

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

PART 2 · INFORMATION ABOUT THE LARGE POOLS OF LARGE CPOs

REMINDER: A CPO that qualified as a Large CPO at any point during the most recent Reporting Period must complete and file a separate Part 2 of Schedule C for each Pool that is not a Private Fund that the Large CPO operated during the most recent Reporting Period.

1. LARGE POOL INFORMATION

Provide the following general information concerning the Large Pool:

a. Large Pool's name:

b. Large Pool's NFA ID#:

c. If the Pool has a Co-CPO, or Co-CPOs provide the name of CPO reporting the Pool's information:

d. Total unencumbered cash held by the Large Pool at the close of each month during the Reporting Period:

	First Month	Second Month	Third Month
Unencumbered Cash:			

e. Total number of open positions (approximate) held by the Large Pool at the close of each month during the Reporting Period:

	First Month	Second Month	Third Month
Open Positions:			

2. LIQUIDITY OF LARGE POOL'S PORTFOLIO

Provide the percentage of the Large Pool's portfolio (excluding cash and cash equivalents) that may be liquidated within each of the periods specified below. Each asset should be assigned only to one period and such assignment should be based on the shortest period during which such asset could reasonably be liquidated. Make good faith assumptions for liquidity based on market conditions during the most recent Reporting Period. Assume no "fire-sale" discounting. If certain positions are important contingent parts of the same trade, then all contingent parts of the trade should be listed in the same period as the least liquid part.

	Percentage of Portfolio Capable of Liquidation in:
1 day or less:	<input type="text"/>
2 days – 7 days:	<input type="text"/>
8 days – 30 days:	<input type="text"/>
31 days – 90 days:	<input type="text"/>
91 days – 180 days:	<input type="text"/>
181 days – 365 days:	<input type="text"/>
longer than 365 days:	<input type="text"/>