

**WINJAMMER FILING**

**INITIAL**

**End Date:1/5/2015**

**Firm Name:INTERACTIVE BROKERS LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:1/6/2015**

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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

**2,546,242,408 05-JAN-2015**

Broker Dealer Minimum

**273,066,839**

Debit/Deficit - CustomersCurrent AmountGross Amount

Domestic Debit/Deficit

**5,039,998**

Foreign Debit/Deficit

**4,677,252 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

**1,114,917,762**

Non-Customer SPAN Calculation

**31,207,603**

Proprietary Capital Charges

**0**

Minimum Dollar Amount Requirement

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

Other NFA Dollar Amount Requirement

**21,738,094 [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>388,526,806</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>29,172,139</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>170,788</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-30,135</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>417,839,598</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>4,677,252</u> [7351]
	Less: amount offset by customer owned securities	<u>0</u> [7352] <u>4,677,252</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>422,516,850</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>422,516,850</u> [7360]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<u>371,182,255</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>0</u> [7520] <u>371,182,255</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>143,223,396</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>16,901,876</u> [7720]
	D. Value of long option contracts	<u>170,783</u> [7730]
	E. Value of short option contracts	<u>-30,135</u> [7735] <u>160,265,920</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>531,448,175</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>108,931,325</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>28,931,325</u> [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>2,319,140,068</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>40,902,768</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>154,848,712</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-224,661,626</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>2,290,229,922</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>5,039,998</u></b> [7045]
	Less: amount offset by customer securities	<b><u>0</u></b> [7047] <b><u>5,039,998</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>2,295,269,920</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>394,717,410</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>1,135,767,994</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>10,960,715</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>90,897,398</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>-898,832</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,368,712</u></b> [7132]
	B. Value of open short option contracts	<b><u>-12,443,241</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>-36,395,987</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>914,996,054</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>2,498,970,223</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>203,700,303</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>48,700,303</u></b> [7198]
	Excess	

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**Daily Segregation - Supplemental**

- Total gross margin deficiencies - Segregated Funds Origin	<b><u>93,738</u></b> [9100]
- Total gross margin deficiencies - Secured Funds Origin	<b><u>49,143</u></b> [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<b><u>0</u></b> [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<b><u>0</u></b> [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin	<b><u>11</u></b> [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin	<b><u>5</u></b> [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin	<b><u>0</u></b> [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin	<b><u>0</u></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.	

01.05.2015 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 <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>