

**WINJAMMER FILING**

**INITIAL**

**End Date:2/16/2015**

**Firm Name:INTERACTIVE BROKERS LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/17/2015**

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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.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

**2,381,918,770 16-FEB-2015**

Broker Dealer Minimum

**271,602,556**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**4,444,291**

Foreign Debit/Deficit

**7,917,901 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

**1,129,799,324**

Non-Customer SPAN Calculation

**18,391,799**

Proprietary Capital Charges

**0**

Minimum Dollar Amount Requirement

**20,000,000** [7465]

Other NFA Dollar Amount Requirement

**21,877,648** [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
  - A. Cash **367,505,911** [7315]
  - B. Securities (at market) **0** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **26,853,226** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **117,253** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-23,377** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **394,453,013** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **7,917,901** [7351]  
Less: amount offset by customer owned securities **0** [7352] **7,917,901** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **402,370,914** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **402,370,914** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **378,975,657** [7500]
  - B. Other banks qualified under Regulation 30.7 **0** [7520] **378,975,657** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **0** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **0** [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 **101,696,813** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **14,542,311** [7720]
  - D. Value of long option contracts **117,255** [7730]
  - E. Value of short option contracts **-23,377** [7735] **116,333,002** [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 **495,308,659** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **92,937,745** [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 **12,937,745** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>2,530,599,514</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>-18,838,938</u> [7030]               |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>111,496,770</u> [7032]               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-198,042,350</u> [7033]              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>2,425,214,996</u> [7040]             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>4,444,291</u> [7045]                 |
|     | Less: amount offset by customer securities  | <u>0</u> [7047] <u>4,444,291</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>2,429,659,287</u> [7060]             |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>406,180,968</u> [7070]               |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,262,792,477</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>13,048,934</u> [7100]                |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>100,033,679</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>2,985,555</u> [7130]                 |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>1,321,900</u> [7132]                 |
|     | B. Value of open short option contracts   | <u>-12,642,857</u> [7133]               |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>-48,754,310</u> [7140]               |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>903,601,076</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>2,628,567,422</u> [7180]             |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>198,908,135</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>43,908,135</u> [7198]                |
|     | Excess  |   |

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**Daily Segregation - Supplemental**

|   |                      |
|---|----------------------|
| - Total gross margin deficiencies - Segregated Funds Origin   | <b>99,016</b> [9100] |
| - Total gross margin deficiencies - Secured Funds Origin  | <b>0</b> [9101]      |
| - Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin  | <b>0</b> [9102]      |
| - Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin   | <b>0</b> [9103]      |
| - Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin                            | <b>4</b> [9104]      |
| - Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin                               | <b>0</b> [9105]      |
| - Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin | <b>0</b> [9106]      |
| - Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin    | <b>0</b> [9107]      |
| - Upload a copy of the firm's daily margin report the FCM uses to issue margin calls which corresponds with the reporting date. |                      |

02.16.2015 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   | <u>0</u> [8500]                 |
|                                     | B. Securities (at market)   | <u>0</u> [8510]                 |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <u>0</u> [8520]                 |
| 3.                                  | Cleared swaps options   |                                 |
|                                     | A. Market value of open cleared swaps option contracts purchased  | <u>0</u> [8530]                 |
|                                     | B. Market value of open cleared swaps option contracts granted (sold)   | <u>0</u> [8540]                 |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3)  | <u>0</u> [8550]                 |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>0</u> [8560]                 |
|                                     | Less: amount offset by customer owned securities  | <u>0</u> [8570] <u>0</u> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>0</u> [8590]                 |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |                                 |
|                                     | A. Cash   | <u>0</u> [8600]                 |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <u>0</u> [8610]                 |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <u>0</u> [8620]                 |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |                                 |
|                                     | A. Cash   | <u>0</u> [8630]                 |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <u>0</u> [8640]                 |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <u>0</u> [8650]                 |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <u>0</u> [8660]                 |
| 10.                                 | Cleared swaps options   |                                 |
|                                     | A. Value of open cleared swaps long option contracts  | <u>0</u> [8670]                 |
|                                     | B. Value of open cleared swaps short option contracts   | <u>0</u> [8680]                 |
| 11.                                 | Net equities with other FCMs  |                                 |
|                                     | A. Net liquidating equity   | <u>0</u> [8690]                 |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <u>0</u> [8700]                 |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <u>0</u> [8710]                 |
| 12.                                 | Cleared swaps customer funds on hand  |                                 |
|                                     | A. Cash   | <u>0</u>                        |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <u>0</u>                        |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <u>0</u> <u>0</u> [8715]        |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <u>0</u> [8720]                 |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <u>0</u> [8730]                 |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <u>0</u> [8760]                 |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <u>0</u> [8770]                 |