

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

Not Relevant	Relevant/not formally tested	Market Factor: Default Rates for ABS	Effect on long component of portfolio (as % of NAV)	Effect on short component of portfolio (as % of NAV)
<input type="checkbox"/>	<input type="checkbox"/>			
		Default rates increase 1 percentage point		
		Default rates decrease 1 percentage point		
		Default rates increase 5 percentage points		
		Default rates decrease 5 percentage points		

Not Relevant	Relevant/not formally tested	Market Factor: Default Rates for Corporate Bonds	Effect on long component of portfolio (as % of NAV)	Effect on short component of portfolio (as % of NAV)
<input type="checkbox"/>	<input type="checkbox"/>			
		Default rates increase 1 percentage point		
		Default rates decrease 1 percentage point		
		Default rates increase 5 percentage points		
		Default rates decrease 5 percentage points		

5. LARGE POOL BORROWING INFORMATION

Provide the following information concerning the value of the Large Pool's borrowings for each of the three months of the Reporting Period, types of creditors and the collateral posted to secure borrowings. For the purposes of this question, "borrowings" includes both Secured Borrowings and Unsecured Borrowings. For each type of borrowing specified below, provide the dollar amount of the Large Pool's borrowings and the percentage borrowed from each of the specified types of creditors. The percentages entered in each month's column should total 100%.