

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

iii. What weighting method was used:

None

Other:

Exponential

If "exponential" provide the weighting factor used:

iv. What method was used to calculate VaR:

Historical simulation

Parametric

Monte Carlo simulation

Other

v. Historical look-back period used, if applicable:

vi. Under the above parameters, what was VaR for the Large Pool for each of the three months of the Reporting Period, stated as a percent of Net Asset Value:

	First Month	Second Month	Third Month
<u>VaR</u> :	<input type="text"/>	<input type="text"/>	<input type="text"/>

c. Are there any risk metrics other than (or in addition to) *VaR* that you consider to be important to the *reporting fund's* risk management?

(If none, "None.")

d. For each of the market factors specified below, determine the effect that each specified change would have on the Large Pool's portfolio and provide the results, stated as a percent of Net Asset Value.

You may omit a response to any of the specified market factors that the Large CPO does not regularly consider (whether in formal testing or otherwise) in the Large Pool's risk management. If you omit any market factor, check the box in the first column indicating that this market factor is "Not Relevant" to the Large Pool's portfolio.

For each specified change in market factor, separate the effect on the Large Pool's portfolio into long and short components where (i) the long component represents the aggregate result of all positions with a positive change in valuation under a specified change and (ii) the short component represents the aggregate result of all positions with a negative change in valuation under a specified change.