

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

a. Unsecured Borrowing:

	First Month	Second Month	Third Month
Total Dollar amount:			
Percentage borrowed from <u>U.S. Financial Institutions</u>			
Percentage borrowed from <u>Non-U.S. Financial Institutions</u>			
Percentage borrowed from non- U.S, creditors that are not <u>Financial Institutions</u>			
Percentage borrowed from U.S creditors that are not <u>Financial Institutions</u>			

b. Secured Borrowing:

Classify Secured Borrowings according to the legal agreement governing the borrowing (e.g., Global Master Repurchase Agreement for repos and Prime Brokerage Agreement for prime brokerage). Please note that for repo borrowings, the amount should be the net amount of cash borrowed (after taking into account any initial margin/independent amount, "haircuts" and repayments). Positions under a Global Master Repurchase Agreement should not be netted.

i. Via prime brokerage:

	First Month	Second Month	Third Month
Total Dollar amount:			
Value of collateral posted in the form of cash and cash equivalents			
Value of collateral posted in the form of securities (not cash/cash equivalents)			
Value of other collateral posted			
Face amount of letters of credit (or similar third party credit support) posted			
Percentage of posted collateral that may be rehypothecated			
Percentage borrowed from <u>U.S. Financial Institutions</u>			
Percentage borrowed from <u>Non-U.S. Financial Institutions</u>			
Percentage borrowed from creditors that are not <u>Financial Institutions</u>			

ii. Via repo. For the questions concerning collateral via repo, include as collateral any assets sold in connection with the repo as well as any variation margin.