

# R.J.O'Brien

## HOW TO READ AND UNDERSTAND MULTI-CURRENCY CUSTOMER EQUITY RUNS

Margin call data is displayed following each account with open positions. A summary of margin requirements, cash, equity on open futures and options positions, and liquidating value are displayed at the bottom of each series of accounts within a salescode. These summary fields are identified by the following acronyms:

<b>ACB</b>	<b>AC</b> count <b>Ba</b> lance (cash)
<b>COM*</b>	<b>C</b> umulated <b>COM</b> missions from first of month; commissions will be displayed as a debit (-)
<b>DE*</b>	<b>D</b> ebit <b>E</b> quity
<b>DF</b>	<b>D</b> elta <b>F</b> actor (the rate at which the underlying option premium changes based upon the price change in the underlying instruments)
<b>DQ</b>	<b>D</b> elta <b>Q</b> uotient (Delta Factor times the number of contracts)
<b>EIR</b>	<b>I</b> nitial <b>R</b> equirement for FX currencies
<b>FCV</b>	<b>F</b> oreign <b>C</b> on <b>V</b> ersion rates (for conversions into US Dollars)
<b>FIR</b>	<b>F</b> utures <b>I</b> nitial margin <b>R</b> equirement
<b>LIM</b>	<b>L</b> ong- <b>I</b> n-the- <b>M</b> oney option value
<b>LMV/MV</b>	<b>M</b> arket <b>V</b> alue of securities on deposit (at 95% of face value)
<b>LOV</b>	<b>L</b> ong <b>O</b> ption <b>V</b> alue
<b>LV</b>	<b>L</b> iquidating <b>V</b> alue (total of cash, open trade equity on futures positions, and option value)
<b>M/D</b>	<b>M</b> argin <b>D</b> eficit
<b>M/E</b>	<b>M</b> argin <b>E</b> xcess (amount of equity available for additional trading or withdrawal)
<b>MT</b>	<b>M</b> argin <b>T</b> able (MT-0 represents speculative margin rates; MT-1 represents hedge margin rates)
<b>NIM</b>	<b>N</b> et- <b>I</b> n-the- <b>M</b> oney option value
<b>NMD*</b>	<b>N</b> umber of <b>M</b> argin <b>D</b> eficits
<b>NOV</b>	<b>N</b> et <b>O</b> ption <b>V</b> alue
<b>OTE</b>	<b>O</b> pen <b>T</b> rade <b>E</b> quity (unrealized profit/loss on open futures positions)
<b>PBL</b>	<b>P</b> rior account <b>Ba</b> lance (cash)
<b>POE</b>	<b>P</b> revious <b>O</b> pen trade <b>E</b> quity
<b>PTE</b>	<b>P</b> revious <b>T</b> otal <b>E</b> quity (cash plus open trade equity on futures positions)
<b>SIM</b>	<b>S</b> hort- <b>I</b> n-the- <b>M</b> oney option value
<b>SOV</b>	<b>S</b> hort <b>O</b> ption <b>V</b> alue
<b>TAR</b>	FX currencies <b>T</b> otal <b>A</b> ccount <b>R</b> equirement
<b>TC</b>	<b>T</b> otal margin <b>C</b> all
<b>TE</b>	<b>T</b> otal <b>E</b> quity (cash plus open trade equity on futures positions)
<b>UUP</b>	FX currencies <b>U</b> nrealized/ <b>U</b> nsettled <b>P</b> rofit & loss
<b>WF</b>	<b>W</b> ithdrawable <b>F</b> unds (same as Margin Excess)

\*Appears only at salesman summary; not individual account summary.

The following codes appear beneath the account title on the equity run:

<b>I</b>	Special <b>I</b> nstruct account ( <i>must be bona fide hedge account</i> ). ( <i>All positions remain open unless customer provides offsetting instructions to RJO.</i> )
<b>REL</b>	<b>REL</b> ated master account number/name ( <i>Used for group margining purposes; a dash indicates that related accounts exist.</i> )
<b>O-P</b>	<b>O</b> ption paperwork is on file with RJO in Chicago.
<b>F-Y</b>	<b>F</b> utures paperwork is on file with RJO in Chicago.
<b>B-T</b>	<b>T</b> reasury Bill form is on file with RJO in Chicago. ( <i>Customer is authorized to purchase Treasury Bills.</i> )
<b>C</b>	<b>C</b> ustomer account (vs. house account)
<b>CR</b>	<b>C</b> ustomer <b>R</b> elated master account
<b>LDA</b>	<b>L</b> ast <b>D</b> ate of <b>A</b> ctivity ( <i>of any kind – trade, cash, P&amp;L, commission/fee</i> )
<b>F1</b>	US segregated funds
<b>F2</b>	US non-regulated funds; used for deliveries
<b>F3</b>	Secured US segregated funds ( <i>Used to secure margin requirements and to charge commissions for foreign trades; and used for conversions to US Dollars.</i> )

Note: See complete listing of all foreign currency on back of statement.