

# WINJAMMER FILING

INITIAL

End Date:5/14/2024

Firm Name:Deutsche Bank Securities Inc.

Form:Daily Seg - FOCUS II

Submit Date:5/15/2024

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Daily Segregation - Cover Page

|                       |                                      |
|-----------------------|--------------------------------------|
| Name of Company       | <u>Deutsche Bank Securities Inc.</u> |
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|   |                    |
|---|--------------------|
| FCM's Customer Segregated Funds Residual Interest Target (choose one):    |                    |
| a. Minimum dollar amount: ; or  | <u>100,000,000</u> |
| b. Minimum percentage of customer segregated funds required:% ; or        | <u>0</u>           |
| c. Dollar amount range between:and; or                                    | <u>0 0</u>         |
| d. Percentage range of customer segregated funds required between:% and%. | <u>0 0</u>         |

|  |                   |
|--|-------------------|
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): |                   |
| a. Minimum dollar amount: ; or   | <u>50,000,000</u> |
| b. Minimum percentage of customer secured funds required:% ; or            | <u>0</u>          |
| c. Dollar amount range between:and; or                                     | <u>0 0</u>        |
| d. Percentage range of customer secured funds required between:% and%.     | <u>0 0</u>        |

|   |            |
|---|------------|
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):    |            |
| a. Minimum dollar amount: ; or  | <u>0</u>   |
| b. Minimum percentage of cleared swaps customer collateral required:% ; or        | <u>0</u>   |
| c. Dollar amount range between:and; or  | <u>0 0</u> |
| d. Percentage range of cleared swaps customer collateral required between:% and%. | <u>0 0</u> |

Attach supporting documents CH

**INITIAL****End Date:5/14/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/15/2024****Daily Segregation - Secured Amounts**

## 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

0 [7305]

## 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

328,818,671 [7315]

B. Securities (at market)

171,025,963 [7317]

## 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

103,219,990 [7325]

## 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

0 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

0 [7337]

## 4. Net equity (deficit) (add lines 1. 2. and 3.)

603,064,624 [7345]

## 5. Account liquidating to a deficit and account with a debit balances - gross amount

196,095 [7351]

Less: amount offset by customer owned securities

-174,605 [7352] 21,490 [7354]

## 6. Amount required to be set aside as the secured amount - Net Liquidating Equity

603,086,114 [7355]

Method (add lines 4 and 5)

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

603,086,114 [7360]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

167,942,779 [7500]

B. Other banks qualified under Regulation 30.7

0 [7520] 167,942,779 [7530]

## 2. Securities

A. In safekeeping with banks located in the United States

128,241,173 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 128,241,173 [7570]

## 3. Equities with registered futures commission merchants

A. Cash

0 [7580]

B. Securities

0 [7590]

C. Unrealized gain (loss) on open futures contracts

0 [7600]

D. Value of long option contracts

0 [7610]

E. Value of short option contracts

0 [7615] 0 [7620]

## 4. Amounts held by clearing organizations of foreign boards of trade

A. Cash

0 [7640]

B. Securities

0 [7650]

C. Amount due to (from) clearing organization - daily variation

0 [7660]

D. Value of long option contracts

0 [7670]

E. Value of short option contracts

0 [7675] 0 [7680]

## 5. Amounts held by members of foreign boards of trade

A. Cash

262,433,901 [7700]

B. Securities

42,784,791 [7710]

C. Unrealized gain (loss) on open futures contracts

103,219,990 [7720]

D. Value of long option contracts

0 [7730]

E. Value of short option contracts

0 [7735] 408,438,682 [7740]

## 6. Amounts with other depositories designated by a foreign board of trade

0 [7760]

## 7. Segregated funds on hand

0 [7765]

## 8. Total funds in separate section 30.7 accounts

704,622,634 [7770]

## 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

101,536,520 [7380]

## 10. Management Target Amount for Excess funds in separate section 30.7 accounts

50,000,000 [7780]

## 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

51,536,520 [7785]

**INITIAL****End Date:5/14/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/15/2024****Daily Segregation - Segregation Statement**

## SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>1,508,670,059</u> [7010]            |
|     | B. Securities (at market)   | <u>421,806,209</u> [7020]              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>246,956,082</u> [7030]              |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>37,991,197</u> [7032]               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-109,718,880</u> [7033]             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>2,105,704,667</u> [7040]            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>932,063</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-932,063</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>2,105,704,667</u> [7060]            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>231,151,296</u> [7070]              |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7080]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>18,986,556</u> [7090]               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>1,645,815,292</u> [7100]            |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>49,934,094</u> [7110]               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>402,819,653</u> [7120]              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-23,145,953</u> [7130]              |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>37,991,197</u> [7132]               |
|     | B. Value of open short option contracts   | <u>-109,718,880</u> [7133]             |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>1,215,197</u> [7140]                |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                        |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                        |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>2,255,048,452</u> [7180]            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>149,343,785</u> [7190]              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>100,000,000</u> [7194]              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>49,343,785</u> [7198]               |
|     | Excess  |  |

**INITIAL****End Date:5/14/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/15/2024****Daily Segregation - Swaps Statement**

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  | <u>0</u> [8500]                 |
|   | B. Securities (at market)  | <u>0</u> [8510]                 |
| 2.  | Net unrealized profit (loss) in open cleared swaps   | <u>0</u> [8520]                 |
| 3.  | Cleared swaps options  |                                 |
|   | A. Market value of open cleared swaps option contracts purchased   | <u>0</u> [8530]                 |
|   | B. Market value of open cleared swaps option contracts granted (sold)                                    | <u>0</u> [8540]                 |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)   | <u>0</u> [8550]                 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>0</u> [8560]                 |
|   | Less: amount offset by customer owned securities   | <u>0</u> [8570] <u>0</u> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>0</u> [8590]                 |
| Funds in Cleared Swaps Customer Segregated Accounts |  |                                 |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks   |                                 |
|   | A. Cash  | <u>0</u> [8600]                 |
|   | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <u>0</u> [8610]                 |
|   | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <u>0</u> [8620]                 |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |                                 |
|   | A. Cash  | <u>0</u> [8630]                 |
|   | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <u>0</u> [8640]                 |
|   | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <u>0</u> [8650]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations  | <u>0</u> [8660]                 |
| 10.   | Cleared swaps options  |                                 |
|   | A. Value of open cleared swaps long option contracts   | <u>0</u> [8670]                 |
|   | B. Value of open cleared swaps short option contracts  | <u>0</u> [8680]                 |
| 11.   | Net equities with other FCMs   |                                 |
|   | A. Net liquidating equity  | <u>0</u> [8690]                 |
|   | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <u>0</u> [8700]                 |
|   | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <u>0</u> [8710]                 |
| 12.   | Cleared swaps customer funds on hand   |                                 |
|   | A. Cash  | <u>0</u>                        |
|   | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <u>0</u>                        |
|   | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <u>0</u> <u>0</u> [8715]        |
| 13.   | Total amount in cleared swaps customer segregation (add lines 7 through 12)                              | <u>0</u> [8720]                 |
| 14.   | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u>0</u> [8730]                 |
| 15.   | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <u>0</u> [8760]                 |
| 16.   | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <u>0</u> [8770]                 |