

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

	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>			

iii. Other Secured Borrowings:

	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>			

6. LARGE POOL DERIVATIVE POSITIONS AND POSTED COLLATERAL

Provide the following information concerning the value of the Large Pool's derivative positions and the collateral posted to secure those positions for each of the three months of the Reporting Period. For the value of any