

# WINJAMMER FILING

INITIAL

End Date:10/7/2022

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

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Contact Phone Number

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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%.

125,000,000

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%.

75,000,000

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:10/7/2022****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>655,373,375</u> [7315]                    |
|   | B. Securities (at market)   | <u>130,343,318</u> [7317]                    |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>75,459,853</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>861,176,546</u> [7345]                    |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>656,635</u> [7351]                        |
|   | Less: amount offset by customer owned securities  | <u>-487,182</u> [7352] <u>169,453</u> [7354] |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>861,345,999</u> [7355]                    |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>861,345,999</u> [7360]                    |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |  |
| 1.  | Cash in banks   |  |
|   | A. Banks located in the United States   | <u>175,829,743</u> [7500]                    |
|   | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>175,829,743</u> [7530]    |
| 2.  | Securities  |  |
|   | A. In safekeeping with banks located in the United States   | <u>31,413,284</u> [7540]                     |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>31,413,284</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>631,921,429</u> [7700]                    |
|   | B. Securities   | <u>98,930,034</u> [7710]                     |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>75,459,853</u> [7720]                     |
|   | D. Value of long option contracts   | <u>0</u> [7730]                              |
|   | E. Value of short option contracts  | <u>0</u> [7735] <u>806,311,316</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>1,013,554,343</u> [7770]                  |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>152,208,344</u> [7380]                    |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>75,000,000</u> [7780]                     |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>77,208,344</u> [7785]                     |

**INITIAL****End Date:10/7/2022****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>1,586,052,048</u> [7010]                    |
|     | B. Securities (at market)   | <u>214,389,813</u> [7020]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>599,584,460</u> [7030]                      |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>159,637,867</u> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-300,603,353</u> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>2,259,060,835</u> [7040]                    |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>1,624,953</u> [7045]                        |
|     | Less: amount offset by customer securities  | <u>-1,402,225</u> [7047] <u>222,728</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>2,259,283,563</u> [7060]                    |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>124,997,838</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>28,493,762</u> [7090]                       |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>2,072,874,623</u> [7100]                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>149,708,594</u> [7110]                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>185,896,051</u> [7120]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>88,800,598</u> [7130]                       |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>159,637,867</u> [7132]                      |
|     | B. Value of open short option contracts   | <u>-300,603,353</u> [7133]                     |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>505,849</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>2,510,311,829</u> [7180]                    |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>251,028,266</u> [7190]                      |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>125,000,000</u> [7194]                      |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>126,028,266</u> [7198]                      |
|     | Excess  |  |

**INITIAL****End Date:10/7/2022****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]                 |