

**WINJAMMER FILING**

**INITIAL**

**End Date:5/5/2021**

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

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:5/5/2021**

**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

**125,000,000**

b. Minimum percentage of customer segregated funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**75,000,000**

b. Minimum percentage of customer secured funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**0**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between:% and%.

**0 0**

Attach supporting documents

**INITIAL**

**End Date:5/5/2021**

**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 | <u>0</u> [7305]                           |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers   |   |
|     | A. Cash   | <u>575,268,498</u> [7315]                 |
|     | B. Securities (at market)   | <u>62,434,893</u> [7317]                  |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | <u>14,222,732</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>651,926,123</u> [7345]                 |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount   | <u>8,916</u> [7351]                       |
|     | Less: amount offset by customer owned securities  | <u>-40</u> [7352] <u>8,876</u> [7354]     |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)   | <u>651,934,999</u> [7355]                 |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>651,934,999</u> [7360]                 |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>211,358,085</u> [7500]                 |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>211,358,085</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>37,161,657</u> [7540]                  |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>37,161,657</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>511,772,474</u> [7700]                 |
|     | B. Securities   | <u>25,273,236</u> [7710]                  |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>14,222,732</u> [7720]                  |
|     | D. Value of long option contracts   | <u>0</u> [7730]                           |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>551,268,442</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>799,788,184</u> [7770]                 |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>147,853,185</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>72,853,185</u> [7785]                  |

**INITIAL****End Date:5/5/2021****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>1,756,253,877</u> [7010]              |
|     | B. Securities (at market)   | <u>427,331,776</u> [7020]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>195,059,994</u> [7030]                |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>64,628,785</u> [7032]                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-105,793,115</u> [7033]               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>2,337,481,317</u> [7040]              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>1,104,974</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-1,104,974</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>2,337,481,317</u> [7060]              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>398,644,352</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>36,564,432</u> [7090]                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>1,852,577,474</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>390,767,344</u> [7120]                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-49,866,200</u> [7130]                |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>64,628,785</u> [7132]                 |
|     | B. Value of open short option contracts   | <u>-105,793,115</u> [7133]               |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>1,674,260</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>2,589,197,332</u> [7180]              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>251,716,015</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 Excess       | <u>126,716,015</u> [7198]                |

**INITIAL**

**End Date:5/5/2021**

**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)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>0</u> [8590]                 |
| 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]                 |