

# WINJAMMER FILING

INITIAL

End Date:7/24/2024

Firm Name:Deutsche Bank Securities Inc.

Form:Daily Seg - FOCUS II

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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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|   |                    |
|---|--------------------|
| 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:7/24/2024****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

|   |   |  |
|---|---|--|
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                |
|   | A. Cash   | <u>360,188,776</u> [7315]                      |
|   | B. Securities (at market)   | <u>190,647,483</u> [7317]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>118,425,567</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>669,261,826</u> [7345]                      |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>1,336,718</u> [7351]                        |
|   | Less: amount offset by customer owned securities  | <u>-111,917</u> [7352] <u>1,224,801</u> [7354] |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>670,486,627</u> [7355]                      |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>670,486,627</u> [7360]                      |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |  |
| 1.  | Cash in banks   |  |
|   | A. Banks located in the United States   | <u>113,468,074</u> [7500]                      |
|   | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>113,468,074</u> [7530]      |
| 2.  | Securities  |  |
|   | A. In safekeeping with banks located in the United States   | <u>159,428,425</u> [7540]                      |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>159,428,425</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>348,830,476</u> [7700]                      |
|   | B. Securities   | <u>31,219,058</u> [7710]                       |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>118,425,567</u> [7720]                      |
|   | D. Value of long option contracts   | <u>0</u> [7730]                                |
|   | E. Value of short option contracts  | <u>0</u> [7735] <u>498,475,101</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>771,371,600</u> [7770]                      |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>100,884,973</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>50,884,973</u> [7785]                       |

**INITIAL****End Date:7/24/2024****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>2,234,091,927</u> [7010]               |
|     | B. Securities (at market)   | <u>671,918,389</u> [7020]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-98,035,774</u> [7030]                 |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>70,209,937</u> [7032]                  |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-72,794,398</u> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>2,805,390,081</u> [7040]               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>29,676,975</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-29,676,975</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>2,805,390,081</u> [7060]               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>116,330,510</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>79,786,092</u> [7090]                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>2,017,744,690</u> [7100]               |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>49,534,445</u> [7110]                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>592,132,297</u> [7120]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>100,517,915</u> [7130]                 |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>71,093,197</u> [7132]                  |
|     | B. Value of open short option contracts   | <u>-73,614,033</u> [7133]                 |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>1,854,722</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>2,955,379,835</u> [7180]               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>149,989,754</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>49,989,754</u> [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)                         | <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]                 |