

**WINJAMMER FILING**

**INITIAL**

**End Date:1/30/2020**

**Firm Name:INTERACTIVE BROKERS LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:1/31/2020**

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**Daily Segregation - Cover Page**

Name of Company

**INTERACTIVE BROKERS LLC**

Contact Name

**James Menicucci**

Contact Phone Number

**203-618-8085**

Contact Email Address

**jmenicucci@interactivebrokers.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%.

**0**  
**0**  
**155,000,000 245,000,000**  
**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%.

**0**  
**0**  
**80,000,000 120,000,000**  
**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

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**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 **493,468,592** [7315]
  - B. Securities (at market) **0** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **2,082,107** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **220,491** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-304,852** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **495,466,338** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **27,546** [7351]  
Less: amount offset by customer owned securities **0** [7352] **27,546** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **495,493,884** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **495,493,884** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **74,722,412** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **74,722,412** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **446,046,725** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **446,046,725** [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 **91,852,999** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **580,530** [7720]
  - D. Value of long option contracts **220,491** [7730]
  - E. Value of short option contracts **-304,852** [7735] **92,349,168** [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 **613,118,305** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **117,624,421** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **80,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **37,624,421** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |                                       |
|-----|---|---------------------------------------|
| 1.  | Net ledger balance  |                                       |
|     | A. Cash   | <u>4,254,791,271</u> [7010]           |
|     | B. Securities (at market)   | <u>0</u> [7020]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-63,806,192</u> [7030]             |
| 3.  | Exchange traded options   |                                       |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>218,619,577</u> [7032]             |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-275,719,367</u> [7033]            |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>4,133,885,289</u> [7040]           |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>945,249</u> [7045]                 |
|     | Less: amount offset by customer securities  | <u>0</u> [7047] <u>945,249</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>4,134,830,538</u> [7060]           |
|     | FUNDS IN SEGREGATED ACCOUNTS  |                                       |
| 7.  | Deposited in segregated funds bank accounts   |                                       |
|     | A. Cash   | <u>1,066,049,722</u> [7070]           |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,834,932,060</u> [7080]           |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7090]                       |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                       |
|     | A. Cash   | <u>12,994,609</u> [7100]              |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,477,991,385</u> [7110]           |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7120]                       |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>3,637,454</u> [7130]               |
| 10. | Exchange traded options   |                                       |
|     | A. Value of open long option contracts  | <u>218,074,644</u> [7132]             |
|     | B. Value of open short option contracts   | <u>-275,268,257</u> [7133]            |
| 11. | Net equities with other FCMs  |                                       |
|     | A. Net liquidating equity   | <u>0</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>4,338,411,617</u> [7180]           |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>203,581,079</u> [7190]             |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>155,000,000</u> [7194]             |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>48,581,079</u> [7198]              |
|     | Excess  |                                       |

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**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> <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]                 |