

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

3. LARGE 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. For purposes of this question, include as collateral any assets purchased in connection with a reverse repo and any collateral that the counterparty has posted to the Large Pool under an arrangement pursuant to which the Large Pool has loaned securities to the counterparty. If you do not separate collateral into initial margin/independent amount and variation margin amounts, or a trade does not require posting of variation margin, then include all of the collateral in initial margin/independent amount.

a. For each of the five counterparties identified in question 3.b. of Schedule B, provide the following information regarding the collateral and other credit support that the counterparty has posted to the Large Pool.

i. Provide the following values of the collateral posted to the Large Pool:

	Initial Margin/ Independent Amounts	Variation Margin
Value of collateral posted in the form of cash and cash equivalents:		
Value of collateral posted in the form of securities (other than cash /cash equivalents):		
Value of all other collateral posted:		

ii. Provide the following percentages of margin amounts that have been rehypothecated or may be rehypothecated by the Large Pool:

	May be Rehypothecated	The <u>Large Pool</u> has Rehypothecated
Percentage of initial margin/independent amounts that:		
Percentage of variation margin that:		

iii. Provide the face amount of letters of credit or other similar third party credit support posted to the Large Pool:

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