

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule B

d. Identify the three types of unregulated entities to which the Pool has the greatest net counterparty exposure, measured as a percentage of the Pool's Net Asset Value:

- | | | | |
|---|---------|---|----------------------|
| <input type="checkbox"/> Hedge Fund | _____ % | <input type="checkbox"/> Securitized Asset Fund | _____ % |
| <input type="checkbox"/> Private Equity Fund | _____ % | <input type="checkbox"/> Other Private Fund | _____ % |
| <input type="checkbox"/> Liquidity Fund | _____ % | <input type="checkbox"/> Sovereign Wealth Fund | _____ % |
| <input type="checkbox"/> Venture Capital Fund | _____ % | <input type="checkbox"/> Other: | <input type="text"/> |
| <input type="checkbox"/> Real Estate Fund | _____ % | | |

4. POOL TRADING AND CLEARING MECHANISMS

Provide the following information concerning the Pool's use of trading and clearing mechanisms. For purposes of this question: (i) a trade includes any transaction, irrespective of whether entered into on a bilateral basis, on exchange, or through a trading facility or other system, and (ii) transactions for which margin is held in a customer omnibus account at a CCP should be considered cleared by a CCP.

Trading and Clearing of Derivatives

a. For each of the following types of derivatives that are traded by the Pool, estimate the percentage (in terms of notional value) of the Pool's activity that is traded on a regulated exchange as opposed to over-the-counter. The percentages entered for each row should total 100%:

	Traded on a Regulated Exchange	Traded Over-the- Counter
Credit derivatives:		
Interest rate derivatives:		
Commodity derivatives:		
Equity derivatives:		
Foreign exchange derivatives:		
Asset backed securities derivatives:		
Other derivatives:		

b. For each of the following types derivatives that are traded by the Pool, estimate the percentage (in terms of notional value) of the Pool's activity that is cleared by a CCP as opposed to being transacted bilaterally (not cleared by a CCP). The percentages entered for each row should total 100%:

	Cleared by a CCP	Transacted Bilaterally
Credit derivatives:		
Interest rate derivatives:		
Commodity derivatives:		
Equity derivatives:		
Foreign exchange derivatives:		
Asset backed securities derivatives:		
Other derivatives:		