

Position and Call for Intentions Report

CONFIDENTIAL

Futures Commission Merchants

To: **Regulatory Division** confidential fax: (204) 925 5010

We wish to report the following breakdown of our positions in _____ (contract),

as of the **close of business** on _____ (day/month/year)

*** LONG POSITIONS ***

Total gross **long futures** position _____, plus the **delta-adjusted long futures** equivalent positions from the options worksheet (page 2) of _____, **totalling** _____ long futures positions.

<u>Clients over 100 (futures + options)</u>	<u>Liquidate</u>	<u>Take Delivery</u>	<u>EFP (with whom?)</u>
Largest long customer: _____ owns: _____	_____	_____	_____
2nd largest long: _____ owns: _____	_____	_____	_____
3rd largest long: _____ owns: _____	_____	_____	_____
4th largest long: _____ owns: _____	_____	_____	_____
5th largest long: _____ owns: _____	_____	_____	_____

All other long customers: _____ contracts **House long position:** _____ contracts

*** SHORT POSITIONS ***

Total gross **short futures** position _____, plus the **delta-adjusted short futures** equivalent positions from the options worksheet (page 2) of _____, **totalling** _____ short futures positions.

<u>Clients over 100 (futures + options)</u>	<u>Liquidate</u>	<u>Make Delivery</u>	<u>EFP (with whom?)</u>
Largest short customer: _____ owns: _____	_____	_____	_____
2nd largest short: _____ owns: _____	_____	_____	_____
3rd largest short: _____ owns: _____	_____	_____	_____
4th largest short: _____ owns: _____	_____	_____	_____
5th largest short: _____ owns: _____	_____	_____	_____

All other short customers: _____ contracts **House short position:** _____ contracts

The above information is accurate and complete, to the best of my knowledge.

Company: _____

Authorized Officer's signature: _____ Print Name: _____

CALL FOR INTENTIONS REPORTING CRITERIA:

This document is to be completed and submitted by 12:00 noon CST on the first Trading Day of each week, commencing 6 weeks prior to the first day of the Spot Month. The information includes the closing positions of the last Trading Day of the week immediately preceding the report date.

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Futures Commission Merchants - Options

Options Worksheet

We wish to report the following breakdown of our **options** positions in _____ (contract),
of which the delta-adjusted futures equivalents are as of _____ (day/month/year)

Call Options

<u>Client</u>	<u>Strike</u>	<u>Long</u>	<u>Short</u>	<u>Delta</u>	<u>Delta-Adjusted Futures Equivalent**</u>
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
House	_____	_____	_____	_____	_____ long / short (circle one)
					TOTAL _____

Put Options

<u>Client</u>	<u>Strike</u>	<u>Long</u>	<u>Short</u>	<u>Delta</u>	<u>Delta-Adjusted Futures Equivalent**</u>
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
_____	_____	_____	_____	_____	_____ long / short (circle one)
House	_____	_____	_____	_____	_____ long / short (circle one)
					TOTAL _____

Company: _____

** Bring delta-adjusted figures forward to main Futures page