

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

v.	Other commodities						
s.	Commodities (physical)						
i.	Crude oil						
ii.	Natural gas						
iii.	Gold						
iv.	Power						
v.	Other commodities						
t.	Other derivatives						
u.	Physical real estate						
v.	Investments in internal <u>private funds</u>						
w.	Investments in external <u>private funds</u>						
x.	Investments in registered investment companies						
y.	Cash and cash equivalents						
i.	Certificates of deposit						
	<input type="checkbox"/> Duration <input type="checkbox"/> WAT <input type="checkbox"/> 10-year eq. .						
ii.	Other deposits						
iii.	Money market funds						
iv.	Other cash and cash equivalents (excluding government securities).						
z.	Investments in funds for cash management purposes (other than money market funds)...						
aa.	Investments in other sub-asset classes						

10. MISCELLANEOUS

In the space below, provide explanations to clarify any assumptions that you made in responding to any question in Schedule B of this Form CPO-PQR. Assumptions must be in addition to, or reasonably follow from, any instructions or other guidance provided in, or in connection with, Schedule B of this Form CPO-PQR. If you are aware of any instructions or other guidance that may require a different assumption, provide a citation and explain why that assumption is not appropriate for this purpose.

<i>Question Number</i>	<i>Explanation</i>