

WINJAMMER FILING

INITIAL

End Date:2/12/2024

Firm Name:Deutsche Bank Securities Inc.

Form:Daily Seg - FOCUS II

Submit Date:2/13/2024

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Daily Segregation - Cover Page

| | |
|-----------------------|--------------------------------------|
| Name of Company | <u>Deutsche Bank Securities Inc.</u> |
| Contact Name | <u>Kira Gidalevskaya</u> |
| Contact Phone Number | <u>212-250-9555</u> |
| 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:2/12/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/13/2024****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.

486,896,323 [7315]**160,859,174** [7317]**-856,138** [7325]0 [7335]0 [7337]**646,899,359** [7345]0 [7351]0 [7352] 0 [7354]**646,899,359** [7355]**646,899,359** [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

199,166,694 [7500]0 [7520] **199,166,694** [7530]**74,857,203** [7540]0 [7560] **74,857,203** [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]**388,006,579** [7700]**86,001,971** [7710]**-856,138** [7720]0 [7730]0 [7735] **473,152,412** [7740]0 [7760]0 [7765]**747,176,309** [7770]**100,276,950** [7380]**50,000,000** [7780]**50,276,950** [7785]

INITIAL**End Date:2/12/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/13/2024****Daily Segregation - Segregation Statement**

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

| | | |
|-----|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>1,530,502,285</u> [7010] |
| | B. Securities (at market) | <u>293,232,535</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>260,861,402</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>34,460,382</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-170,604,753</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>1,948,451,851</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>1,492,251</u> [7045] |
| | Less: amount offset by customer securities | <u>-1,492,251</u> [7047] <u>0</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>1,948,451,851</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>219,072,236</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>27,155,897</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>1,690,758,639</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>49,671,094</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>266,076,638</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>-18,906,031</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>34,460,382</u> [7132] |
| | B. Value of open short option contracts | <u>-170,570,003</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>1,084,514</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>2,098,803,366</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>150,351,515</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>50,351,515</u> [7198] |
| | Excess | |

INITIAL**End Date:2/12/2024****Firm Name:Deutsche Bank Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/13/2024****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] |