

**WINJAMMER FILING**

**INITIAL**

**End Date:12/16/2020**

**Firm Name:INTERACTIVE BROKERS LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/17/2020**

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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 **557,678,267** [7315]
  - B. Securities (at market) **0** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **7,042,490** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **127,662** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-95,518** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **564,752,901** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **48,156** [7351]  
Less: amount offset by customer owned securities **0** [7352] **48,156** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **564,801,057** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **564,801,057** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **63,885,208** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **63,885,208** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **449,945,500** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **449,945,500** [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 **166,800,812** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **4,167,017** [7720]
  - D. Value of long option contracts **127,662** [7730]
  - E. Value of short option contracts **-95,518** [7735] **170,999,973** [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 **684,830,681** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **120,029,624** [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 **40,029,624** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>5,357,544,221</u></b> [7010]                    |
|     | B. Securities (at market)   | <b><u>0</u></b> [7020]                                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>168,802,017</u></b> [7030]                      |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>304,972,103</u></b> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-270,775,097</u></b> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>5,560,543,244</u></b> [7040]                    |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>4,960,041</u></b> [7045]                        |
|     | Less: amount offset by customer securities  | <b><u>0</u></b> [7047] <b><u>4,960,041</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>5,565,503,285</u></b> [7060]                    |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>1,205,456,589</u></b> [7070]                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>2,621,604,770</u></b> [7080]                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>4,354,564</u></b> [7100]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,900,153,499</u></b> [7110]                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7120]                                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>4,006,971</u></b> [7130]                        |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>307,663,996</u></b> [7132]                      |
|     | B. Value of open short option contracts   | <b><u>-273,538,728</u></b> [7133]                     |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>0</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>5,769,701,661</u></b> [7180]                    |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>204,198,376</u></b> [7190]                      |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>155,000,000</u></b> [7194]                      |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>49,198,376</u></b> [7198]                       |

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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 <span style="float:right"><u>0</u> [8500]</span>   |
|                                     | B. Securities (at market) <span style="float:right"><u>0</u> [8510]</span>   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <span style="float:right"><u>0</u> [8520]</span>  |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <span style="float:right"><u>0</u> [8530]</span>                                |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <span style="float:right"><u>0</u> [8540]</span>                           |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <span style="float:right"><u>0</u> [8550]</span>  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <span style="float:right"><u>0</u> [8560]</span>               |
|                                     | Less: amount offset by customer owned securities <span style="float:right"><u>0</u> [8570] <u>0</u> [8580]</span>                                |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <span style="float:right"><u>0</u> [8590]</span>                |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts  |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <span style="float:right"><u>0</u> [8600]</span>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right"><u>0</u> [8610]</span>            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right"><u>0</u> [8620]</span>           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts   |
|                                     | A. Cash <span style="float:right"><u>0</u> [8630]</span>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right"><u>0</u> [8640]</span>            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right"><u>0</u> [8650]</span>           |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <span style="float:right"><u>0</u> [8660]</span>                                     |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <span style="float:right"><u>0</u> [8670]</span>  |
|                                     | B. Value of open cleared swaps short option contracts <span style="float:right"><u>0</u> [8680]</span>   |
| 11.                                 | Net equities with other FCMs   |
|                                     | A. Net liquidating equity <span style="float:right"><u>0</u> [8690]</span>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right"><u>0</u> [8700]</span>            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right"><u>0</u> [8710]</span>           |
| 12.                                 | Cleared swaps customer funds on hand   |
|                                     | A. Cash <span style="float:right"><u>0</u></span>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right"><u>0</u></span>                   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right"><u>0</u> <u>0</u> [8715]</span>  |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <span style="float:right"><u>0</u> [8720]</span>                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <span style="float:right"><u>0</u> [8730]</span>  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <span style="float:right"><u>0</u> [8760]</span>                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <span style="float:right"><u>0</u> [8770]</span> |