TEMPLATE: DO NOT SEND TO NFA

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule B

DERIVATIVES	Positive OTE	Negative OTE
Total Derivatives		
Futures		
a. Indices		
i. Equity		
ii. Commodity		
b. Metals		
i. Gold		
c. Agriculture		
d. Energy		
i. Crude oil		
ii. Natural gas		
iii. Power		
e. Interest Rate		
f. Currency		
g. Related to Financial Institutions		
h. Other		
Forwards		
Swaps		
a. Interest Rate Swap		
b. Equity/Index Swap		
c. Dividend Swap		
d. Currency Swap		
e. Variance Swap		
f. Credit Default Swap		
i. Single name CDS		
A. Related to Financial Institutions		
ii. Index CDS		
iii. Exotic CDS		
g. OTC Swap		
i. Related to Financial Institutions		
h. Total Return Swap		
i. Other		