

**WINJAMMER FILING**

**INITIAL**

**End Date:1/14/2022**

**Firm Name:INTERACTIVE BROKERS LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:1/17/2022**

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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 CH

**INITIAL****End Date:1/14/2022****Firm Name:INTERACTIVE BROKERS LLC****Form:Daily Seg - FOCUS II****Submit Date:1/17/2022****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                           | <u>0</u> [7305]                     |
|    | A. Cash   | <u>-679,768,160</u> [7315]          |
|    | B. Securities (at market)   | <u>0</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>1,164,495,732</u> [7325]         |
| 3. | Exchange traded options   |                                     |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>117,701</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>484,845,273</u> [7345]           |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>8,594</u> [7351]                 |
|    | Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>8,594</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>484,853,867</u> [7355]           |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>484,853,867</u> [7360]           |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>96,209,320</u> [7500]                  |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>96,209,320</u> [7530]  |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>299,571,000</u> [7540]                 |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>299,571,000</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>-930,429,329</u> [7700]                |
|     | B. Securities   | <u>0</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>1,157,555,908</u> [7720]               |
|     | D. Value of long option contracts   | <u>117,701</u> [7730]                     |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>227,244,280</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>623,024,600</u> [7770]                 |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>138,170,733</u> [7380]                 |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>80,000,000</u> [7780]                  |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>58,170,733</u> [7785]                  |

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>7,553,700,537</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>209,192,438</u> [7030]               |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>556,265,824</u> [7032]               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-487,292,018</u> [7033]              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>7,831,866,781</u> [7040]             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>1,042,239</u> [7045]                 |
|     | Less: amount offset by customer securities  | <u>0</u> [7047] <u>1,042,239</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>7,832,909,020</u> [7060]             |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>1,110,055,941</u> [7070]             |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>4,479,014,185</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>1,986,480,861</u> [7100]             |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>436,580,568</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>22,291,247</u> [7130]                |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>556,265,824</u> [7132]               |
|     | B. Value of open short option contracts   | <u>-487,292,018</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>8,103,396,608</u> [7180]             |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>270,487,588</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>115,487,588</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 <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> |