 02:56PM EDT
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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks						
A. Banks located in the United States		$ 27,407,337	7500			
B. Other banks qualified under 17 CFR. 30.7						
Name(s):	7510	$	7520	$	27,407,337	7530
2. Securities						
A. In safekeeping with banks located in the United States		$ 351,452,575	7540			
B. In safekeeping with other banks designated by 17 CFR. 30.7						
Name(s):	7550	$	7560	$	351,452,575	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		$ 833,378,354	7700			
B. Securities		$ 301,208,841	7710			
C. Unrealized gain (loss) on open futures contracts		$ (2,944,919)	7720			
D. Value of long option contracts		$	7730			
E. Value of short option contracts		$( )	7735	$	1,131,642,276	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				$	1,510,502,188	7770
9. Excess (deficiency) set aside funds for secured amount						
(Line Item 7770 minus Line Item 7360)				$	156,311,943	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts				$	50,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess				$	106,311,943	7785

Name of Firm: DEUTSCHE BANK SECURITIES INC.

As of: 08/31/26