

WINJAMMER FILING

INITIAL

End Date:9/21/2020

Firm Name:INTERACTIVE BROKERS LLC

Form:Daily Seg - FOCUS II

Submit Date:9/22/2020

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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

0

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

0

c. Dollar amount range between:and; or

155,000,000 245,000,000

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

0

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

0

c. Dollar amount range between:and; or

80,000,000 120,000,000

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

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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 **610,836,681** [7315]
 - B. Securities (at market) **0** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-10,399,038** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **3,675,077** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-1,823,426** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **602,289,294** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **14,218** [7351]
Less: amount offset by customer owned securities **0** [7352] **14,218** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **602,303,512** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **602,303,512** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **84,417,204** [7500]
 - B. Other banks qualified under Regulation 30.7 **0** [7520] **84,417,204** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **499,897,000** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **499,897,000** [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 **147,264,571** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **-7,499,403** [7720]
 - D. Value of long option contracts **3,675,077** [7730]
 - E. Value of short option contracts **-1,823,426** [7735] **141,616,819** [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 **725,931,023** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **123,627,511** [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 **43,627,511** [7785]

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Daily Segregation - Segregation Statement

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

| | | |
|-----|---|---|
| 1. | Net ledger balance | |
| | A. Cash | <u>5,437,591,994</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>-33,809,275</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>295,741,230</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-267,613,771</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>5,431,910,178</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>6,142,816</u> [7045] |
| | Less: amount offset by customer securities | <u>0</u> [7047] <u>6,142,816</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>5,438,052,994</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>1,186,653,257</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>2,524,973,956</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>6,438,598</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>1,946,812,119</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>-17,981,943</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>295,609,389</u> [7132] |
| | B. Value of open short option contracts | <u>-267,574,426</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>5,674,930,950</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>236,877,956</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>81,877,956</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) <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 segregated accounts over (under) Management <u>0</u> [8770] |