

# WINJAMMER FILING

INITIAL

End Date:5/10/2024

Firm Name:Deutsche Bank Securities Inc.

Form:Daily Seg - FOCUS II

Submit Date:5/13/2024

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Daily Segregation - Cover Page

|                       |                                      |
|-----------------------|--------------------------------------|
| Name of Company       | <u>Deutsche Bank Securities Inc.</u> |
| Contact Name          | <u>Kira Gidalevskaya</u>             |
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| Contact Email Address | <u>kira.gidalevskaya@db.com</u>      |

|   |                    |
|---|--------------------|
| 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:5/10/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/13/2024****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
  - 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
  - b. Market value of open contracts granted (sold) on a foreign board of trade
4. Net equity (deficit) (add lines 1. 2. and 3.)
5. Account liquidating to a deficit and account with a debit balances - gross amount  
Less: amount offset by customer owned securities
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

374,881,848 [7315]170,976,182 [7317]97,093,480 [7325]0 [7335]0 [7337]642,951,510 [7345]2,196 [7351]0 [7352] 2,196 [7354]642,953,706 [7355]642,953,706 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States
  - B. Other banks qualified under Regulation 30.7
2. Securities
  - A. In safekeeping with banks located in the United States
  - B. In safekeeping with other banks qualified under Regulation 30.7
3. Equities with registered futures commission merchants
  - A. Cash
  - B. Securities
  - C. Unrealized gain (loss) on open futures contracts
  - D. Value of long option contracts
  - E. Value of short option contracts
4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash
  - B. Securities
  - C. Amount due to (from) clearing organization - daily variation
  - D. Value of long option contracts
  - E. Value of short option contracts
5. Amounts held by members of foreign boards of trade
  - A. Cash
  - B. Securities
  - C. Unrealized gain (loss) on open futures contracts
  - D. Value of long option contracts
  - E. Value of short option contracts
6. Amounts with other depositories designated by a foreign board of trade
7. Segregated funds on hand
8. Total funds in separate section 30.7 accounts
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
10. Management Target Amount for Excess funds in separate section 30.7 accounts
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

163,609,570 [7500]0 [7520] 163,609,570 [7530]117,397,718 [7540]0 [7560] 117,397,718 [7570]0 [7580]0 [7590]0 [7600]0 [7610]0 [7615] 0 [7620]0 [7640]0 [7650]0 [7660]0 [7670]0 [7675] 0 [7680]314,347,128 [7700]53,578,464 [7710]97,093,480 [7720]0 [7730]0 [7735] 465,019,072 [7740]0 [7760]0 [7765]746,026,360 [7770]103,072,654 [7380]50,000,000 [7780]53,072,654 [7785]

**INITIAL****End Date:5/10/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/13/2024****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>1,589,051,587</u> [7010]               |
|     | B. Securities (at market)   | <u>448,190,731</u> [7020]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>274,180,504</u> [7030]                 |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>34,735,547</u> [7032]                  |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-67,502,692</u> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>2,278,655,677</u> [7040]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>1,048,589</u> [7045]                   |
|     | Less: amount offset by customer securities  | <u>-1,048,574</u> [7047] <u>15</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>2,278,655,692</u> [7060]               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>274,051,792</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>18,467,597</u> [7090]                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>1,694,057,386</u> [7100]               |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>49,904,802</u> [7110]                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>429,723,134</u> [7120]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-5,863,302</u> [7130]                  |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>34,735,547</u> [7132]                  |
|     | B. Value of open short option contracts   | <u>-67,502,692</u> [7133]                 |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>1,310,403</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>2,428,884,667</u> [7180]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>150,228,975</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>50,228,975</u> [7198]                  |
|     | Excess  |   |

**INITIAL****End Date:5/10/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/13/2024****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 segregation accounts over (under) Management        | <u>0</u> [8770]                 |