

WINJAMMER FILING

INITIAL

End Date:12/14/2020

Firm Name:Deutsche Bank Securities Inc.

Form:Daily Seg - FOCUS II

**INITIAL**

**End Date:12/14/2020**

**Firm Name:Deutsche Bank Securities Inc.**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company

**Deutsche Bank Securities Inc.**

Contact Name

**Kira Gidalevskaya**

Contact Phone Number

**212-250-9555**

Contact Email Address

**kira.gidalevskaya@db.com**

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

**INITIAL**

**End Date:12/14/2020**

**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
  - A. Cash **533,553,658** [7315]
  - B. Securities (at market) **52,518,446** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **38,556,188** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **102,647** [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.) **624,730,939** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **445,265** [7351]  
Less: amount offset by customer owned securities **-430,723** [7352] **14,542** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **624,745,481** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **624,745,481** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **215,899,504** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **215,899,504** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **29,504,784** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **29,504,784** [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 **468,550,664** [7700]
  - B. Securities **23,013,662** [7710]
  - C. Unrealized gain (loss) on open futures contracts **38,556,188** [7720]
  - D. Value of long option contracts **102,647** [7730]
  - E. Value of short option contracts **0** [7735] **530,223,161** [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 **775,627,449** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **150,881,968** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **75,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **75,881,968** [7785]

**INITIAL**

**End Date:12/14/2020**

**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   | <b><u>1,830,626,639</u></b> [7010]                         |
|     | B. Securities (at market)   | <b><u>364,422,134</u></b> [7020]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>177,593,521</u></b> [7030]                           |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>55,977,707</u></b> [7032]                            |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-55,832,357</u></b> [7033]                           |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>2,372,787,644</u></b> [7040]                         |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>2,578,597</u></b> [7045]                             |
|     | Less: amount offset by customer securities  | <b><u>-2,573,926</u></b> [7047] <b><u>4,671</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,372,792,315</u></b> [7060]                         |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>394,296,219</u></b> [7070]                           |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]                                     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>44,703,993</u></b> [7090]                            |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>1,692,100,940</u></b> [7100]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>149,987,459</u></b> [7110]                           |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>319,718,141</u></b> [7120]                           |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>22,856,973</u></b> [7130]                            |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>55,977,707</u></b> [7132]                            |
|     | B. Value of open short option contracts   | <b><u>-55,832,357</u></b> [7133]                           |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>634,623</u></b> [7140]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                                     |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]                                     |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]                                     |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>2,624,443,698</u></b> [7180]                         |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>251,651,383</u></b> [7190]                           |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>125,000,000</u></b> [7194]                           |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>126,651,383</u></b> [7198]                           |

**INITIAL**

**End Date:12/14/2020**

**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> [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] |