

# WINJAMMER FILING

INITIAL

End Date:11/27/2024

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.

Contact Name

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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%.

1,000,000

0

0 0

0 0

Attach supporting documents CH

**INITIAL****End Date:11/27/2024****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

989,285,600 [7315]

B. Securities (at market)

181,628,307 [7317]

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

-50,932,813 [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.)

1,119,981,094 [7345]

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

1,970,716 [7351]

Less: amount offset by customer owned securities

-797,358 [7352] 1,173,358 [7354]

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

1,121,154,452 [7355]

Method (add lines 4 and 5)

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

1,121,154,452 [7360]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

143,189,415 [7500]

B. Other banks qualified under Regulation 30.7

0 [7520] 143,189,415 [7530]

## 2. Securities

A. In safekeeping with banks located in the United States

73,140,356 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 73,140,356 [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

976,538,771 [7700]

B. Securities

108,487,950 [7710]

C. Unrealized gain (loss) on open futures contracts

-50,932,813 [7720]

D. Value of long option contracts

0 [7730]

E. Value of short option contracts

0 [7735] 1,034,093,908 [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

1,250,423,679 [7770]

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

129,269,227 [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

79,269,227 [7785]

**INITIAL****End Date:11/27/2024****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>2,615,495,100</u> [7010]              |
|     | B. Securities (at market)   | <u>657,051,643</u> [7020]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-387,291,937</u> [7030]               |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>48,743,769</u> [7032]                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-131,501,440</u> [7033]               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>2,802,497,135</u> [7040]              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>4,877,156</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-4,877,156</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>2,802,497,135</u> [7060]              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>156,502,460</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>46,793,711</u> [7090]                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>2,403,981,448</u> [7100]              |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7110]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>610,257,932</u> [7120]                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>32,481,598</u> [7130]                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>48,743,769</u> [7132]                 |
|     | B. Value of open short option contracts   | <u>-131,501,440</u> [7133]               |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>1,178,976</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>3,168,438,454</u> [7180]              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>365,941,319</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>265,941,319</u> [7198]                |
|     | Excess  |  |

**INITIAL****End Date:11/27/2024****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>-3</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>-3</u> [8550]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>3</u> [8560]                 |
|     | Less: amount offset by customer owned securities   | <u>0</u> [8570] <u>3</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>4,080,097</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>1,020,000</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>5,100,097</u> [8720]         |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u>5,100,097</u> [8730]         |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <u>1,000,000</u> [8760]         |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <u>4,100,097</u> [8770]         |