

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

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

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

	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 posted by the Large Pool that have been rehypothecated or may be rehypothecated by the counterparty:

	May be 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 by the Large Pool to the counterparty:

c. Did the pool clear any transactions through a CCP during the reporting period?

- Yes No

4. LARGE POOL RISK METRICS

Provide the following information concerning the Large Pool's risk metrics during the Reporting Period:

a. Did the Large CPO regularly calculate the VaR of the Large Pool during the Reporting Period:
 Yes No

b. If "Yes," provide the following information concerning the VaR calculation(s). If you regularly calculate the VaR of the Large Pool using multiple combinations of confidence interval, horizon and historical observation period, complete a separate question 4.b. of Part 2 of Schedule C for each such combination.

- i. What confidence interval was used (e.g. 1 – alpha) (as a percentage):
- ii. What time horizon was used (in number of days):