



HOW TO READ YOUR FUTURES DAILY ACCOUNT STATEMENT

FORMAT: Our statement format has *five* main sections.

1. Confirmation: This is a listing of all future and option transactions made as of the date indicated.
2. Purchase & Sale: A listing of offsetting transactions and the resulting profit/loss information.
3. Journal Entries: A listing of all cash transactions affecting the account's ledger balance.
4. Open Positions: A listing of all open positions with trade prices, current settlement prices and unrealized profits or losses. Securities on deposit and market value are also shown.
5. Account Summary: All relevant financial totals are summarized by individual currency and converted to U. S. Dollar value.

These five sections overlay a framework of descriptive columns:

[A]	[B]	[C]	[D]	[E]	[F]	[G]	[H]	
<u>TRADE</u>	<u>SETTL</u>	<u>AT</u>	<u>BUY/SELL</u>	<u>CONTRACT DESCRIPTION</u>	<u>EX</u>	<u>TRADE PRICE</u>	<u>CC</u>	<u>DEBIT/CREDIT</u>
A.	TRADE SETTLE			Trade date of the transaction.				
B.	AT			Account Type. Denotes regulated, unregulated or secured account type.				
C.	BUY/SELL			Denotes quantity bought or sold.				
D.	CONTRACT DESCRIPTION			A description of the futures or options contract.				
E.	EX			The exchange where the contract was traded.				
F.	TRADE PRICE			Price per unit of the futures or option contract.				
G.	CC			Currency code. The underlying currency code.				
H.	DEBIT/CREDIT			The total debit or credit to the account balance in the Confirmation and Purchase & Sales section and the unrealized P&L in open positions section.				

Note: Debits have DR after the amounts.

SECTION 1 – CONFIRMATIONS

The number of contracts bought or sold, as of the date indicated, generally the statement date, with all pertinent information listed underneath the columns (A-H) described above. Beginning “A” on the left (TRADE SETTLE) and moving horizontally, ending with “H” (DEBIT/CREDIT) on the right. “*” denotes totals.

* * * * * **CONFIRMATION** * * * * *

THE FOLLOWING TRADES HAVE BEEN MADE THIS DAY FOR YOUR ACCOUNT AND RISK.

<u>TRADE</u>	<u>SETTL</u>	<u>AT</u>	<u>BUY</u>	<u>SELL</u>	<u>CONTRACT DESCRIPTION</u>	<u>EX</u>	<u>TRADE PRICE</u>	<u>CC</u>	<u>DEBIT/CREDIT</u>
7/24/13		F1	5		NOV 06 SOYBEANS	01	598½	US	
		F1	5*		E-CBOT TRADE			US	175.00DR
		F1						US	9.05DR
		F1						US	.10DR
		F1						US	184.15DR
7/24/13		F1			5CALL DEC 07 CORN 400	01	13	US	3,250.00
		F1			EX-11/20/07			US	175.00DR
		F1		5*				US	3.30DR
		F1						US	.10DR
		F1						US	6.25DR
		F1						US	184.65DR
		F1						US	3,250.00
7/24/13		MS	2		SEP 06 EUREX DAX INDEX	27	5557.00	EU	
		F3	2*					US	70.00DR
		F3						US	1.44DR
		F3						US	.04DR
								US	71.48DR



SECTION 2 – PURCHASE & SALE

This section reflects positions being closed by offset or settlement. Trades executed that have resulted in a realized profit or loss are matched. Gross and net profit/loss are indicated. A detailed listing of those contracts and any associated option costs/proceeds with the resulting profit/loss is provided. "NET PROFIT OR LOSS FROM TRADES" includes commission and all fees charged.* Options that have expired, been exercised, or assigned are also listed. *This does not include commissions and fees charged on the entry of this position.

* * * * * **PURCHASE & SALE** * * * * *

<u>TRADE</u>	<u>SETTL</u>	<u>AT</u>	<u>BUY</u>	<u>SELL</u>	<u>CONTRACT DESCRIPTION</u>	<u>EX</u>	<u>TRADE PRICE</u>	<u>CC</u>	<u>DEBIT/CREDIT</u>
7/21/13		F1		5	NOV 06 SOYBEANS	01	601½	US	
7/24/13		F1	5		NOV 06 SOYBEANS	01	598½	US	
			5*	5*	GROSS PROFIT/LOSS FROM TRADES			US	750.00

SECTION 3 – JOURNAL ENTRIES

All financial transactions affecting the balance of the account, including all receipts and/or disbursements related to cash margin deposits, securities, cash adjustments, etc. THE FOLLOWING JOURNAL ENTRIES HAVE BEEN POSTED TO YOUR ACCOUNT.

<u>TRADE</u>	<u>SETTL</u>	<u>AT</u>	<u>JOURNAL DESCRIPTION</u>	<u>CC</u>	<u>DEBIT(DR)/CREDIT</u>
7/24/13		F1	BRANCH BANK DEPOSIT	US	10,000.00

SECTION 4 – OPEN POSITIONS

All positions that remain open and not offset are shown. These are active positions reflected in the same format as in the CONFIRMATION and PURCHASE AND SALE sections of the account statement. The debit/credit column provides unrealized profit or loss as of the statement date. Options positions are presented at gross market value as is the corresponding delta and futures equivalent values.

* * * * * **OPEN POSITIONS** * * * * *

<u>TRADE</u>	<u>SETTL</u>	<u>AT</u>	<u>LONG</u>	<u>SHORT</u>	<u>CONTRACT DESCRIPTION</u>	<u>EX</u>	<u>TRADE PRICE</u>	<u>CC</u>	<u>DEBIT(DR)/CREDIT</u>
7/12/13		F1	5		AUG LEAN HOGS	02	67.70	US	400.00
			5*				68.70		
7/24/13		F1		5	CALL DEC 07 CORN 400	01	13	US	3,625.00DR
				5*	.6-DQ .198 EX 11/20/07	01	14½		
7/24/13		MS	2		SEP 06 EUREX DAX INDEX	27	5557.00	EU	1900.00
			2*				5595.00		



SECTION 5 – ACCOUNT SUMMARY

Finally, a summary section condenses and translates the four proceeding main sections into all possible dollar and foreign breakdowns required to balance and value your account. Starting with the beginning balance, then net profit/loss from trades, plus commissions, fees, cash amounts and option premium resulting in the ending balance for that day. Open trade equity is added which then follows the total equity and account value at market. Initial and maintenance margin requirement are given as well as excess equity or margin deficit. If there is foreign trading in the account, we will also show the currency conversion rate to U. S. dollars and the converted account value at market to each currency and a converted total to U. S. dollars for the account.

	US\$-SEGREGATED(F1)	*US\$-SECURED(F3)*	*EUR SECURED(MS)*	*CONVERTED TO USD*
BEGINNING BALANCE	12,375.00	1,022.24	30,000	51,288.74
COMMISSIONS	350.00DR	70.00DR	0	420.00DR
EXCHANGE & CLEARING FEE	12.35DR	1.44DR	0	13.79DR
BROKERAGE FEE	6.25DR	.00	0	6.25DR
NFA FEE	.20DR	.04DR	0	.24DR
TOTAL COMMISSIONS & FEES	368.80DR	71.48DR	0	440.28DR
GROSS PROFIT/LOSS FROM TRADES	750.00	.00	0	750.00
OPTION PREMIUM	3,250.00	.00	0	3,250.00
NET PROFIT/LOSS FROM TRADES	3,631.20	71.48DR	0	3,559.72
CASH ACTIVITY	10,000.00	.00		10,000.00
ENDING BALANCE	26,006.20	950.76	30,000	64,848.46
OPEN TRADE EQUITY	400.00	.00	1,900	2,799.80
TOTAL EQUITY	26,406.20	950.76	31,900	67,648.26
NET MARKET VALUE OF OPTIONS	3,625.00DR	.00		3,625.00DR
ACCOUNT VALUE AT MARKET	22,781.20	950.76	31,900	64,023.26
INITIAL MARGIN REQUIREMENT	11,817.50	.00	20,500	37,710.03
MAINTENANCE MARGIN REQUIREMENT	9,612.50	.00	20,500	35,505.03
EXCESS EQUITY	10,963.70	950.76	11,400	26,313.23
MARGIN DEFICIT				
CURRENCY CONVERSION RATE TO US	1.00000000	1.00000000	1.26305000	1.00000000
CONVERTED ACCOUNT VALUE AT MKT	22,781.20	950.76	14,398.77	64,023.26



R. J. O'BRIEN STATEMENT CODES

Exchanges (EX)

01	Chicago Board of Trade	45	BELFOX
02	Chicago Mercantile Exchange	49	KLCE Bursa Malaysia
03	Merchants Exchange of St. Louis	52	MIF/ IDEM
04	Commodity Exchange, Inc.	55	Tokyo Commodity Exchange
05	London Int'l Financial Futures Exchange	56	Tokyo Grain Exchange
06	New York Board of Trade	57	Athens Derivatives Exchange
07	New York Mercantile Exchange	59	Kansai Commodities Exchange
08	Kansas City Board of Trade	69	Korea Futures Exchange
09	Minneapolis Grain Exchange	7B	CBOE Futures Exchange
10	Montreal Exchange	7K	ICE Clear Europe Expansion
11	Winnipeg Exchange	7M	Chicago Climate Futures Exchange
12	London Metal Exchange	7N	BM&F Exchange
13	New York Board of Trade	72	Korea Stock Exchange
14	London Int'l Financial Futures Exchange	8E	Dubai Gold and Commodities
15	Bolsa Mexicano De Derivados	8G	South African Futures Exchange
16	IMM/One Chicago Exchange	8L	Tel-Aviv Stock Exchange
17	Singapore Exchange Derivatives Trading Ltd.	9C	International Monetary Market
18	Sydney Futures Exchange	9D	International Monetary Market
19	International Petroleum Exchange/ICE Exchange	9E	One Chicago Exchange
20	Miscellaneous Exchanges	9F	One Chicago Exchange
22	Osaka Securities Exchange	9G	Chicago Board of Trade
23	TIFFE Exchange	9N	NYSE/ Liffe Exchange
24	Tokyo Stock Exchange	9Q	Green Exchange
25	MATIF Exchange		
26	EDX London		
27	EUREX Exchange		
28	Amsterdam Exchange		
30	MONEP Exchange		
31	Copenhagen Exchange		
32	MEFF Renta Exchange		
33	Hong Kong Futures Exchange		
34	New Zealand Futures Exchange		



R. J. O'BRIEN STATEMENT CODES
Account Types (AT)

Description of Currency	Currency Code	Segregated	Secured	Non-Reg Equities
US Dollars	US	F1	F2	E1
Australian Dollars	AD	A1	FA	EA
Argentine Peso	AP	V1	AP	EV
British Pound	BP	B1	FB	EB
Brazilian Real	BR			E9
Canadian Dollars	CD	C1	FC	EC
Czech Koruna	CK	Z1	FZ	EZ
Chinese Yuan	CN	I1	CN	EI
Columbian Peso	CO			E5
Chilean Peso	CP	R1	CP	EO
Chinese Renminbi	CY	C2	CY	MY
Danish Krona	DK	DK	DA	ED
European Monetary Unit	EU	MS	MU	ME
Hungarian Forints	HF	U1	FU	EF
Hong Kong Dollar	HK	H1	FH	EH
Chinese Renminbi HK	HY	C3	HY	MH
Indonesian Rupiah	ID		F6	E4
Israeli Shekel	IL			E7
Indian Rupee	IN			E2
Iceland Krona	IS			MI
Japanese Yen	JY	J1	FJ	EJ
Korean Won	KW	FR	FR	ER
Malaysian Ringgit	MR	M1	FM	EM
Mexican Peso	MX		F7	M7
Norwegian Krone	NK	W1	FW	EW
New Zealand Dollars	NZ	N1	FN	EN
Peruvian Nuevo Sol	PE			MP
Philippine Peso	PP	Q1	PP	E3
Polish Zlotny	PZ	P1	PZ	EP
Russian Rubles	RR	FL	FL	EL
Swiss Francs	SF	S1	FS	ES
Singapore Dollar	SG	G1	FG	EG
Slovakia Koruna	SJ	Y1	SJ	EY
Swedish Kroner	SK	K1	FK	EK
Saudi Riyal	SR	L1	SR	EU
Thai Baht	TB	T5	F5	ET
Turkish Lira	TR	T1	TL	E8
Taiwanese Dollar	TW			EE
New Turkish Lira	TY	TR	TN	MT
Non-Seg NYMEX OTC Opts	U2		U2	
South African Rand	ZR	X1	FX	EX