

POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: FIRM NAME

Ending Date: 3/31/2024

NFA ID: 0000000

COVER PAGE

Each CPO Member that operates a pool that has a reporting requirement under CFTC Regulation 4.27 is required to complete and file the NFA Form PQR. Part 1 of this Form asks for information about the CPO and Part 2 of this Form asks for information about pools operated by the CPO. Unless otherwise specified in a particular question, all information provided in the NFA Form PQR should be accurate as of the Reporting Date.

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Name: FIRM NAME

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Form CPO-PQR

PART 1 - INFORMATION ABOUT THE CPO

1. CPO INFORMATION

a. CPO's Name:		0205
b. CPO's NFA ID#		0210
c. CPO's Legal Entity Identifier (LEI)		0009

The term "Legal Entity Identifier" or LEI refers to the identification number required by the Commission Regulation 45.6 in all recordkeeping and swap data reporting, and which is issued by an LEI utility pursuant to that regulation. See 17 CFR 45.6.

d. Person to contact concerning this Form CPO-PQR		0215
e. Title for person identified in d. above		0111
f. Telephone number and email for person identified in d. above		0240
g. CPO's chief compliance officer		0220
h. Total number of employees of the CPO		0225
i. Total number of equity holders of the CPO		0230
j. Total number of Pools operated by the CPO		0235

2. CPO ASSETS UNDER MANAGEMENT

a. CPO's Total Assets Under Management		0250
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This figure should reflect the total assets under management of all commodity pools operated by the CPO as of the reporting date. This balance should include all commodity pools operated by the CPO for which the CPO is required to be registered. When reporting this balance, you should only report actual pool assets and should not include the notional value of any pools that have been allocated to sub-advisors for trading.

b. CPO's Total Net Assets Under Management		0255
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This figure should reflect the total net assets under management of all commodity pools operated by the CPO as of the reporting date. This balance should include all commodity pools operated by the CPO for which the CPO is required to be registered. When reporting this balance, you should only report actual pool assets and should not include the notional value of any pools that have been allocated to sub-advisors for trading.

Supplemental information relating to any funds under management allocated to futures and swaps:

Enter total net assets under management of all commodity pools operated by the CPO as of the reporting date.		0030
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For purpose of this balance you should include all commodity pools operated by the CPO including those commodity pools that the CPO operates pursuant to an exemption or exclusion pursuant to 4.13 or 4.5. When reporting this balance, you should only report actual pool assets and should not include the notional value of any pools that have been allocated to sub-advisors for trading.

Provide a breakdown (by approximate percentage) of the Total Net Assets Under Management (Total Net AUM) for all commodity pools operated by the CPO reported in Box0030 above that were allocated to the following investment categories as of the reporting date.

- When reporting the approximate percentage in each of the categories, provide a reasonable good faith estimate based upon the data that is available to you.
- If you are also registered as a CTA, you should exclude from Total Net AUM, any assets attributed to separately managed or parallel managed accounts for which you report on the CTA Form PR.
- Where collateral/margin is required but has not been posted as of the reporting date, you should include the required collateral/margin in the appropriate investment category
- All percentages should be rounded to the nearest percent and total percentages allocated among these types of investments should add up to 100%. Enter "0" for any investment category for which the CPO has no pool assets allocated as of the reporting date.

Investment Category Approximate Percentage of Total Net AUM

• Futures (unrealized gain/loss plus required margin/collateral)-(Futures is defined to include futures, options on futures, foreign futures and foreign options, off-exchange retail foreign currency, leverage transactions, and security futures products).		0025
• Swaps (unrealized gain/loss plus required margin/collateral)-(Swaps under the CFTC jurisdiction as defined in CEA 1(a)(47)(A) and CFTC Regulation 1.3(xxx)).		0026

• Excess collateral/cash allocated to futures and swaps	<input type="text"/>	<input type="text" value="0027"/>
• Other Investments and Cash (not allocated to futures or swaps)	<input type="text"/>	<input type="text" value="0028"/>
Total	<input type="text"/>	<input type="text" value="TTL"/>

FINANCIAL RATIO REPORTING

Please provide information on your firm's financial operations by reporting two separate financial ratios. In computing these ratios, please note the following:

- The ratios must be calculated using generally accepted accounting principles or another internationally recognized accounting standard, consistently applied.
- The ratios must be calculated using the accrual method of accounting.
- For firms that are dually registered as a CPO and CTA, and file both the PQR and PR, the ratios will be carried over between the forms and can be amended on either filing
- Always use the absolute value of the respective balance. Ratios should not be reported as negative numbers. Further, firms should report a ratio of "0" if the denominator is 0.

a. Holding Company/Subsidiary Reporting

Firms that are part of a holding company/subsidiary structure may elect to report the two ratios at the Parent/Holding Company level or the Subsidiary Member Firm level.

Are you a subsidiary in a holding company structure?

At which level are you reporting?

b. Reporting Period

A firm that has a fiscal year end that does not align with the reporting quarters may report the ratios as of the firm's most recently ended fiscal quarter.

Are the reported ratios for a period with the same end date as the end date of this PQR filing (i.e. PQR reporting date is 6/30/2017, Current Assets/Current Liabilities Ratio as of 6/30/2017)?

Please indicate the period end date for the reported ratios.

c. Current Assets/Current Liabilities (CA/CL) Ratio

This ratio is based on a firm's current asset and current liability balance at the reporting quarter end.

Current Assets/Current Liabilities (CA/CL) Ratio

Current Assets: Cash or any asset that can be readily converted to cash within one year. Current assets for a CPO may include, but are not limited to, cash, marketable securities, short-term investments, accounts receivable, and a general partner's investment in its pool.

Current Liabilities: Obligations that are reasonably expected to be paid within one year. Current liabilities include, but are not limited to, accounts payable, accrued expenses, payroll liabilities, income tax liabilities, and interest payable. A firm's long-term financial obligations that are not due within the present accounting year are considered a noncurrent liability and should not be included in this ratio.

You entered a ratio of "0". Did the firm have current liabilities as of the reporting quarter end?

d. Total Revenue/Total Expenses (TR/TE) Ratio

This ratio must reflect the total revenue earned and total expenses incurred during the prior 12 months.

Total Revenue/Total Expenses (TR/TE) Ratio

Total Revenue: Gross income earned by a firm from its normal business activities before any expenses have been deducted. Income may be received as cash or a cash equivalent and is typically generated by a CPO through management and/or incentive fees.

Total Expenses: Costs incurred in a firm's efforts to generate revenue, representing the cost of doing business. Expenses may include, but are not limited to, wages and salaries, rent, utilities, depreciation, and bad debts.

You entered a ratio of "0". Did the firm incur expenses during the prior 12 months?

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The CPO must complete and file a separate Part 2 for each Pool that the CPO operated during the Reporting Period.

If this pool has ceased trading on or before the date of the PQR, please [click here](#) and update your annual questionnaire accordingly.

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Form CPO-PQR

PART 2 - INFORMATION ABOUT THE POOLS OPERATED BY THE CPO

3. POOL INFORMATION

a. Pool's name

5005

Editing the pool name can be done in the Annual Questionnaire.

b. Pool's NFA ID#:

5010

c. Pool's LEI #

5100

The term "Legal Entity Identifier" or LEI refers to the identification number required by the Commission Regulation 45.6 in all recordkeeping and swap data reporting, and which is issued by an LEI utility pursuant to that regulation. See 17 CFR 45.6.

4. POOL THIRD PARTY ADMINISTRATORS

a. Does the CPO use third party administrators for the Pool?

0810

If "Yes," provide the following information for each third party administrator:

i. Name of the administrator:

7405

ii. NFA ID# of administrator:

7406

iii. Address of the administrator:

7407

iv. Telephone number of the administrator:

7408

v. Starting date of the relationship with the administrator:

7409

vi. Services performed by the administrator:

Preparation of Pool Financial Statements

7410

Calculation of Pool's Performance

7411

Maintenance of the Pool's books and records

7412

Other

7413

5. POOL BROKERS

The term "Broker" means any entity that provides clearing, prime brokerage or similar services to the Pool. Please report all broker relationships, even those brokers that are not used for commodity interest business. However, you do not need to include counterparties to swap transactions.

a. Does the CPO use Brokers for the Pool?

0855

If "Yes," provide the following information for each Broker:

i. Name of the Broker

7414

ii. NFA ID# of Broker:

7415

iii. Address of Broker:

7416

iv. Telephone number of the Broker:

7417

v. Starting date of the relationship with the Broker:

7418

vi. Services performed by the Broker:

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Clearing services for the Pool	7419
Prime brokerage services for the Pool	7420
Custodian services for some or all Pool assets	7421
Other	7422

6. POOL TRADING MANAGERS

The term "Trading Manager" means any entity or individual with sole or partial authority to invest Pool assets or to allocate Pool assets to other managers or investee Pools (including cash management firms). A CPO should not identify itself as a Trading Manager.

a. Has the CPO authorized Trading Managers to invest or allocate some or all of the Pool's Assets Under Management? 0875

If "Yes," provide the following information for each Trading Manager:

i. Name of the Trading Manager: 7423

ii. NFA ID# of Trading Manager: 7424

iii. Address of the Trading Manager: 7425

iv. Telephone number of the Trading Manager: 7426

v. Starting date of the relationship with the Trading Manager: 7427

What percentage of the Pool's Assets Under Management does the Trading Manager have authority to invest or allocate? 7428

7. POOL CUSTODIANS

Please also include any banks that hold pool assets.

a. Does the CPO use custodians to hold some or all of the Pool's Assets Under Management? 0900

If "Yes," provide the following information for each custodian:

i. Name of the custodian: 7429

ii. NFA ID# of custodian: 7430

iii. Address of the custodian: 7431

iv. Telephone number of the custodian: 7432

v. Starting date of the relationship with the custodian: 7433

What percentage of the Pool's Assets Under Management is held by the custodian? 7434

8. POOL'S STATEMENT OF CHANGES CONCERNING ASSETS UNDER MANAGEMENT

Balances must be reported in US dollars. If you are converting balances to US dollars, you must use the conversion rate in effect on the reporting date, which is the date of this PQR.

Reporting Period is defined as any of the individual calendar quarters (ending March 31, June 30, September 30, and December 31) for all CPOs.

All financial information shall be reported in accordance with US generally accepted accounting principles, consistently applied. However, a CPO that operates a pool that meets the conditions specified in 4.22(d)(2)(i) and who has filed notice pursuant to 4.22(d)(2)(iii) may use the alternative accounting principles, standards or practices identified in the notice when completing NFA Form PQR.

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Provide the following information concerning the Pool's activity during the Reporting Period. For the purposes of this question:

- The Net Asset Value at the beginning of the Reporting Period are considered to be the same as the Net Asset Value at the end of the previous Reporting Period, in accordance with Commission Rule 4.25(a)(7)(A).
- The additions to the Pool include all additions whether voluntary or involuntary in accordance with Commission Rule 4.25(a)(7)(B).
- The withdrawals and redemptions from the Pool include all withdrawals or redemptions whether voluntary or not, in accordance with Commission Rule 4.25(a)(7)(C).
- The Pool's Net Asset Value on the Reporting Date must be calculated by adding or subtracting from the Net Asset Value at the beginning of the Reporting Period, respectively, any additions, withdrawals, redemptions and net performance, as provided in Commission Rule 4.25(a)(7)(E).

- Pool's Net Asset Value at the beginning of the Reporting Period:
- Pool's net income during the Reporting Period:
- Additions to the Pool during the Reporting Period:
- Withdrawals and Redemptions from the Pool during the Reporting Period:

Withdrawals should be entered as positive values.

- Pool's Net Asset Value on the Reporting Date:
- Pool's base currency:

9. POOL'S MONTHLY RATES OF RETURN

Provide the distinct monthly and annual rates of return for the pool as a whole or, if applicable, for each series or class within the pool. The level at which you report (pool as a whole or class/series) should be consistent with how information is presented to participants. To enter performance information, click the Edit button. To add a layer or class, click the Add Layer button, before you click Edit. You will be asked to provide a name for the layer, which should be consistent with the identifier used to report to participants.

Returns should be calculated in accordance with CFTC Regulation 4.25(a)(7)(F). If no trading took place during a given month, enter "NT" in the applicable box. If you previously filed a disclosure document for the pool and reported performance data, this information will be auto populated in the table. You may edit or amend the information in the table by typing in the applicable boxes. All changes will carry over to future PQR and disclosure document filings.

P000000 - POOL NAME

Month	2024	2023	2022	2021	2020	2019	2018
Jan							
Feb							
Mar							
Apr							
May							
Jun							
Jul							
Aug							
Sep							
Oct							
Nov							
Dec							
ANNUAL							

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10. POOL SUBSCRIPTIONS AND REDEMPTIONS

Provide the following information concerning subscriptions to and redemptions from the Pool during the Reporting Period

a. Has the Pool imposed a halt or any other material limitation on redemptions during the Reporting Period?

3805

A halt on redemptions should not be confused with a pool's lock-up period, which is a pre-determined and disclosed period of time after making a deposit that funds cannot be withdrawn.

If "Yes," provide the following information:

i. On what date was the halt or material limitation imposed?

3815

ii. If the halt or material limitation has been lifted, on what date was it lifted?

3820

iii. What disclosure was provided to participants to notify them that the halt or material limitation was being imposed? What disclosure was provided to participants to notify them that the halt or material limitation was being lifted?

3830

iv. On what date(s) was this disclosure provided?

Date3835

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11. POOL SCHEDULE OF INVESTMENTS

First, determine how the Pool's investments should be allocated among each of these seven categories. Once you have determined how the Pool's investments should be allocated, enter the dollar value of the Pool's total investment in each applicable category on the top, boldfaced line. For example, under the "Cash" heading, the Pool's total investment should be listed on the line reading "Total Cash." After the top, boldfaced line is completed, proceed to the subcategories. For each subcategory, determine whether the Pool has investments that equal or exceed 5% of the Pool's Net Asset Value. If so, provide the dollar value of each such investment in the appropriate subcategory. If the dollar value of any investment in a subcategory equals or exceeds 5% of the Pool's Net Asset Value, you must itemize the investments in that subcategory.

Provide the Pool's investments in each of the subcategories listed under the following seven headings: (1) Cash; (2) Equities; (3) Alternative Investments; (4) Fixed Income; (5) Derivatives; (6) Options; and (7) Funds.

CASH

Total Cash		6186
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This balance should include cash held at brokers for margin and cash held at banks.

At Carrying Broker		6187
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At Bank		6188
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EQUITIES

Long

Short

If the fund had any investment in equities, the total long investment in equities should be entered in Box 6189 and the total short investment in equities should be entered in Box 6190. In addition, if 5% or greater of the fund's NAV was invested in any of the sub-categories listed below, the total long and total short investment in each applicable sub-category should be entered in the corresponding boxes. Finally, if 5% or greater of the fund's NAV was represented by individual investments, the details of the investments must be entered by clicking on the itemized button for each applicable sub-category.

Note: Long equities and short equities must be evaluated separately when determining if the 5% threshold has been exceeded. For example, consider a fund with an NAV of \$1,000,000 and long equities valued at \$550,000 and short equities valued at \$500,000 in the same sub-category. The CPO would be required to enter balances for both the long equities and the short equities in the sub-category because both exceed the 5% threshold. Moreover, the CPO is required to enter both the long equities and short equities balances even if the net total does not exceed the 5% threshold, as is the case in this example.

Total Listed Equities	6189	6190
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Stocks	6191	6192
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An equity investment or stake in a particular company. This includes both common stock and preferred stock investments.

a. Energy and Utilities	6193	6194
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b. Technology	6195	6196
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c. Media	6197	6198
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d. Telecommunication	6199	6200
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e. Healthcare	6201	6202
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f. Consumer Services	6203	6204
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g. Business Services	6205	6206
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h. Issued by Financial Institutions	6207	6208
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The term "financial institution" means any of the following: (i) a bank or savings association, in each case as defined in the Federal Deposit Insurance Act; (ii) a bank holding company or financial holding company, in each case as defined in the Bank Holding Company Act of 1956; (iii) a savings and loan holding company, as defined in the Home Owners' Loan Act; (iv) a Federal credit union, State credit union or State-chartered credit union, as those terms are defined in section 101 of the Federal Credit Union Act; or (v) a Farm Credit System institution chartered and subject to the provisions

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of the Farm Credit Act of 1971; or (vi) an entity chartered or otherwise organized outside the United States that engages in banking activities.

i. Consumer Goods	<input type="text"/>	<input type="text" value="6209"/>	<input type="text"/>	<input type="text" value="6210"/>
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j. Industrial Materials	<input type="text"/>	<input type="text" value="6211"/>	<input type="text"/>	<input type="text" value="6212"/>
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Exchange Traded Funds	<input type="text"/>	<input type="text" value="6213"/>	<input type="text"/>	<input type="text" value="6214"/>
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An exchange traded instrument that gives the holder exposure to a specific sector, group of stocks, index, etc.

American Deposit Receipts	<input type="text"/>	<input type="text" value="6215"/>	<input type="text"/>	<input type="text" value="6216"/>
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A dollar-denominated negotiable certificate issued by a U.S. Bank representing a specified number of shares in a foreign stock that is traded on a U.S. exchange.

Other	<input type="text"/>	<input type="text" value="6217"/>	<input type="text"/>	<input type="text" value="6218"/>
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Total Unlisted Equities	<input type="text"/>	<input type="text" value="6219"/>	<input type="text"/>	<input type="text" value="6220"/>
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Unlisted Equities Issued by Financial Institutions	<input type="text"/>	<input type="text" value="6221"/>	<input type="text"/>	<input type="text" value="6222"/>
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ALTERNATIVE INVESTMENTS

Long

Short

If the fund had any investment in alternative investments, the total long investment in alternative investments should be entered in Box 6223 and the total short investment in alternative investments should be entered in Box 6224. In addition, if 5% or greater of the fund's NAV was invested in any of the sub-categories listed below, the total long and total short investment in each applicable sub-category should be entered in the corresponding boxes. Finally, if 5% or greater of the fund's NAV was represented by individual investments, the details of the investments must be entered by clicking on the Itemized button for each applicable sub-category.

Note: Long alternative investments and short alternative investments must be evaluated separately when determining if the 5% threshold has been exceeded. For example, consider a fund with an NAV of \$1,000,000 and long alternative investments of \$550,000 and short alternative investments of \$500,000 in the same sub-category. The CPO would be required to enter balances for both the long alternative investments and the short alternative investments in the sub-category because both exceed the 5% threshold. Moreover, the CPO is required to enter both the long alternative investments and short alternative investments even if the net total does not exceed the 5% threshold, as is the case in this example.

Total Alternative Investments	<input type="text"/>	<input type="text" value="6223"/>	<input type="text"/>	<input type="text" value="6224"/>
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Real Estate	<input type="text"/>	<input type="text" value="6225"/>	<input type="text"/>	<input type="text" value="6226"/>
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An investment in land, buildings, warehouses, etc.

a. Commercial	<input type="text"/>	<input type="text" value="6227"/>	<input type="text"/>	<input type="text" value="6228"/>
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b. Residential	<input type="text"/>	<input type="text" value="6229"/>	<input type="text"/>	<input type="text" value="6230"/>
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Private Equity	<input type="text"/>	<input type="text" value="6231"/>	<input type="text"/>	<input type="text" value="6232"/>
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An investment that is not quoted on a public exchange. For example, funds that are invested directly in private companies.

Venture Capital	<input type="text"/>	<input type="text" value="6233"/>	<input type="text"/>	<input type="text" value="6234"/>
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Funds provided to startup firms and small businesses with perceived long-term growth potential.

Forex	<input type="text"/>	<input type="text" value="6235"/>	<input type="text"/>	<input type="text" value="6236"/>
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An off exchange foreign currency contract.

Spot	<input type="text"/>	<input type="text" value="6237"/>	<input type="text"/>	<input type="text" value="6238"/>
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The purchase of a commodity for immediate delivery.

a. Total Metals	<input type="text"/>	<input type="text" value="6239"/>	<input type="text"/>	<input type="text" value="6240"/>
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i. Gold	6241	6242
b. Total Energy	6243	6244
i. Crude oil	6245	6246
ii. Natural gas	6247	6248
iii. Power	6249	6250
c. Other	6251	6252
Loans to Affiliates	6253	6254

A loan to an affiliated party of the pool, CPO, principals of the CPO, or APs of the CPO.

Promissory Notes	6255	6256
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An agreement between two parties containing an unconditional promise by the maker to pay a definite sum of money to the payee on demand or at a future date.

Physicals	6257	6258
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A tangible item that has economic value that can be exchanged.

a. Total Metals	6259	6260
i. Gold	6261	6262
b. Agriculture	6263	6264
c. Total Energy	6265	6266
i. Crude oil	6267	6268
ii. Natural gas	6269	6270
iii. Power	6271	6272
Other	6273	6274

Any other type of alternative asset that is not covered in the above listed categories.

FIXED INCOME

Long

Short

If the fund had any investment in fixed income products, the total long investment in fixed income products should be entered in Box 6275 and the total short investment in fixed income products should be entered in Box 6276. In addition, if 5% or greater of the fund's NAV was invested in any of the sub-categories listed below, the total long and short investment in each applicable sub-category should be entered in the corresponding box(es). Finally, if 5% or greater of the fund's NAV was represented by individual investments, the details of the investments must be entered by clicking on the Itemized button for each applicable sub-category.

Note: Long fixed income holdings and short fixed income holdings must be evaluated separately when determining if the 5% threshold has been exceeded. For example, consider a fund with an NAV of \$1,000,000 and long fixed income holdings of \$550,000 and a short fixed income holdings of \$500,000 in the same sub-category. The CPO would be required to enter both the long fixed income holdings and short fixed income holdings in the sub-category because both exceed the 5% threshold. Moreover, the CPO is required to enter both the long fixed income holdings and short fixed income holdings even if the net total does not exceed the 5% threshold, as is the case in this example.

Total Fixed Income	6275	6276
Notes, Bonds and Bills	6277	6278

A debt investment in which the investor loans money to an entity that borrows the funds for a defined period of time at a fixed interest rate.

Reflect the pool's total bond investments in boxes 6277 and 6278 as applicable. Bonds should be aggregated by issuer and then categorized according to the subcategories listed on lines a through e below.

a. Corporate	6279	6280
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A debt security issued by a corporation and sold to investors.

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Corporate bonds should be aggregated by issuer. If the aggregate for a particular issuer exceeds 5% of the pool's NAV, then it must be itemized.

i. Investment grade	6281	6282
ii. Non-investment grade	6283	6284
b. Municipal	6285	6286

A debt security issued by a state, municipality, or county.

Municipal bonds should be aggregated by issuer. If the aggregate for a particular issuer exceeds 5% of the pool's NAV, then it must be itemized.

c. Government	6287	6288
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A debt security issued by a government to support government spending.

US Treasuries should be aggregated separately by maturity (e.g., 2yr, 5yr, 10yr). If the aggregate in a particular maturity exceeds 5% of the pool's NAV then it must be itemized. NOTE: Treasury futures should be reported under the "Derivatives" category.

Foreign Government debt should be aggregated by issuing country. If the aggregate for a particular foreign country exceeds 5% of the pool's NAV, then it must be itemized.

i. U.S. Treasury securities	6289	6290
ii. Agency securities	6291	6292
iii. Foreign (G10 countries)	6293	6294
iv. Foreign (all other)	6295	6296
d. Govn't Sponsored	6297	6298

A debt security backed by government sponsored organizations such as Fannie Mae and Freddie Mac.

Government sponsored debt should be aggregated by agency or issuer. If the aggregate for a particular agency or issuer exceeds 5% of the pool's NAV, then it must be itemized.

e. Convertible	6299	6300
i. Investment grade	6301	6302
ii. Non-investment grade	6303	6304
Certificates of Deposit	6305	6306

A savings certificate entitling the bearer to receive interest.

a. U.S.	6307	6308
b. Foreign	6309	6310
Asset Backed Securities	8501	8502
a. Mortgage Backed Securities	6311	6312

A security issued on a pool of mortgages that pays the investor the underlying cash flows from the mortgages.

i. Commercial Securitizations	6313	6314
A. Senior or higher	6315	6316
B. Mezzanine	6317	6318
C. Junior/Equity	6319	6320
ii. Commercial Resecuritizations	6321	6322
A. Senior or higher	6323	6324
B. Mezzanine	6325	6326

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C. Junior/Equity		6327		6328
iii. Residential Securitizations		6329		6330
A. Senior or higher		6331		6332
B. Mezzanine		6333		6334
C. Junior/Equity		6335		6336
iv. Residential Resecuritizations		6337		6338
A. Senior or higher		6339		6340
B. Mezzanine		6341		6342
C. Junior/Equity		6343		6344
v. Agency Securitizations		6345		6346
A. Senior or higher		6347		6348
B. Mezzanine		6349		6350
C. Junior/Equity		6351		6352
vi. Agency Resecuritizations		6353		6354
A. Senior or higher		6355		6356
B. Mezzanine		6357		6358
C. Junior/Equity		6359		6360
b. CDO Securitizations		6361		6362

An investment-grade security backed by a pool of bonds, loans, and other assets. Collateralized Debt Obligations do not specialize in one type of debt but are often non-mortgage loans or bonds.

i. Senior or higher		6363		6364
ii. Mezzanine		6365		6366
iii. Junior/Equity		6367		6368
c. CDO Resecuritizations		6369		6370

An investment-grade security backed by a pool of bonds, loans, and other assets. Collateralized Debt Obligations do not specialize in one type of debt but are often non-mortgage loans or bonds.

i. Senior or higher		6371		6372
ii. Mezzanine		6373		6374
iii. Junior/Equity		6375		6376
d. CLOs Securitizations		6377		6378

A special purpose vehicle with securitization payments in the form of different tranches. Financial institutions back this security with receivables from loans.

i. Senior or higher		6379		6380
ii. Mezzanine		6381		6382
iii. Junior/Equity		6383		6384
e. CLO Resecuritizations		6385		6386

A special purpose vehicle with securitization payments in the form of different tranches. Financial institutions back this security with receivables from loans.

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i. Senior or higher	6387	6388
ii. Mezzanine	6389	6390
iii. Junior/Equity	6391	6392
f. Credit Card Securitizations	6393	6394
i. Senior or higher	6395	6396
ii. Mezzanine	6397	6398
iii. Junior/Equity	6399	6400
g. Credit Card Resecuritizations	6401	6402
i. Senior or higher	6403	6404
ii. Mezzanine	6405	6406
iii. Junior/Equity	6407	6408
h. Auto-Loan Securitizations	6409	6410
i. Senior or higher	6411	6412
ii. Mezzanine	6413	6414
iii. Junior/Equity	6415	6416
i. Auto-Loan Resecuritizations	6417	6418
i. Senior or higher	6419	6420
ii. Mezzanine	6421	6422
iii. Junior/Equity	6423	6424
j. Other	6425	6426
i. Senior or higher	6427	6428
ii. Mezzanine	6429	6430
iii. Junior/Equity	6431	6432
Repos	6433	6434
Reverse Repos	6435	6436

DERIVATIVES

Positive OTE

Negative OTE

Total Derivatives

6437

6438

If the fund had any investment in derivatives, the total positive open trade equity in derivatives should be entered in Box 6437 and the total negative open trade equity in derivatives should be entered in Box 6438. You do not need to enter "+" or "-" in front of your OTE balances. In addition, if 5% or greater of the fund's NAV was invested in any of the sub-categories listed below, the total positive open trade equity and total negative open trade equity in each applicable sub-category should be entered in the corresponding boxes. Finally, if 5% or greater of the fund's NAV was represented by individual investments, the details of the investments must be entered by clicking on the Itemized button for each applicable sub-category.

Note: Derivatives with positive open trade equity and derivatives with negative open trade equity must be evaluated separately when determining if the 5% threshold has been exceeded. For example, consider a fund with an NAV of \$1,000,000 and derivatives with a positive open trade equity of \$550,000 and derivatives with a negative open trade equity of \$500,000 in the same sub-category. The CPO would be required to complete both the Positive OTE and Negative OTE columns for the sub-category because both exceed the 5% threshold. Moreover, the CPO is required to enter both the Positive OTE and Negative OTE columns even if the net total does not exceed the 5% threshold, as is the case in this example.

Futures

6439

6440

A financial contract obligating the buyer to purchase or seller to sell an asset, such as a physical commodity or a financial instrument, at a predetermined future date and price.

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a. Indices	6441	6442
i. Equity	6443	6444
ii. Commodity	6445	6446
b. Metals	6447	6448
i. Gold	6449	6450
c. Agriculture	6451	6452
d. Energy	6453	6454
i. Crude oil	6455	6456
ii. Natural gas	6457	6458
iii. Power	6459	6460
e. Interest Rate	6461	6462
f. Currency	6463	6464
g. Related to Financial Institutions	6465	6466
h. Other	6467	6468
Forwards	6469	6470

A customizable agreement between two parties in which one party, the buyer, agrees to buy from the other party, the seller, an underlying asset at a later date for a price established at the beginning of the contract.

Swaps	6471	6472
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An agreement between two parties to exchange a series of future cash flows.

a. Interest Rate Swap	6473	6474
b. Equity/Index Swap	6475	6476
c. Dividend Swap	6477	6478
d. Currency Swap	6479	6480
e. Variance Swap	6481	6482
f. Credit Default Swap	6483	6484
i. Single name CDS	6485	6486
A. Related to Financial Institutions	6487	6488
ii. Index CDS	6489	6490
iii. Exotic CDS	6491	6492
g. OTC Swap	6493	6494
i. Related to Financial Institutions	6495	6496
h. Total Return Swap	6497	6498
i. Other	6499	6500

OPTIONS

Long Option Value

Short Option Value

Total Options	6501	6502
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If the fund had any investment in options, the total long option value in options should be entered in Box 6501 and the total short option value in options should be entered in Box 6502. In addition, if 5% or greater of the fund's NAV was invested in any of the sub-categories listed below, the total long option value and total short option value in each applicable sub-category should be entered in the corresponding boxes. Finally, if 5% or greater of the fund's NAV was represented by individual investments, the details of the investments must be entered by clicking on the Itemized button for each applicable sub-category.

Note: Long options and short options must be evaluated separately when determining if the 5% threshold has been exceeded. For example, consider a fund with an NAV of \$1,000,000 and long options valued at \$550,000 and short options valued at \$500,000 in the same sub-category. The CPO would be required to enter both the LOV and SOV columns for the sub-category because both exceed the 5% threshold. Moreover, the CPO is required to enter both the LOV and SOV columns even if the net total of all positions is less than the 5% threshold, as is the case in this example.

Futures		6503		6504
a. Indices		6505		6506
i. Equity		6507		6508
ii. Commodity		6509		6510
b. Metals		6511		6512
i. Gold		6513		6514
c. Agriculture		6515		6516
d. Energy		6517		6518
i. Crude oil		6519		6520
ii. Natural Gas		6521		6522
iii. Power		6523		6524
e. Interest Rate		6525		6526
f. Currency		6527		6528
g. Related to Financial Institutions		6529		6530
h. Other		6531		6532
Stocks		6533		6534
a. Related to Financial Institutions		6535		6536
Customized/OTC		6537		6538
Physicals		6539		6540
a. Metals		6541		6542
i. Gold		6543		6544
b. Agriculture		6545		6546
c. Currency		6547		6548
d. Energy		6549		6550
i. Crude oil		6551		6552
ii. Natural gas		6553		6554
iii. Power		6555		6556
e. Other		6557		6558

FUNDS

Long

Total Funds

6559

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If the fund was invested in other funds as of the last business day of the quarter, the total long investment in the other funds should be entered in Box 6559. In addition, if 5% or greater of the fund's net asset value was invested in any of the sub-categories listed below, the total long investment in each applicable sub-category should be entered in the corresponding box(es). Finally, if 5% or greater of the fund's net asset value was represented by individual investments, the details of the investments must be entered by clicking on the Itemized button under each applicable sub-category.

Mutual Fund		6560
a. U.S.		6561
b. Foreign		6562
NFA Listed Fund		6563
Hedge Fund		6564
Equity Fund		6565
Money Market Fund		6566
Private Equity Fund		6567
REIT		6568
Other Private Funds		6569

Private Fund: The term "Private Fund" has the same meaning as "private fund" as defined in Form PF.

Funds and accounts other than private funds (i.e., the remainder of your assets under management)	6570
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Private Fund: The term "Private Fund" has the same meaning as "private fund" as defined in Form PF.