

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

1. GEOGRAPHICAL BREAKDOWN OF POOLS' INVESTMENTS

a. Provide a geographical breakdown of the investments (by percentage of aggregated Assets Under Management) of all Pools that are not Private Funds that were operated by the Large CPO during the most recent Reporting Period. Except for foreign exchange derivatives, investments should be allocated by the jurisdiction of the organization of the issuer or counterparty. For foreign exchange derivatives, investments should be allocated by the country to whose currency the Pool has exposure through the derivative. The percentages entered below should total 100%.

(i) Africa	
(ii) Asia and Pacific (other than the Middle East)	
(iii) Europe (EEA)	
(iv) Europe (other than EEA)	
(v) Middle East	
(vi) North America	
(vii) South America	
(viii) Supranational	

b. Provide the value of investments in the following countries held by the *hedge funds* that you advise (by percentage of the total *net asset value* of these *hedge funds*).
 (Exclude interest rate derivatives and foreign exchange derivatives from both the numerator and denominator.)

Country	% of NAV
(i) Brazil	
(ii) China (including Hong Kong)	
(iii) India	
(iv) Japan	
(v) Russia	
(vi) United States	