CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

9. DURATION OF LARGE POOL'S FIXED INCOME ASSETS

Reporting fund exposures.

(Give a dollar value for long and short positions as of the last day in each month of the reporting period, by sub-asset class, including all exposure whether held physically, synthetically or through derivatives. Enter "NA" in each space for which there are no relevant positions.)

(Include any closed out and OTC forward positions that have not yet expired/matured. Do not net positions within sub-asset classes. Positions held in side-pockets should be included as positions of the hedge funds. Provide the absolute value of short positions. Each position should only be included in a single sub-asset class.)

(Where "duration/WAT/10-year eq." is required, provide at least one of the following with respect to the position and indicate which measure is being used: bond duration, weighted average tenor or 10-year bond equivalent. Duration and weighted average tenor should be entered in terms of years to two decimal places.)

	1st Month		2nd Month		3rd Month	
	LV	SV	LV	SV	LV	SV
a. Listed equity						
i. Issued by financial institutions						
ii. Other listed equity						
b. Unlisted equity						
i. Issued by financial institutions						
ii. Other unlisted equity......................						
c. Listed equity derivatives						
i. Related to financial institutions						
ii. Other listed equity derivatives						
d. Derivative exposures to unlisted equities						
i. Related to financial institutions						
ii. Other derivative exposures to unlisted equities............................						
e. Corporate bonds issued by financial institutions (other than convertible bonds)						
i. Investment grade						
☐ Duration ☐ WAT ☐ 10-year eq. .						
ii. Non-investment grade						
☐ Duration ☐ WAT ☐ 10-year eq. .						