

WINJAMMER FILING

INITIAL

End Date:7/31/2014

Firm Name:INTERACTIVE BROKERS LLC

Form:Daily Seg - FOCUS II

Submit Date:8/1/2014

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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.co
m

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

2,195,147,146 31-JUL-2014

Broker Dealer Minimum

345,766,556

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

3,121,498

Foreign Debit/Deficit

2,287,268 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

1,138,366,026

Non-Customer SPAN Calculation

14,166,401

Proprietary Capital Charges

0

Minimum Dollar Amount Requirement

20,000,000 [7465]

Other NFA Dollar Amount Requirement

21,428,568 [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

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>312,445,369</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>1,028,652</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>46,647</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-84,069</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>313,436,599</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>2,287,268</u> [7351]
	Less: amount offset by customer owned securities	<u>0</u> [7352] <u>2,287,268</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>315,723,867</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>315,723,867</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>344,401,350</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>0</u> [7520] <u>344,401,350</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>71,747,279</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>1,144,180</u> [7720]
	D. Value of long option contracts	<u>46,647</u> [7730]
	E. Value of short option contracts	<u>-84,068</u> [7735] <u>72,854,038</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>417,255,388</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>101,531,521</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>21,531,521</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>2,281,271,637</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>15,477,089</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>98,158,474</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-180,920,111</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>2,213,987,089</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>3,121,498</u> [7045]
	Less: amount offset by customer securities	<u>0</u> [7047] <u>3,121,498</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>2,217,108,587</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>323,111,899</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,041,493,196</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>24,154,670</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>109,456,876</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>-4,712,949</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,925,805</u> [7132]
	B. Value of open short option contracts	<u>-5,942,143</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-5,527,741</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>929,888,054</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>2,413,847,667</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>196,739,080</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 Excess	<u>41,739,080</u> [7198]

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Daily Segregation - Supplemental

- Total gross margin deficiencies - Segregated Funds Origin **252,656** [9100]
- Total gross margin deficiencies - Secured Funds Origin **39,727** [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin **0** [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin **0** [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin **13** [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin **3** [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin **0** [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin **0** [9107]
- Upload a copy of the firm's daily margin report the FCM uses to issue margin calls which corresponds with the reporting date.
- Number of active customer accounts **265,520** [8070]
- Percentage of customer who are speculative traders **100** [8071]
- Percentage of customers who are hedge traders **0** [8072]
- Percentage of position traders **90** [8073]
- Percentage of day traders **10** [8074]
- Number of customers trading at reportable levels **173** [8075]
- Number of customer accounts which have direct access to an exchange **0** [8083]
- Do you charge margin on open positions intra-day? **Yes** [8090]
- If so, Do you offer reduced intraday margin rates to customers? **Yes** [8077]
- Lowest round turn commission rate offered **1** [8080]
- Highest round turn commission rate offered **29** [8081]
- Is the system used to monitor customer risk a proprietary, purchased or leased system? **1** [8082]
- Identify any non-trade based fees charged to customers.
 - Inactivity Fees **Yes;**[9109]
 - Platform Usage Fees **No;**[9110]
 - Statement Printing Fees **No;**[9111]
 - Account Maintenance Fees **Yes;**[9112]
 - Check Request Fees **Yes;**[9113]
 - Wire Fees **Yes;**[9114]
 - Convenience Fees **No;**[9115]
 - Other Fees : **Yes;**[9116] **MARKET DATA**
EXERCISE & ASSIGNMENT
PRIME BROKER TAKE UP IRA AC
ELECTRONIC FUNDS TRANSFER
STOP PAYMENT BOUNCED
CHECK ARCHIVED STATEMENT
CANCELLATION MODIFICATION
TRADE BUST TELEPHONE
ORDER EXPOSURE
WITHDRAWAL FEES [9117]
- Identify accepted forms of funding for customer trading accounts.

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Cash	Yes; [9118]
Check	Yes; [9119]
Wire	Yes; [9120]
ACH	Yes; [9121]
Debit Card	No; [9122]
Credit Card	No; [9123]
Online Money Transfer Services (e.g. PayPal)	No; [9124]
Virtual Currency (e.g. Bit Coin)	No; [9125]
Securities or other non-cash collateral	No; [9188]
Other	Yes; [9126] <u>BILL PAYMENT VIA BANK ACCOUNT</u> [9127]

- Identify the total number of customer accounts whose trading volume individually represents 10% or greater of the firm's overall trading volume for the month. For the purposes of this question, the FCM must aggregate all accounts with the same and/or like beneficial ownership.

0 [9128]

- Identify the total number of proprietary and non-customer accounts whose trading volume individually represents 10% or greater of the firm's overall trading volume for the month. For the purposes of this question, the FCM must aggregate all accounts with the same and/or like beneficial ownership.

0 [9129]

- Identify all market segments in which your customers trade. Additionally, identify any products, regardless of expiration, which make up 20% or greater of open interest carried by the firm as of the reporting date.

SegmentCustomer In Segment20% or Greater

Agricultural **Yes;**[9130]

No;[9131]

Broad Bases Security Indices **Yes;**[9132]

Yes;[9133]

Financials - Interest Rates **Yes;**[9134]

No;[9135]

Financials - Foreign Currencies (on exchange) **Yes;**[9136]

No;[9137]

Natural Resources - Energy **Yes;**[9138]

No;[9139]

Natural Resources - Metals **Yes;**[9140]

No;[9141]

OTC **No;**[9142]

No;[9143]

Swaps **No;**[9144]

No;[9145]

Security Futures Products **No;**[9146]

No;[9147]

Forex **No;**[9148]

No;[9149]

Physicals **No;**[9150]

No;[9151]

Securities **No;**[9152]

No;[9153]

Other **0** [9154]

No;[9155]

No;[9156]

- Does the FCM hold customer Segregated, Secured or Cleared Swaps Customer Collateral funds in cash, outside the US?

Yes;[9157]

Segregated **Yes;**[9158]

No;[9159]

Secured:

Cleared Swaps Customer Collateral

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- Does the FCM hold customer Segregated, Secured or Cleared Swaps Customer Collateral funds in securities, outside the US?
Segregated No;;[9160]
Secured: No;;[9161]
Cleared Swaps Customer Collateral No;;[9162]
- Identify the total number of customer accounts which individually represents 5% or greater of the Segregated required balance as of the reporting date. For the purposes of this question, the FCM must aggregate all accounts with the same and/or like beneficial ownership. 0 [9163]
- Identify the total number of customer accounts which individually represents 5% or greater of the Secured required balance as of the reporting date. For the purposes of this question, the FCM must aggregate all accounts with the same and/or like beneficial ownership. 1 [9164]
- Identify the total number of customer accounts which individually represents 5% or greater of the Cleared Swaps Customer Collateral required balance as of the reporting date. For the purposes of this question, the FCM must aggregate all accounts with the same and/or like beneficial ownership. 0 [9165]
- Identify the number of proprietary/non-customers accounts which have direct market access to an exchange. 0 [9166]
- Have you increased margin rates for any customer accounts or products beyond exchange minimums in the past month? Yes [9167]
- During the period did the firm begin offering any products or services to customers that it did not previously offer? No [9169]
- If new products or services were offered during the period, describe them in the provided text box in detail. 0 [9170]

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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]