

**CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS**

**Form CPO-PQR Template · Schedule B**

- a. Total Borrowings (dollar amount):
- b. Percentage borrowed from U.S. Financial Institutions:
- c. Percentage borrowed from non-U.S. Financial Institutions:
- d. Percentage borrowed from U.S. creditors that are not Financial Institutions:
- e. Percentage borrowed from non-U.S. creditors that are not Financial Institutions:

**3. POOL COUNTERPARTY CREDIT EXPOSURE**

Provide the following information about the Pool's counterparty credit exposure. Do not include CCPs as counterparties and aggregate all Affiliated Entities as a single group for purposes of this question.

Your responses should take into account: (i) mark-to-market gains and losses on derivatives; (ii) margin posted to the counterparty (for subparagraph 3.b.) or margin posted by the counterparty (for subparagraph 3.c.); and (iii) any loans or loan commitments. Your responses should not take into account: (i) assets that the counterparty is holding in custody on your behalf; (ii) derivative transactions that have been executed but not settled; (iii) margin held in a customer omnibus account at a CCP; or (iv) holdings of debt or equity securities issued by the counterparty.

a. Provide the Pool's aggregate net counterparty credit exposure, measured in dollars:

b. Identify the five counterparties to which the *reporting fund* has the greatest mark-to-market net counterparty credit exposure, measured as a percentage of the *reporting fund's net asset value*.

(For purposes of this question, you should treat affiliated entities as a single group to the extent exposures may be contractually or legally set-off or netted across those entities and/or one affiliate guarantees or may otherwise be obligated to satisfy the obligations of another. CCPs should not be regarded as counterparties for purposes of this question.)

(In your response, you should take into account: (i) mark-to-market gains and losses on derivatives; and (ii) any loans or loan commitments.)

(However, you should not take into account: (i) margin posted by the counterparty; or (ii) holdings of debt or equity securities issued by the counterparty.)

	Legal name of the counterparty (or, if multiple affiliated entities, counterparties)	Indicate below if the counterparty is affiliated with a major financial institution	Exposure (% of reporting fund's net asset value)
i.		[repeat drop-down list of creditor/counterparty names] Other: _____ [Not applicable]	<input style="width: 100%; height: 25px;" type="text"/>
ii.		[repeat drop-down list of creditor/counterparty names] Other: _____ [Not applicable]	<input style="width: 100%; height: 25px;" type="text"/>
iii.		[repeat drop-down list of	<input style="width: 100%; height: 25px;" type="text"/>