

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule B

DETAILED INFORMATION ABOUT THE POOLS OPERATED BY MID-SIZED CPOs AND LARGE CPOs

1. POOL INFORMATION

Provide the following general information concerning the Pool:

a. Pool's name:

b. Pool's NFA ID#:

c. Does the Pool have a single primary investment strategy or multiple strategies?
 Single Primary Strategy Multiple Strategies

d. Indicate which of the investment strategies below best describe the *reporting fund's* strategies. For each strategy that you have selected, provide a good faith estimate of the percentage of the *reporting fund's net asset value* represented by that strategy. If, in your view, the *reporting fund's* allocation among strategies is appropriately represented by the percentage of deployed capital, you may also provide that information.

(Select the investment strategies that best describe the reporting fund's strategies, even if the descriptions below do not precisely match your characterization of those strategies; select "other" only if a strategy that the reporting fund uses is significantly different from any of the strategies identified below. You may refer to the reporting fund's use of these strategies as of the data reporting date or throughout the reporting period, but you must report using the same basis in future filings.)

(The strategies listed below are mutually exclusive (i.e., do not report the same assets under multiple strategies). If providing percentages of capital, the total should add up to approximately 100%.)

Strategy	% of NAV (required)	% of capital (optional)
<input type="checkbox"/> Equity, Market Neutral		
<input type="checkbox"/> Equity, Long/Short		
<input type="checkbox"/> Equity, Short Bias		
<input type="checkbox"/> Equity, Fundamental		
<input type="checkbox"/> Macro, Active Trading (high frequency trading)		
<input type="checkbox"/> Macro, Commodity		
<input type="checkbox"/> Macro, Currency		
<input type="checkbox"/> Macro, Global Macro		
<input type="checkbox"/> Relative Value, Fixed Income Asset Backed		
<input type="checkbox"/> Relative Value, Fixed Income Convertible Arbitrage		
<input type="checkbox"/> Relative Value, Fixed Income Corporate		
<input type="checkbox"/> Relative Value, Fixed Income Sovereign		
<input type="checkbox"/> Relative Value, Volatility		