

WINJAMMER FILING

INITIAL

End Date:1/8/2015

Firm Name:INTERACTIVE BROKERS LLC

Form:Daily Seg - FOCUS II

Submit Date:1/9/2015

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Daily Segregation - Cover Page

Name of Company
Contact Name
Contact Phone Number
Contact Email Address

INTERACTIVE BROKERS LLC
Michael Ellman
203-422-8926
mellman@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**

Current ANC:on

2,622,213,167 08-JAN-2015

Broker Dealer Minimum

272,983,546

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

5,126,024

Foreign Debit/Deficit

3,864,861 0

Debit/Deficit - Non CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

0 0

Foreign Debit/Deficit

0 0

Proprietary Profit/Loss

Domestic Profit/Loss

0

Foreign Profit/Loss

0

Proprietary Open Trade Equity

Domestic OTE

0

Foreign OTE

0

SPAN

Customer SPAN Calculation

1,111,122,276

Non-Customer SPAN Calculation

30,602,128

Proprietary Capital Charges

0

Minimum Dollar Amount Requirement

20,000,000 [7465]

Other NFA Dollar Amount Requirement

21,747,620 [7475]

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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	<u>0</u> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>384,488,213</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>10,453,964</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>118,520</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-84,167</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>394,976,530</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>3,864,861</u> [7351]
Less: amount offset by customer owned securities	<u>0</u> [7352] <u>3,864,861</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>398,841,391</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>398,841,391</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks	
A. Banks located in the United States	<u>358,492,255</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>0</u> [7520] <u>358,492,255</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>0</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>0</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>156,640,494</u> [7700]
B. Securities	<u>0</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>-2,484,878</u> [7720]
D. Value of long option contracts	<u>118,520</u> [7730]
E. Value of short option contracts	<u>-84,167</u> [7735] <u>154,189,969</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>512,682,224</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>113,840,833</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>33,840,833</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>2,303,820,762</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>57,600,151</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>160,725,851</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-219,175,235</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>2,302,971,529</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>5,126,024</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>5,126,024</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>2,308,097,553</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>403,815,677</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,136,216,426</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>14,707,096</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>90,913,933</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>955,192</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,605,190</u> [7132]
	B. Value of open short option contracts	<u>-13,166,876</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-28,233,142</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>915,283,337</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>2,522,096,833</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>213,999,280</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>58,999,280</u> [7198]
	Excess	

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Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin	<u>20,686</u> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<u>155,605</u> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>0</u> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<u>8</u> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<u>3</u> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<u>0</u> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<u>0</u> [9107]
- Upload a copy of the firm's daily margin report the FCM uses to issue margin calls which corresponds with the reporting date.	

01.08.2015 Commodity Margin
Deficiency Report.xls

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