

# Interactive Brokers Group Reports Brokerage Metrics for June 2016 and New “GLOBAL” Composition

GREENWICH, CT, July 1, 2016 — Interactive Brokers Group, Inc. (NASDAQ GS: IBKR) an automated global electronic broker and market maker, today reported its Electronic Brokerage monthly performance metrics for June, and changes in the composition of its currency exposure management unit.

Highlights for the month included:

- 643 thousand Daily Average Revenue Trades (DARTs), 7% higher than prior year and even with prior month.
- Ending client equity of \$73.7 billion, 12% higher than prior year and 2% higher than prior month.
- Ending client margin loan balances of \$15.0 billion, 21% lower than prior year and 1% lower than prior month.
- Ending client credit balances of \$38.7 billion, 16% higher than prior year and 1% lower than prior month.
- 357 thousand client accounts, 15% higher than prior year and 1% higher than prior month.
- 419 annualized average cleared DARTs per client account.
- Average commission per cleared client order of \$4.11 including exchange, clearing and regulatory fees. Key products:

June 2016	Average Commission per Cleared Client Order	Average Order Size
Stocks	\$2.27	1,667 shares
Equity Options	\$6.19	8.6 contracts
Futures	\$6.67	3.8 contracts

Futures include options on futures. We estimate exchange, clearing and regulatory fees to be 57% of the futures commissions.

## Changes in the composition of the “GLOBAL” currency exposure management unit

The Company actively manages its global currency exposure by maintaining its equity in proportion to a defined basket of currencies, which it refers to as the "GLOBAL". Approximately half of the firm's equity is denominated in currencies other than the U.S. dollar. The composition of the GLOBAL is based on the relative importance of the constituent currencies in the Company's business and the world economy. As a result of a periodic assessment, and in light of the increasing importance of China to our company's business, the Company has determined to add the Chinese renminbi (CNH), remove the South Korean won (KRW) and Brazilian real (BRL) components, and realign the relative weights of the U.S. dollar (USD) and Japanese yen (JPY) components to better reflect the global diversification of its businesses.

The new composition contains 15 currencies, one fewer than the prior composition. The Company currently transacts business and is required to manage balances in each of these 15 currencies. The new composition is effective as of the close of business on June 30, 2016 and the conversion to the new targeted currency holdings is taking place over a short time period.

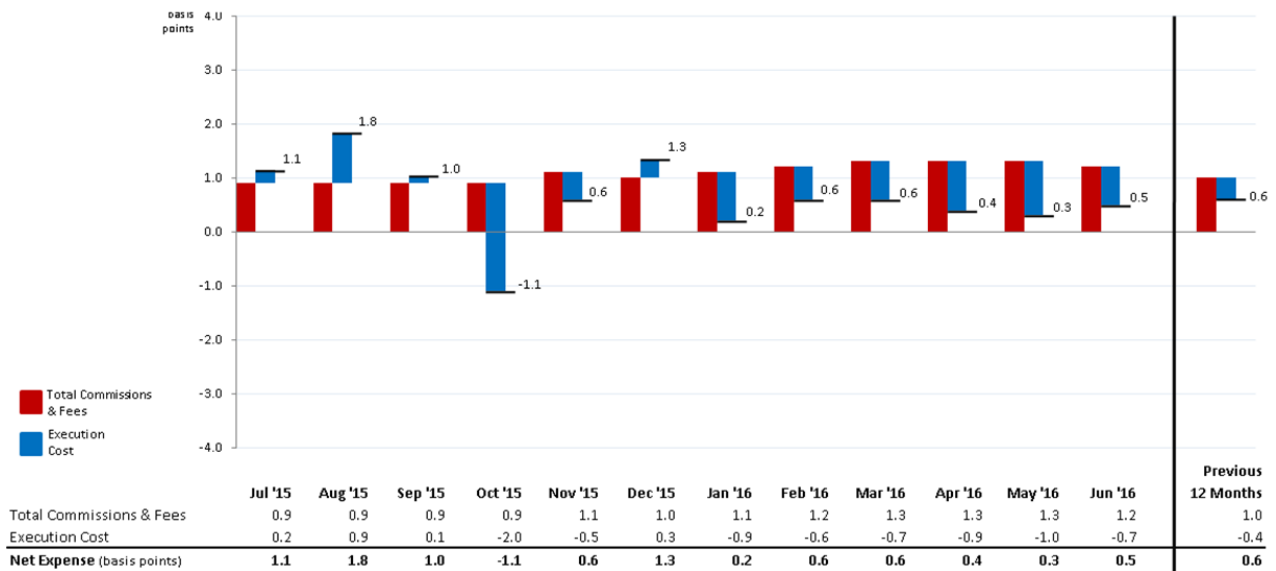
The table below displays the component changes in detail.

GLOBAL	6/30/2016	GLOBAL	GLOBAL in	% of	NEW			CHANGE	
					GLOBAL	GLOBAL in	% of	% of	
Currency	FX Rates	Composition	USD Equiv.	Comp.	Composition	USD Equiv.	Comp.	Comp.	
USD	1.0000	0.41	0.410	41.9%	0.45	0.450	45.9%	4.1%	
EUR	1.1107	0.17	0.189	19.3%	0.17	0.189	19.3%	0.0%	
JPY	0.0097	10.00	0.097	9.9%	8.00	0.078	7.9%	-2.0%	
GBP	1.3312	0.03	0.040	4.1%	0.03	0.040	4.1%	0.0%	
HKD	0.1289	0.26	0.034	3.4%	0.26	0.034	3.4%	0.0%	
CAD	0.7738	0.04	0.031	3.2%	0.04	0.031	3.2%	0.0%	
CHF	1.0242	0.03	0.031	3.1%	0.03	0.031	3.1%	0.0%	
INR	0.0148	2.00	0.030	3.0%	2.00	0.030	3.0%	0.0%	
CNH	0.1499	0.00	0.000	0.0%	0.19	0.028	2.9%	2.9%	
AUD	0.7451	0.03	0.022	2.3%	0.03	0.022	2.3%	0.0%	
MXN	0.0547	0.30	0.016	1.7%	0.30	0.016	1.7%	0.0%	
SEK	0.1182	0.09	0.011	1.1%	0.09	0.011	1.1%	0.0%	
SGD	0.7423	0.01	0.007	0.8%	0.01	0.007	0.8%	0.0%	
NOK	0.1196	0.06	0.007	0.7%	0.06	0.007	0.7%	0.0%	
DKK	0.1493	0.04	0.006	0.6%	0.04	0.006	0.6%	0.0%	
BRL	0.3112	0.08	0.025	2.5%	0.00	0.000	0.0%	-2.5%	
KRW	0.0009	28.00	0.024	2.5%	0.00	0.000	0.0%	-2.5%	
<b>Total GLOBALS, measured in USD</b>			<b>\$ 0.980</b>	<b>100.0%</b>		<b>\$ 0.980</b>	<b>100.0%</b>	<b>0.0%</b>	

In the interest of transparency, we quantify our clients' all-in cost of trade execution below.

In June, clients' total cost of executing and clearing U.S. Reg.-NMS stocks through IB was 0.5 basis points of trade money<sup>1</sup>, as measured against a daily VWAP<sup>2</sup> benchmark (0.6 basis point for the rolling twelve months).

**Interactive Brokers Reg.-NMS Stock Trading Expense Summary**



Interactive Brokers Clients' Reg.-NMS Stock Trading Expense Detail  
All amounts are in millions, except %

	Jul '15	Aug '15	Sep '15	Oct '15	Nov '15	Dec '15	Jan '16	Feb '16	Mar '16	Apr '16	May '16	Jun '16	Previous 12 Months
<b>#1a - Number of orders</b>													
Buys	2.20	2.31	2.08	2.29	1.93	2.03	2.27	2.25	2.18	2.09	2.06	2.05	25.74
Sells	2.10	2.27	1.97	2.19	1.79	1.91	2.15	2.13	2.07	1.98	1.92	1.90	24.38
<b>Total</b>	<b>4.30</b>	<b>4.58</b>	<b>4.05</b>	<b>4.48</b>	<b>3.72</b>	<b>3.94</b>	<b>4.42</b>	<b>4.38</b>	<b>4.25</b>	<b>4.07</b>	<b>3.98</b>	<b>3.95</b>	<b>50.12</b>
<b>#1b - Number of shares purchased or sold</b>													
Shares bought	1,303	1,432	1,190	1,252	1,144	1,276	1,434	1,422	1,405	1,257	1,254	1,344	15,713
Shares sold	1,281	1,484	1,191	1,227	1,089	1,240	1,465	1,420	1,385	1,256	1,229	1,307	15,574
<b>Total</b>	<b>2,584</b>	<b>2,916</b>	<b>2,381</b>	<b>2,479</b>	<b>2,233</b>	<b>2,516</b>	<b>2,899</b>	<b>2,842</b>	<b>2,790</b>	<b>2,513</b>	<b>2,483</b>	<b>2,651</b>	<b>31,287</b>
<b>#2 - Trade money including price, commissions and fees</b>													
2a Buy money	\$58,413	\$63,316	\$54,503	\$57,085	\$44,082	\$48,552	\$54,502	\$48,708	\$44,510	\$41,354	\$40,467	\$45,068	\$600,560
2b Sell money	\$58,319	\$65,756	\$53,890	\$56,526	\$43,093	\$47,724	\$55,194	\$49,340	\$43,623	\$41,052	\$40,435	\$44,503	\$599,455
<b>2c Total</b>	<b>\$116,732</b>	<b>\$129,072</b>	<b>\$108,393</b>	<b>\$113,611</b>	<b>\$87,175</b>	<b>\$96,276</b>	<b>\$109,696</b>	<b>\$98,048</b>	<b>\$88,133</b>	<b>\$82,406</b>	<b>\$80,902</b>	<b>\$89,571</b>	<b>\$1,200,015</b>
<b>#3 - Trade value at Daily VWAP</b>													
3a Buy value	\$58,382	\$63,303	\$54,477	\$57,064	\$44,069	\$48,533	\$54,486	\$48,703	\$44,506	\$41,357	\$40,465	\$45,068	\$600,413
3b Sell value	\$58,301	\$65,767	\$53,875	\$56,492	\$43,085	\$47,718	\$55,180	\$49,341	\$43,624	\$41,058	\$40,436	\$44,507	\$599,384
<b>3c Total</b>	<b>\$116,683</b>	<b>\$129,070</b>	<b>\$108,352</b>	<b>\$113,556</b>	<b>\$87,154</b>	<b>\$96,251</b>	<b>\$109,666</b>	<b>\$98,044</b>	<b>\$88,130</b>	<b>\$82,415</b>	<b>\$80,901</b>	<b>\$89,575</b>	<b>\$1,199,797</b>
<b>#4 - Total trade expense, including commissions and fees, relative to Daily VWAP</b>													
4a Buys (2a-3a)	\$30.8	\$12.8	\$25.5	\$21.3	\$12.8	\$19.1	\$15.7	\$4.8	\$3.8	(\$3.3)	\$1.5	(\$0.3)	\$144.5
4b Sells (3b-2b)	(\$17.6)	\$11.0	(\$15.2)	(\$33.6)	(\$8.0)	(\$6.3)	(\$13.9)	\$0.7	\$1.5	\$6.2	\$0.7	\$4.5	(\$70.0)
<b>4c Total trade expense</b>	<b>\$13.2</b>	<b>\$23.8</b>	<b>\$10.3</b>	<b>(\$12.3)</b>	<b>\$4.8</b>	<b>\$12.8</b>	<b>\$1.8</b>	<b>\$5.5</b>	<b>\$5.3</b>	<b>\$2.9</b>	<b>\$2.2</b>	<b>\$4.2</b>	<b>\$74.5</b>
<b>Trade expense as percentage of trade money</b>													
<b>4c/2c</b>	<b>0.011%</b>	<b>0.018%</b>	<b>0.010%</b>	<b>-0.011%</b>	<b>0.006%</b>	<b>0.013%</b>	<b>0.002%</b>	<b>0.006%</b>	<b>0.006%</b>	<b>0.004%</b>	<b>0.003%</b>	<b>0.005%</b>	<b>0.006%</b>
<b>#5 - Trade expense categories</b>													
5a Total commissions & fees	\$10.5	\$11.7	\$9.6	\$10.0	\$9.0	\$9.8	\$11.5	\$11.3	\$11.1	\$10.0	\$9.9	\$10.7	\$125.1
5b Execution cost (4c-5a)	\$2.7	\$12.1	\$0.7	(\$22.3)	(\$4.2)	\$3.0	(\$9.7)	(\$5.8)	(\$5.8)	(\$7.1)	(\$7.7)	(\$6.5)	(\$50.6)
<b>#6 - Trade expense categories as percentage of trade money</b>													
Total commissions & fees (5a/2c)	0.009%	0.009%	0.009%	0.009%	0.011%	0.010%	0.011%	0.012%	0.013%	0.013%	0.013%	0.012%	0.010%
Execution cost (5b/2c)	0.002%	0.009%	0.001%	-0.020%	-0.005%	0.003%	-0.009%	-0.006%	-0.007%	-0.009%	-0.010%	-0.007%	-0.004%
<b>Net Expense to IB Clients</b>	<b>0.011%</b>	<b>0.018%</b>	<b>0.010%</b>	<b>-0.011%</b>	<b>0.006%</b>	<b>0.013%</b>	<b>0.002%</b>	<b>0.006%</b>	<b>0.006%</b>	<b>0.004%</b>	<b>0.003%</b>	<b>0.005%</b>	<b>0.006%</b>

The above illustrates that the rolling twelve months' average all-in cost of a client U.S. Reg.-NMS stock trade was 0.6 basis point.

Note 1: Trade money is the total amount of money clients spent or received, including all commissions and fees.

Note 2: Consistent with the clients' trading activity, the computed VWAP benchmark includes extended trading hours.

More information, including historical results for each of the above metrics, can be found on the investor relations page of the Company's corporate web site, [www.interactivebrokers.com/ir](http://www.interactivebrokers.com/ir).

### About Interactive Brokers Group, Inc.:

Interactive Brokers Group, Inc., together with its subsidiaries, is an automated global electronic broker that specializes in catering to financial professionals by offering state-of-the-art trading technology, superior execution capabilities, worldwide electronic access, and sophisticated risk management tools at exceptionally low costs. The brokerage trading platform utilizes the same innovative technology as the Company's market making business, which executes and processes trades in securities, futures and foreign exchange instruments on more than 100 electronic exchanges and trading venues around the world. As a market maker, we provide liquidity at these marketplaces and, as a broker, we provide professional traders and investors with electronic access to stocks, options, futures, forex, bonds and mutual funds from a single IB Universal Account<sup>SM</sup>. Employing proprietary software on a global communications network, Interactive Brokers Group continuously integrates its software with a growing number of exchanges and trading venues into one automatically functioning, computerized platform that requires minimal human intervention.

### Cautionary Note Regarding Forward-Looking Statements:

The foregoing information contains certain forward-looking statements that reflect the company's current views with respect to certain current and future events and financial performance. These forward-looking statements are and will be, as the case may be, subject to many risks, uncertainties and factors relating to the company's operations and

business environment which may cause the company's actual results to be materially different from any future results, expressed or implied, in these forward-looking statements. Any forward-looking statements in this release are based upon information available to the company on the date of this release. The company does not undertake to publicly update or revise its forward-looking statements even if experience or future changes make it clear that any statements expressed or implied therein will not be realized. Additional information on risk factors that could potentially affect the company's financial results may be found in the company's filings with the Securities and Exchange Commission.

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