

**WINJAMMER FILING**

**INITIAL**

**End Date:9/21/2021**

**Firm Name:INTERACTIVE BROKERS LLC**

**Form:Daily Seg - FOCUS II**

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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

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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                           | 0 [7305]                     |
|    | A. Cash   | <b>501,409,050</b> [7315]    |
|    | B. Securities (at market)   | 0 [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b>-7,795,768</b> [7325]     |
| 3. | Exchange traded options   |                              |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <b>159,716</b> [7335]        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b>-16,357</b> [7337]        |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <b>493,756,641</b> [7345]    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b>4,459</b> [7351]          |
|    | Less: amount offset by customer owned securities  | 0 [7352] <b>4,459</b> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b>493,761,100</b> [7355]    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b>493,761,100</b> [7360]    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b>100,652,401</b> [7500]                       |
|     | B. Other banks qualified under Regulation 30.7  | 0 [7520] <b>100,652,401</b> [7530]              |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b>270,986,450</b> [7540]                       |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | 0 [7560] <b>270,986,450</b> [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   | <b>265,686,141</b> [7700]                       |
|     | B. Securities   | 0 [7710]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b>-7,366,609</b> [7720]                        |
|     | D. Value of long option contracts   | <b>159,716</b> [7730]                           |
|     | E. Value of short option contracts  | <b>-16,357</b> [7735] <b>258,462,891</b> [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   | <b>630,101,742</b> [7770]                       |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b>136,340,642</b> [7380]                       |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <b>80,000,000</b> [7780]                        |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <b>56,340,642</b> [7785]                        |

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>6,899,064,192</u></b> [7010]                    |
|     | B. Securities (at market)   | <b><u>0</u></b> [7020]                                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>59,028,404</u></b> [7030]                       |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>360,062,064</u></b> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-328,560,233</u></b> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,989,594,427</u></b> [7040]                    |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>1,224,456</u></b> [7045]                        |
|     | Less: amount offset by customer securities  | <b><u>0</u></b> [7047] <b><u>1,224,456</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,990,818,883</u></b> [7060]                    |
|     | <b>FUNDS IN SEGREGATED ACCOUNTS</b>   |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>1,534,147,878</u></b> [7070]                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>3,319,846,000</u></b> [7080]                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>1,986,353,319</u></b> [7100]                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>330,563,002</u></b> [7110]                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7120]                                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-6,194,948</u></b> [7130]                       |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>359,799,946</u></b> [7132]                      |
|     | B. Value of open short option contracts   | <b><u>-328,495,700</u></b> [7133]                     |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>0</u></b> [7140]                                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]                                |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]                                |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>7,196,019,497</u></b> [7180]                    |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>205,200,614</u></b> [7190]                      |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>155,000,000</u></b> [7194]                      |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>50,200,614</u></b> [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">0 [8500]</span>   |
|                                     | B. Securities (at market) <span style="float:right">0 [8510]</span>   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <span style="float:right">0 [8520]</span>  |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <span style="float:right">0 [8530]</span>                                |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <span style="float:right">0 [8540]</span>                           |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <span style="float:right">0 [8550]</span>  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <span style="float:right">0 [8560]</span>               |
|                                     | Less: amount offset by customer owned securities <span style="float:right">0 [8570] 0 [8580]</span>                                       |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <span style="float:right">0 [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">0 [8600]</span>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right">0 [8610]</span>            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right">0 [8620]</span>           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                  |
|                                     | A. Cash <span style="float:right">0 [8630]</span>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right">0 [8640]</span>            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right">0 [8650]</span>           |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <span style="float:right">0 [8660]</span>                                     |
| 10.                                 | Cleared swaps options   |
|                                     | A. Value of open cleared swaps long option contracts <span style="float:right">0 [8670]</span>  |
|                                     | B. Value of open cleared swaps short option contracts <span style="float:right">0 [8680]</span>   |
| 11.                                 | Net equities with other FCMs  |
|                                     | A. Net liquidating equity <span style="float:right">0 [8690]</span>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right">0 [8700]</span>            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right">0 [8710]</span>           |
| 12.                                 | Cleared swaps customer funds on hand  |
|                                     | A. Cash <span style="float:right">0</span>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <span style="float:right">0</span>                   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <span style="float:right">0 0 [8715]</span>         |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <span style="float:right">0 [8720]</span>                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <span style="float:right">0 [8730]</span>  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <span style="float:right">0 [8760]</span>                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <span style="float:right">0 [8770]</span> |