

WINJAMMER FILING

INITIAL

End Date:5/3/2024

Firm Name:Deutsche Bank Securities Inc.

Form:Daily Seg - FOCUS II

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**Daily Segregation - Cover Page**

Name of Company

**Deutsche Bank Securities Inc.**

Contact Name

**Kira Gidalevskaya**

Contact Phone Number

**212-250-9555**

Contact Email Address

**kira.gidalevskaya@db.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**100,000,000**

b. Minimum percentage of customer segregated funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**50,000,000**

b. Minimum percentage of customer secured funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**0**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between:% and%.

**0 0**

Attach supporting documents CH

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**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

|    |                                                                                                           |                                                |
|----|-----------------------------------------------------------------------------------------------------------|------------------------------------------------|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                |
|    | A. Cash                                                                                                   | <u>333,331,282</u> [7315]                      |
|    | B. Securities (at market)                                                                                 | <u>167,734,686</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>128,070,321</u> [7325]                      |
| 3. | Exchange traded options                                                                                   |                                                |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>0</u> [7335]                                |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>0</u> [7337]                                |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>629,136,289</u> [7345]                      |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>2,769,657</u> [7351]                        |
|    | Less: amount offset by customer owned securities                                                          | <u>-640,126</u> [7352] <u>2,129,531</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>631,265,820</u> [7355]                      |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>631,265,820</u> [7360]                      |

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

|     |                                                                                                         |                                           |
|-----|---------------------------------------------------------------------------------------------------------|-------------------------------------------|
| 1.  | Cash in banks                                                                                           |                                           |
|     | A. Banks located in the United States                                                                   | <u>138,987,517</u> [7500]                 |
|     | B. Other banks qualified under Regulation 30.7                                                          | <u>0</u> [7520] <u>138,987,517</u> [7530] |
| 2.  | Securities                                                                                              |                                           |
|     | A. In safekeeping with banks located in the United States                                               | <u>110,666,340</u> [7540]                 |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>110,666,340</u> [7570] |
| 3.  | Equities with registered futures commission merchants                                                   |                                           |
|     | A. Cash                                                                                                 | <u>0</u> [7580]                           |
|     | B. Securities                                                                                           | <u>0</u> [7590]                           |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>0</u> [7600]                           |
|     | D. Value of long option contracts                                                                       | <u>0</u> [7610]                           |
|     | E. Value of short option contracts                                                                      | <u>0</u> [7615] <u>0</u> [7620]           |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |                                           |
|     | A. Cash                                                                                                 | <u>0</u> [7640]                           |
|     | B. Securities                                                                                           | <u>0</u> [7650]                           |
|     | C. Amount due to (from) clearing organization - daily variation                                         | <u>0</u> [7660]                           |
|     | D. Value of long option contracts                                                                       | <u>0</u> [7670]                           |
|     | E. Value of short option contracts                                                                      | <u>0</u> [7675] <u>0</u> [7680]           |
| 5.  | Amounts held by members of foreign boards of trade                                                      |                                           |
|     | A. Cash                                                                                                 | <u>297,882,062</u> [7700]                 |
|     | B. Securities                                                                                           | <u>57,068,346</u> [7710]                  |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>128,070,321</u> [7720]                 |
|     | D. Value of long option contracts                                                                       | <u>0</u> [7730]                           |
|     | E. Value of short option contracts                                                                      | <u>0</u> [7735] <u>483,020,729</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | <u>0</u> [7760]                           |
| 7.  | Segregated funds on hand                                                                                | <u>0</u> [7765]                           |
| 8.  | Total funds in separate section 30.7 accounts                                                           | <u>732,674,586</u> [7770]                 |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>101,408,766</u> [7380]                 |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>50,000,000</u> [7780]                  |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>51,408,766</u> [7785]                  |

**INITIAL****End Date:5/3/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                      |
|-----|---------------------------------------------------------------------------------------------|------------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                      |
|     | A. Cash                                                                                     | <b><u>1,659,035,009</u></b> [7010]                   |
|     | B. Securities (at market)                                                                   | <b><u>454,731,842</u></b> [7020]                     |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>271,539,992</u></b> [7030]                     |
| 3.  | Exchange traded options                                                                     |                                                      |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>43,050,082</u></b> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-77,307,261</u></b> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>2,351,049,664</u></b> [7040]                   |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>301,184</u></b> [7045]                         |
|     | Less: amount offset by customer securities                                                  | <b><u>-301,184</u></b> [7047] <b><u>0</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>2,351,049,664</u></b> [7060]                   |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                      |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                      |
|     | A. Cash                                                                                     | <b><u>197,108,566</u></b> [7070]                     |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>40,687,270</u></b> [7090]                      |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                      |
|     | A. Cash                                                                                     | <b><u>1,827,319,519</u></b> [7100]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>49,853,820</u></b> [7110]                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>414,044,572</u></b> [7120]                     |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>5,642,666</u></b> [7130]                       |
| 10. | Exchange traded options                                                                     |                                                      |
|     | A. Value of open long option contracts                                                      | <b><u>43,050,082</u></b> [7132]                      |
|     | B. Value of open short option contracts                                                     | <b><u>-77,307,261</u></b> [7133]                     |
| 11. | Net equities with other FCMs                                                                |                                                      |
|     | A. Net liquidating equity                                                                   | <b><u>1,435,203</u></b> [7140]                       |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]                               |
| 12. | Segregated funds on hand                                                                    | <b><u>0</u></b> [7150]                               |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <b><u>2,501,834,437</u></b> [7180]                   |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>150,784,773</u></b> [7190]                     |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>100,000,000</u></b> [7194]                     |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>50,784,773</u></b> [7198]                      |
|     | Excess                                                                                      |                                                      |

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**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)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>0</u> [8590]                 |
| 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> [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 segregation accounts over (under) Management                                       | <u>0</u> [8770]                 |