

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule B

<input type="checkbox"/> Event Driven, Activist		
<input type="checkbox"/> Event Driven, Distressed/Restructuring		
<input type="checkbox"/> Event Driven, Risk Arbitrage/Merger Arbitrage		
<input type="checkbox"/> Event Driven, Equity Special Situations		
<input type="checkbox"/> Event Driven, Private Issue/Reg D		
<input type="checkbox"/> Credit, Fundamental		
<input type="checkbox"/> Managed Futures/CTA		
<input type="checkbox"/> Quantitative		
<input type="checkbox"/> Investment in other funds		
<input type="checkbox"/> Other: _____		

e. Provide the approximate percentage of the Pool's portfolio that is managed using quantitative trading algorithms or quantitative techniques to select investments. Do not include the use of algorithms used solely for trade execution:

- 0%
- 1-10%
- 11-25%
- 26-50%
- 51-75%
- 76-99%
- 100%

f. Provide the following information concerning the Pool's participant concentration. Beneficial owners of Pool participations that are Affiliated Entities should be treated as a single participant:

i. Total number of participants in the Pool:

ii. Percentage of the Pool that is beneficially owned by the five largest participants:

g. During the reporting period, approximately what percentage of the Pool's net asset value was managed using high-frequency trading strategies?

(In your response, please do not include strategies using algorithms solely for trade execution. This question concerns strategies that are substantially computer-driven, where decisions to place bids or offers, and to buy or sell, are primarily based on algorithmic responses to intraday price action in equities, futures and options, and where the total number of shares or contracts traded throughout the day is generally significantly larger than the net change in position from one day to the next.)

- 0%
- 10-25%
- 51-75%
- 100% or more
- less than 10%
- 26-50%
- 76-99%

2. POOL BORROWINGS AND TYPES OF CREDITORS

Provide the following information concerning the Pool's borrowings and types of creditors. Include all Secured Borrowings and Unsecured Borrowings, but not synthetic borrowings. The percentages entered below for questions 2.b., 2.c., 2.d. and 2.e. should total 100%: