STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

2025-01-27 05:14PM EST Status: Accepted

FOCUS Report Part II

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

#### SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash · · · · · · · \$	
B. Securities (at market)\$	577,417,820 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$	269,121,410 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market · · · · · · · · · · · · · · · · · .	257,732,592 7032
B. Deduct market value of open option contracts granted (sold) on a contract market · · · · · · · · · · · · · · · · · · ·	261,126,643) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · · · · · · · · · · · ·	2,980,030,431 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	
Less: amount offset by customer owned securities · · · · · · · · \$ ( 6,092,304) 7047 \$	0 7050
6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · · · ·	2,980,030,431 7060
FUNDS IN SEGREGATED ACCOUNTS	
7. Deposited in segregated funds bank accounts	
A. Cash · · · · · · \$ —	
B. Securities representing investments of customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · · \$	54,433,827
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash\$	
B. Securities representing investments of customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · · \$	
9. Net settlement from (to) derivatives clearing organizations of contract markets · · · · · · · · · · · \$	17,684,432 7130
10. Exchange traded options	
A. Value of open long option contracts\$	
B. Value of open short option contracts\$	261,126,643) 7133
11. Net equities with other FCMs	
A. Net liquidating equity · · · · · · \$	
B. Securities representing investments of customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · · \$	
12. Segregated funds on hand (describe:) \$	
13. Total amount in segregation (add lines 7 through 12) · · · · · · · · · · · · · · · · · · ·	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	239,185,252 7190
15. Management Target Amount for Excess funds in segregation · · · · · · · · · · · · · · · · \$	
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess · · · · · · · · · \$	139,185,252 7198

Name of Firm: DEUTSCHE BANK SECURITIES INC.

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FOCUS Report Part II

## STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS Status: Accepted 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

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CLEARED	SWAPS C	USTOMER	RECUIREM	-NIS

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 · · · · · \$		
Less: amount offset by customer owned securities · · · · · · · · · \$ ()	o] <sub>\$</sub>	8580
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	4,086,47	<u>5</u> 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	1,020,010	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)		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 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)	5,106,48	5 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · · · · · · · · · · · · · · ·		<u>5</u> 8730
15. Management target amount for excess funds in cleared swaps segregated accounts · · · · · · · · · · · · · · · · · · ·		<u>8760</u>
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target	\$4,106,485	<sub>5</sub> 8770

Name of Firm: DEUTSCHE BANK SECURITIES INC.

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### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

2025-01-27 05:14PM EST Status: Accepted

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 · · · · · · · · · · · · · · · · · · ·	
B. Securities (at market value)\$	
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.

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FOCUS Report Part II

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

2025-01-27 05:14PM EST 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	\$
1. Net ledger balance - Foreign futures and foreign option trading - All Customers	
A. Cash	. \$ 530,851,256 7315
B. Securities (at market)	. \$
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	. \$
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	. \$
4. Net equity (deficit)(add lines 1. 2. and 3.)	1,013,011,988 7345
5. Accounts liquidating to a deficit and accounts with	
debit balances - gross amount \$ 4,705,372 7351	
Less: amount offset by customer owned securities \$( 4,542,364)	
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	1,013,174,996 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 1.013.174.996 7360

Name of Firm: DEUTSCHE BANK SECURITIES INC.

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FOCUS Report Part II

FUNDS DEPOSITED IN SEPARATE 17 CFR, 30.7 ACCOUNTS

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

2025-01-27 05:14PM EST Status: Accepted

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

#### 1. Cash in banks \$ 219,261,268 7500 A. Banks located in the United States B. Other banks qualified under 17 CFR, 30.7 7520 \$ 7510 219,261,268 7530 Name(s): 2. Securities A. In safekeeping with banks located in the United States 110,170,711 7540 B. In safekeeping with other banks designated by 17 CFR. 30.7 7550 7560 \$ 110,170,711 7570 Name(s): 3. Equities with registered futures commission merchants 7580 A. Cash ..... B. Securities 7590 C. Unrealized gain (loss) on open futures contracts \$ 7600 7610 D. Value of long option contracts \$ 7615 \$ 7620 E. Value of short option contracts \$( 4. Amounts held by clearing organizations of foreign boards of trade Name(s): A. Cash 7640 \$ 7650 B. Securities C. Amount due to (from) clearing organizations - daily variation 7660 D. Value of long option contracts \$ 7670 7675 \$ 7680 E. Value of short option contracts 5. Amounts held by members of foreign boards of trade 7690 Name(s): A. Cash 415,559,876 7700 B. Securities \$ C. Unrealized gain (loss) on open futures contracts 287.082.070 7720 D. Value of long option contracts \$ 7730 ) 77<u>35</u> \$ 787,549,897 7740 E. Value of short option contracts \$( 6. Amounts with other depositories designated by a foreign board of trade 7750 \$ 7760 Name(s): 7765 7. Segregated funds on hand (describe: \_\_\_\_\_\_) 8. Total funds in separate 17 CFR 30.7 accounts \_\_\_\_\_\_\_\$ 1,116,981,876 7770 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360) \$ 103,806,880 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 .......\$ 53,806,880 7785

Name of Firm: DEUTSCHE BANK SECURITIES INC.

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