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**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION**  
WASHINGTON, D.C. 20549

**FORM 8-K**

**CURRENT REPORT  
Pursuant to Section 13 or 15(d) of the  
Securities Exchange Act of 1934**

Date of Report (Date of Earliest Event Reported): **July 28, 2008**

**INTERACTIVE BROKERS GROUP, INC.**

(Exact Name of Registrant as Specified in its Charter)

**Delaware**  
(State or Other Jurisdiction  
of Incorporation)

**001-33440**  
(Commission File Number)

**30-0390693**  
(I.R.S. Employer  
Identification Number)

**One Pickwick Plaza, Greenwich, CT 06830**  
(Address of Principal Executive Offices) (Zip Code)

**(203) 618-5800**  
(Registrant's Telephone Number, Including Area Code)

**Not Applicable**  
(Former Name or Former Address, if Changed Since Last Report)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions:

- Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)
  - Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)
  - Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))
  - Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))
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**Item 7.01 Regulation FD Disclosure**

On July 28, 2008, Thomas Peterffy, Chairman, Chief Executive Officer and President of Interactive Brokers Group, Inc., distributed a note to our analysts, that provides certain quarterly financial data that for each quarter from the quarter ended September 30, 2001 to the quarter ended June 30, 2008 (the “Quarterly Financial Data”), which is furnished as Exhibit 99.1 to this report and incorporated herein by reference. The Quarterly Financial Data consists of unaudited consolidated pretax income for our group companies for each fiscal quarter presented. The Registrant believes that this information is important for investors in order to better understand the Registrant’s quarterly results and long term trend.

The information furnished in this report (including Exhibit 99.1 hereto) shall not be deemed to be “filed” for purposes of Section 18 of the Securities Exchange Act of 1934, as amended, and unless expressly set forth by specific reference in such filings, shall not be incorporated by reference in any filing under the Securities Act of 1933, as amended, whether made before or after the date hereof and regardless of any general incorporation language in such filings.

**Item 9.01. Financial Statements and Exhibits.**

(d) Exhibits.

99.1 Note to our analysts and Quarterly Financial Data

**SIGNATURE**

Pursuant to the requirements of the Securities Exchange Act of 1934, the Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Dated: July 28, 2008

INTERACTIVE BROKERS GROUP, INC.

By: /s/ Paul J. Brody  
Name: Paul J. Brody  
Title: Chief Financial Officer, Treasurer  
and Secretary

**EXHIBIT INDEX**

99.1 Note to our analysts and Quarterly Financial Data

7/28/08 e-mail to Ed Ditmire, Fox-Pitt Kelton

Dear Ed:

I understand that you would like to organize a lunch with investors and top executives of IBKR. I have tried to shield our executives from investor relations because I know that to be a large distraction. I would like to keep top executives focused on developing the Company, and to the extent possible, I would like them to ignore the daily fluctuations of the stock price.

I own approx. 300,000,000 shares and top executives own, about 50,000,000. It is in our economic interest to focus on the long term and try not to worry about short term fluctuations of earnings or stock price.

I attach the past 28 quarters of pretax earnings to further illustrate the point that our earnings do fluctuate and that they will do so in the future. Nevertheless, you can see the strong upward trend over time.

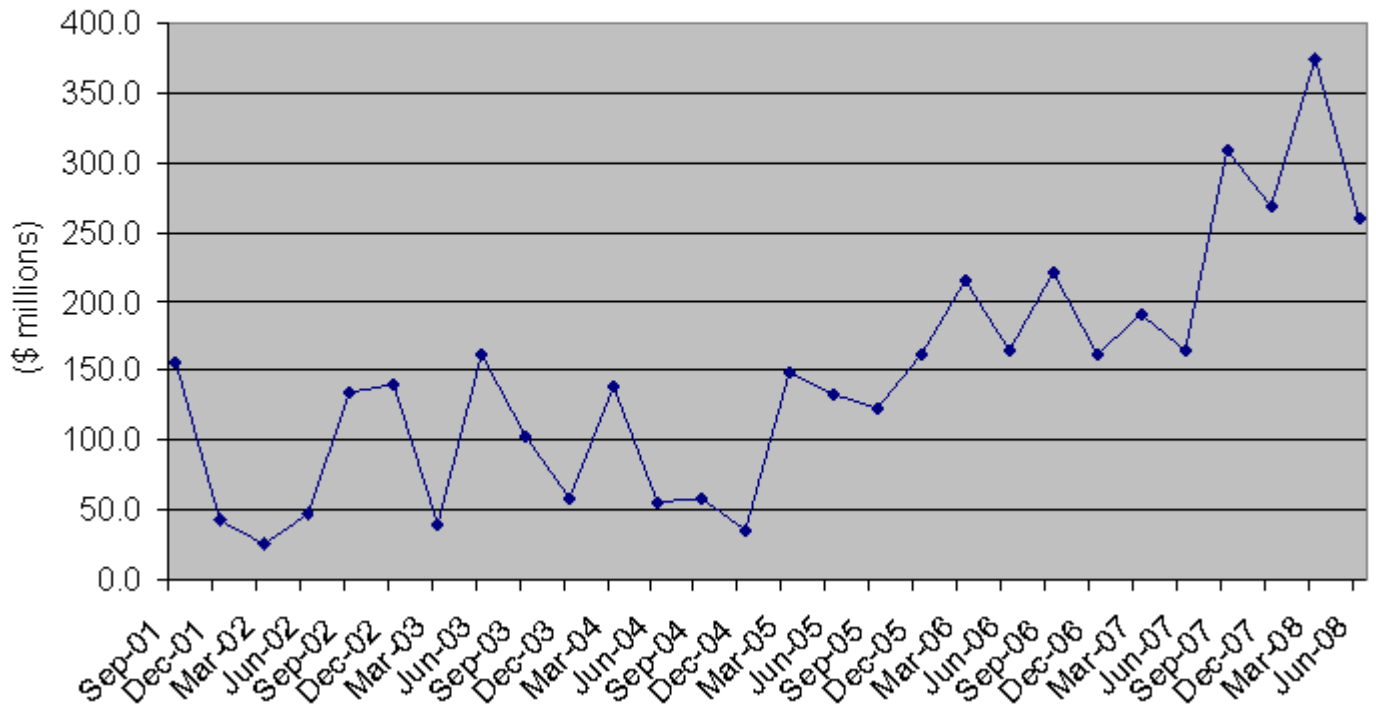
I think that there are not many companies above 10 bil. market cap with 65% pretax profit margin and a five year average earnings growth rate of 26%, which trade under 13X trailing earnings.

Please feel free to share this email with your customers.

Sincerely,  
Thomas Peterffy

cc. Rich Repetto  
Niamh Alexander

Interactive Brokers Group  
Consolidated Quarterly Pretax Income (Unaudited) \*



\* Prior to 2004, historical data does not reflect certain accounting standards that were adopted at later dates.

Quarter Ended	Pretax Income
09/30/01	156.0
12/31/01	42.8
03/31/02	25.9
06/30/02	47.3
09/30/02	134.4
12/31/02	140.8
03/31/03	40.2
06/30/03	161.9
09/30/03	103.7
12/31/03	58.5
03/31/04	138.9
06/30/04	56.6
09/30/04	58.1
12/31/04	36.4
03/31/05	149.5
06/30/05	134.0
09/30/05	123.5
12/31/05	162.3
03/31/06	215.4
06/30/06	164.4
09/30/06	220.1
12/31/06	161.7
03/31/07	190.3
06/30/07	164.5
09/30/07	307.9
12/31/07	268.7
03/31/08	374.0
06/30/08	259.3