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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:

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

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