CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

Not Relevant	Relevant/not formally tested	Market Factor: Commodity Prices		Effect on long component of portfolio (as % of NAV)		Effect on short component of portfolio (as % of NAV)
☐	☐					
		Commodity prices increase 10%				
		Commodity prices decrease 10%				
		Commodity prices increase 40%				
		Commodity prices decrease 40%				

Not Relevant	Relevant/not formally tested	Market Factor: Options Implied Volatility		Effect on long component of portfolio (as % of NAV)		Effect on short component of portfolio (as % of NAV)
☐	☐					
		Implied volatilities increase 4 percentage points				
		Implied volatilities decrease 4 percentage points				
		Implied volatilities increase 10 percentage points				
		Implied volatilities decrease 10 percentage points				