

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule B

	creditor/counterparty names] Other: _____ [Not applicable]	
iv.	[repeat drop-down list of creditor/counterparty names] Other: _____ [Not applicable]	<input type="text"/>
v.	[repeat drop-down list of creditor/counterparty names] Other: _____ [Not applicable]	<input type="text"/>

c. Identify the five counterparties that have the greatest mark-to-market net counterparty credit exposure to the *reporting fund*, measured in U.S. dollars.

(For purposes of this question, you should treat affiliated entities as a single group to the extent exposures may be contractually or legally set-off or netted across those entities and/or one affiliate guarantees or may otherwise be obligated to satisfy the obligations of another. CCPs should not be regarded as counterparties for purposes of this question.)

(In your response, you should take into account: (i) mark-to-market gains and losses on derivatives; and (ii) any loans or loan commitments.)

(However, you should not take into account: (i) margin posted to the counterparty; or (ii) holdings of debt or equity securities issued by the counterparty.)

	Legal name of the counterparty (or, if multiple affiliated entities, counterparties)	Indicate below if the counterparty is affiliated with a major financial institution	Exposure (in U.S. dollars)
i.		[repeat drop-down list of creditor/counterparty names] Other: _____ [Not applicable]	<input type="text"/>
ii.		[repeat drop-down list of creditor/counterparty names] Other: _____ [Not applicable]	<input type="text"/>
iii.		[repeat drop-down list of creditor/counterparty names] Other: _____ [Not applicable]	<input type="text"/>
iv.		[repeat drop-down list of creditor/counterparty names] Other: _____ [Not applicable]	<input type="text"/>
v.		[repeat drop-down list of creditor/counterparty names] Other: _____ [Not applicable]	<input type="text"/>