

# WINJAMMER FILING

INITIAL

End Date:2/2/2024

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.

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

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

100,000,000

0

0 0

0 0

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

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

50,000,000

0

0 0

0 0

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

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

0

0

0 0

0 0

Attach supporting documents CH

**INITIAL****End Date:2/2/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****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

511,785,040 [7315]

B. Securities (at market)

152,282,501 [7317]

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

-29,691,688 [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.)

634,375,853 [7345]

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

552,857 [7351]

Less: amount offset by customer owned securities

-552,857 [7352] 0 [7354]

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

634,375,853 [7355]

Method (add lines 4 and 5)

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

634,375,853 [7360]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

178,679,167 [7500]

B. Other banks qualified under Regulation 30.7

0 [7520] 178,679,167 [7530]

## 2. Securities

A. In safekeeping with banks located in the United States

86,912,662 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 86,912,662 [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

426,916,033 [7700]

B. Securities

65,369,839 [7710]

C. Unrealized gain (loss) on open futures contracts

-29,691,688 [7720]

D. Value of long option contracts

0 [7730]

E. Value of short option contracts

0 [7735] 462,594,184 [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

728,186,013 [7770]

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

93,810,160 [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

43,810,160 [7785]

**INITIAL****End Date:2/2/2024****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   | <u>2,000,684,315</u> [7010]                |
|     | B. Securities (at market)   | <u>392,611,880</u> [7020]                  |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>114,910,872</u> [7030]                  |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>33,378,764</u> [7032]                   |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-226,742,738</u> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>2,314,843,093</u> [7040]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>5,171,032</u> [7045]                    |
|     | Less: amount offset by customer securities  | <u>-5,170,605</u> [7047] <u>427</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>2,314,843,520</u> [7060]                |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>364,200,181</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>14,875,253</u> [7090]                   |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>1,910,081,387</u> [7100]                |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>49,599,722</u> [7110]                   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>377,736,627</u> [7120]                  |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-56,048,803</u> [7130]                  |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>33,378,764</u> [7132]                   |
|     | B. Value of open short option contracts   | <u>-226,709,488</u> [7133]                 |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>1,044,830</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>2,468,158,473</u> [7180]                |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>153,314,953</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>53,314,953</u> [7198]                   |
|     | Excess  |  |

**INITIAL****End Date:2/2/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****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]                 |