

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: FIRM NAME

Ending Date: 3/31/2019

NFA ID: 0000000

## COVER PAGE

Please complete this Cover Page before proceeding. Your answers on this page will be used for determining your current filing obligations, and only questions you are required to answer will be visible on subsequent pages. For the parts of PQR that request information about individual pools, you must report aggregate information for Parallel Managed Accounts; assets held in Parallel Managed Accounts should be treated as assets of the pool with which they are aggregated. You do not need to report relationships for your parallel managed accounts however. All questions asking for amounts or investment must be reported in US dollars. Any amounts converted to US dollars must use the conversion rate in effect on the reporting date.

Person to contact concerning this filing:	_____	0100
Email address of the contact person for this filing	_____	0105
Phone number of the contact person for this filing	_____	0110
Title of the contact person for this filing	_____	0111
What was your highest total aggregated Pools Assets Under Management during the reporting period?	_____	0155

Reporting period is defined as the calendar quarters ending March 31, June 30 and September 30. For the December 31 filing, however, the reporting period for Large CPOs is the calendar quarter, and the reporting period for small and mid-size CPOs is the calendar year. Large CPO is defined as any CPO that had at least \$1.5 billion in aggregated pool assets under management as of the close of business on any day during the reporting period. To determine this amount, the CPO must aggregate all Parallel Pool Structures, Parallel Managed Accounts and Master Feeder Arrangements. If you are filing on behalf of any affiliates, you must also treat any Pool or Parallel Managed Account operated by those Affiliated Entities as though it was operated by the CPO. Do not include pools that are exempt under CFTC Reg 4.5 and 4.13. Please note that for 12/31 filings, the answer here will determine whether or not this filing is due in 60 days or 90 days.

Please note: the grid that was used to collect information (Highest NAV, Funds Allocated to Futures) about your pools has been removed from this page. You will find pool related questions listed at the beginning of individual pool filings.

Have you filed a Form PF for all your pools you operated during the reporting period?	_____	0147
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If you or another registered CPO intends to file a form PF as of the reporting date for all of the pools you operate, you should answer "yes".

Do all of your pools fall into at least one these two categories:	_____	0143
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1. A Form PF was filed in lieu of the CFTC Filing

2. Only Invests in Other Pools \_\_\_\_\_

"A Form PF was filed in lieu of the CFTC Filing" is true if you or another registered CPO intends to file an SEC form PF for the pool as of the reporting date in lieu of the CFTC filing. "Only invests in other pools" is true if all pools (i) invest substantially all of its assets in the equity of pools or private funds for which you are not the CPO and (ii) aside from such pool or private fund investments, holds only cash and cash equivalents and instruments acquired for the purpose of hedging currency exposure.

How many exempt pools did you operate that had non-zero Assets Under Management during the reporting period?	_____	0150
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Please include pools that are exempt under CFTC Reg 4.13 and 4.5. If you are filing on behalf of an affiliate, please include the exempt pools of that affiliate as well.

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: FIRM NAME

Ending Date: 3/31/2019

NFA ID: 0000000

## Form CPO-PQR - Schedule A

### PART 1 - INFORMATION ABOUT THE CPO

#### 1. CPO INFORMATION

- a. CPO's Name: \_\_\_\_\_ 0205
- b. CPO's NFA ID# \_\_\_\_\_ 0210
- c. Person to contact concerning this Form CPO-PQR \_\_\_\_\_ 0215
- d. CPO's chief compliance officer \_\_\_\_\_ 0220
- e. Total number of employees of the CPO \_\_\_\_\_ 0225
- f. Total number of equity holders of the CPO \_\_\_\_\_ 0230
- g. Total number of Pools operated by the CPO \_\_\_\_\_ 0235
- h. Telephone number and email for person identified in c. above \_\_\_\_\_ 0240

#### 2. CPO ASSETS UNDER MANAGEMENT

- a. CPO's Total Assets Under Management \_\_\_\_\_ 0250

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

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 FIRM INFORMATION

- Are you registered as an Investment Adviser with the SEC? \_\_\_\_\_ 0115

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

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 \_\_\_\_\_ 0027

• Other Investments and Cash (not allocated to futures or swaps) \_\_\_\_\_ 0028

Total \_\_\_\_\_ TTL

### 3. 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? \_\_\_\_\_ A001

#### 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)?

\_\_\_\_\_ A005

#### 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 \_\_\_\_\_ A003

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.

#### 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 \_\_\_\_\_ A004

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.

## Form CPO-PQR - 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	_____	0300
(ii) Asia and Pacific (other than the Middle East)	_____	0301
(iii) Europe (EEA)	_____	0302
(iv) Europe (other than EEA)	_____	0303
(v) Middle East	_____	0304
(vi) North America	_____	0305
(vii) South America	_____	0306
(viii) Supranational	_____	0307

- 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.)

(i) Brazil	_____	0308
(ii) China (including Hong Kong)	_____	0309
(iii) India	_____	0310
(iv) Japan	_____	0311
(v) Russia	_____	0312
(vi) United States	_____	0313

### 2. TURNOVER RATE OF AGGREGATE PORTFOLIO OF POOLS

Provide the turnover rate by volume for the aggregate portfolio of all Pools that are not Private Funds and that were operated by the Large CPO during the most recent Reporting Period.

The turnover rate should be calculated as follows:

Divide the lesser of amounts of the Pools' purchases or sales of assets for the month by the average of the value of the Pools' assets during the month. Calculate the "monthly average" by totaling the values of Pools' assets as of the beginning and the end of the month and dividing that sum by two.

- (i) Do not net long and short positions. However, in relation to derivatives, packages such as call-spreads may be treated as a single position (rather than as a long position and a short position).
- (ii) The value of any derivative should be its total gross notional value, except that the value of an option should be its delta adjusted notional value
- (iii) "Purchases" include any cash paid upon the conversion of one asset into another and the costs of rights or warrants.
- (iv) "Sales" include net proceeds of the sale of rights and warrants and net proceeds of assets that have been called or for which payment has been made through redemption or maturity.
- (v) Include proceeds from a short sale in the amount of sales of assets in the relevant subcategory during the month. Include the costs of covering a short sale in the amount of purchases in the relevant subcategory during the month.
- (vi) Include premiums paid to purchase options and premiums received from the sale of options in the amount of purchases during the month.

	First Month	Second Month	Third Month
Open Positions:	_____ 0314	_____ 0315	_____ 0316

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

## COVER PAGE

Enter the highest NAV during the Reporting Period: \_\_\_\_\_

0160

To determine this figure, the CPO must : (i) aggregate all Pools that are part of the same Parallel Fund Structure or Master-Feeder Arrangement; (ii) aggregate any Parallel Managed Accounts with the largest Pool to which that Parallel Managed Account relates; and (iii) treat any Pool or Parallel Managed Account operated by any of your Affiliated Entities as though it was operated by the CPO.

Have you filed an SEC Form PF for this pool in lieu of the CFTC Filing? \_\_\_\_\_

0162

If you or another registered CPO intends to file an SEC form PF for this pool as of the reporting date in lieu of the CFTC filing, you should answer "yes".

Does this pool only invest in other pools? \_\_\_\_\_

0163

Only check "Only invests in other pools" if this pool (i) invests substantially all of its assets in the equity of pools or private funds for which you are not the CPO and (ii) aside from such pool or private fund investments, holds only cash and cash equivalents and instruments acquired for the purpose of hedging currency exposure.

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

## Form CPO-PQR - Schedule A

### 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. If the Pool is operated by Co-CPOs the name of the other CPOs:

5015

If a pool is operated by co-CPOs, the CPO with the higher total AUM, aggregated across all pools operated by the CPO, should report for that pool. Adding or deleting co-CPOs can be done in the questionnaire or exemption system

d. Under the laws of what state or country is the Pool organized

5020

Editing the pool's state of organization can be done in the Annual Questionnaire

e. On what date does the Pool's fiscal year end:

5025

If the pool changes its fiscal year end, it is required to file notice with NFA in accordance with CFTC Regulation 1.16.

f. Is this Pool a Private Fund?

5030

g. List the English name of each Foreign Financial Regulatory Authority and the country with which the Pool is registered:

Foreign Financial Regulatory Authority

Country

5080

5081

h. Is this a Master Fund in a Master - Feeder Arrangement?

5045

If "Yes", provide the name and NFA ID# of each Feeder Fund investing in this Pool:

Feeder Fund

NFA ID #

5082

5083

i. Is this a Feeder Fund in a Master-Feeder Arrangement?

5060

If "Yes", provide the name and NFA ID# of the Master Fund in which this Pool invests:

Master Fund

NFA ID

5084

5085

j. If this Pool invests in other Pools, a) what is the maximum number of investee pool tiers?

5075

In determining the number of investee pool tiers you must determine whether the fund your pool invests in has, itself, invested in another fund. Each subsequent investment into another fund represents a "tier." The following examples are illustrative.

Example 1 - Your pool invests in Fund A, Fund A invests in Fund B, Fund B invests in Fund C and Fund C invests in Fund D. You would report the following tiers:

Your Pool  
- Fund A- Tier 1  
- Fund B- Tier 2  
- Fund C- Tier 3

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

- Fund D- Tier 4

Example 2- Your pool invests in Fund A, Fund A invests in Fund B, Fund B invests in both Fund C and Fund D. You would report the following tiers:

Your Pool

- Fund A- Tier 1

- Fund B- Tier 2

- Fund C and Fund D- Tier 3

i. What is the value of this Pool's investments in equity of other Pools or private funds? 5087

## 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

b. What percentage of the Pool's Assets Under Management is valued by a third party administrator, or similar entity, that is independent of the CPO? 0825

If the number entered is greater than "0," provide the following information:

Name of the third party(-ies)

**Name of the third party**

7447

## 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



# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

iv. Telephone number of the Broker:	7417
v. Starting date of the relationship with the Broker:	7418
vi. Services performed by the Broker:	
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

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 AUDITOR

a. Does the CPO have the Pool's financial statements audited? If "Yes", provide the following information: 0925

If the pool has changed auditors since its last annual audited statement, the firm is required to file notice with NFA under CFTC Reg 1.16. If you plan to have the statements audited but the audit is not yet complete, you should answer "yes". If the CFTC granted you relief from the audited requirement for the current year, please answer "no".

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

&nbsp;

You should only check the checkbox below if the audit was conducted in accordance with US GAAP

Check on the checkbox if the audit was conducted in accordance with GAAP.

7435

ii. Name of the auditing firm:

7436

ii. NFA ID# of auditing firm:

7437

iii. Address of the auditing firm:

7438

iv. Telephone number of the auditing firm:

7439

v. Starting date of the relationship with the auditing firm:

7440

b. Are the Pool's audited financial statements distributed to the Pool's participants?

0935

If you plan to distribute the statements but have not yet done so, please answer "yes".

## 9. POOL MARKETERS

a. Does the CPO use the services of third parties to market participations in the Pool?

0945

If "Yes," provide the following information for each marketing firm:

i. Name of the marketing firm:

7441

ii. NFA ID# of marketing firm:

7442

ii. Address of the marketing firm:

7443

iii. Telephone number of the marketing firm:

7444

iv. Starting date of the relationship with the marketing firm:

7445

Address of any website used by the marketing firm to market participations in the Pool

7446

## 10. POOL'S STATEMENT OF CHANGES CONCERNING ASSETS UNDER MANAGEMENT

All questions asking for amounts or investment must be reported in US dollars. Any amounts converted to US dollars must use the conversion rate in effect on the reporting date.

Reporting Period is defined as the calendar quarter for the quarters ending March 31, June 30 and September 30. For the December 31 filing, however, the reporting period for Large CPOs is the calendar quarter, and the reporting period for small and mid-size CPOs is the calendar year. Large CPO is defined as any CPO that had at least \$1.5 billion in aggregated Pool Assets Under Management as of the close of business on any day during the Reporting Period.

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

a. The Assets Under Management and Net Asset Value at the beginning of the Reporting Period are considered to be the same as the assets under management and Net Asset Value at the end of the previous Reporting Period, in accordance with Commission Rule 4.25(a)(7)(A).

b. The additions to the Pool include all additions whether voluntary or involuntary in accordance with Commission Rule 4.25(a)(7)(B).

c. 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).

d. The Pool's Assets Under Management and Net Asset Value on the Reporting Date must be calculated by adding or subtracting from the Assets Under Management and 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).

i. Pool's Assets Under Management at the beginning of the Reporting Period

0360

ii. Pool's Net Asset Value at the beginning of the Reporting Period:

0370

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

iii. Pool's net income during the Reporting Period:	0380
iv. Additions to the Pool during the Reporting Period:	0390
v. Withdrawals and Redemptions from the Pool during the Reporting Period:	0400

Withdrawals should be entered as positive values.

vi. Pool's Assets Under Management on the Reporting Date:	0410
vii. Pool's Net Asset Value on the Reporting Date:	0420
viii. Pool's base currency:	0431

## 11. POOL'S MONTHLY RATES OF RETURN

Provide the Pool's monthly rate of return for each month that the Pool has operated. Provide the Pool's annual rate of return for the appropriate year in the row marked "Annual." The Pool's monthly rate of return should be calculated in accordance with Commission Rule 4.25(a)(7)(F). If no trading took place during a given month, indicate this by entering "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 any of the information in the table by typing in the applicable boxes. Any changes will carry over to future PQR and disclosure document filings.

For pools that offer interests to participants at a class level, the system permits you to enter rates of returns at the class or series level by adding layers in the performance section below. For the purposes of this filing, monthly rates of returns should be reported in a manner consistent with the information that is being reported to participants. To add a layer, click on the Add Layer button. You will be asked to provide a name for the added layer, which should be consistent with the identifier used to report to participants. At minimum, to satisfy this filing step you must enter either the monthly rates of return for the pool as a whole or at the series level.

For the purposes of entering performance information into the system, classes are identified as different layers that trade in the same investment strategy and are distinguished only by their initial investment amount and/or fees charged. Series are identified as different layers that have different investment strategies and investors are typically allowed to invest in one or more series of the pool.

P000000 - POOL NAME

Month	2019	2018	2017	2016	2015	2014	2013
Jan							
Feb							
Mar							
Apr							
May							
Jun							
Jul							
Aug							
Sep							
Oct							
Nov							
Dec							
ANNUAL							

## 12. POOL SUBSCRIPTIONS AND REDEMPTIONS

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

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

- a. Total Pool subscriptions by participants during the Reporting Period: 3720
- b. Total Pool redemptions by participants during the Reporting Period: 3725
- c. Are any Pool participants or share classes currently below the Pool's high water mark? 3735

If "Yes," provide the following information:

- i. What is the percentage of participants below the Pool's high water mark as of the Reporting Date? 3745
- ii. What is the weighted average percentage of participants below the Pool's high water mark as of the Reporting Date? 3750

d. Provide the following information regarding the Pool's restrictions on participant withdrawals and redemptions. (For Questions iv. and v., please note that the standards for imposing suspensions and restrictions on withdrawals/redemptions may vary among funds. Make a good faith determination of the provisions that would likely be triggered during conditions that you view as significant market stress.)

- i. Does the reporting fund provide participants with withdrawal/redemption rights in the ordinary course? 3765

(If you responded "yes" to Question 12(d)(i), then you must respond to Questions 12(d)(ii)-(v).  
As of the data reporting date, what percentage of the Pool's net asset value, if any:

- ii. May be subjected to a suspension of participant withdrawals/redemptions CPO (this question relates to a CPO's right to suspend and not just whether a suspension is currently effective) 3775

- iii. May be subjected to material restrictions on participant withdrawals/ redemptions (e.g., "gates") CPO (this question relates to a CPO's right to impose a restriction and not just whether a restriction has been imposed) 3780

- iv. Is subject to a suspension of participant withdrawals/redemptions (this question relates to whether a suspension is currently effective and not just a CPO's right to suspend) 3790

- v. Is subject to a material restriction on participant withdrawals/redemptions (e.g., a "gate") (this question relates to whether a restriction has been imposed and not just a CPO's right to impose a restriction) 3795

- e. 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?

**Date**

\_\_\_\_\_ 3835

- v. Briefly explain the halt or material limitation(s) on redemptions and the reason for such halt or material limitation(s): 3845

**POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS**

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

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# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

## Form CPO-PQR - Schedule B

### DETAILED INFORMATION ABOUT THE POOLS OPERATED BY CPOs

#### 1. POOL INFORMATION

Provide the following general information concerning the Pool:

a. Pool's name: \_\_\_\_\_ 6001

b. Pool's NFA ID#: \_\_\_\_\_ 6002

c. Does the Pool have a single primary investment strategy or multiple strategies?

Single Primary Strategy

6003

Multiple Strategy

6004

d. Indicate which of the investment strategies below best describe the reporting fund's strategies. For each strategy that you have selected, provide a good faith estimate of the percentage of the reporting fund's net asset value represented by that strategy. If, in your view, the reporting fund's allocation among strategies is appropriately represented by the percentage of deployed capital, you may also provide that information.

(Select the investment strategies that best describe the reporting fund's strategies, even if the descriptions below do not precisely match your characterization of those strategies; select "other" only if a strategy that the reporting fund uses is significantly different from any of the strategies identified below. You may refer to the reporting fund's use of these strategies as of the data reporting date or throughout the reporting period, but you must report using the same basis in future filings.)

(The strategies listed below are mutually exclusive (i.e., do not report the same assets under multiple strategies). If providing percentages of capital, the total should add up to approximately 100%.)

Strategy		% of NAV (required)	% of capital (optional)
<input type="checkbox"/> Equity, Market Neutral	6005	6006	6007
<input type="checkbox"/> Equity, Long/Short	6008	6009	6010
<input type="checkbox"/> Equity, Short Bias	6011	6012	6013
<input type="checkbox"/> Equity, Fundamental	6014	6015	6016
<input type="checkbox"/> Macro, Active Trading (high frequency trading)	6017	6018	6019
<input type="checkbox"/> Macro, Commodity	6020	6021	6022
<input type="checkbox"/> Macro, Currency	6023	6024	6025
<input type="checkbox"/> Macro, Global Macro	6026	6027	6028
<input type="checkbox"/> Relative Value, Fixed Income Asset Backed	6029	6030	6031
<input type="checkbox"/> Relative Value, Fixed Income Convertible Arbitrage	6032	6033	6034
<input type="checkbox"/> Relative Value, Fixed Income Corporate	6035	6036	6037
<input type="checkbox"/> Relative Value, Fixed Income Sovereign	6038	6039	6040
<input type="checkbox"/> Relative Value, Volatility	6041	6042	6043
<input type="checkbox"/> Event Driven, Activist	6044	6045	6046
<input type="checkbox"/> Event Driven, Distressed/Restructuring	6047	6048	6049
<input type="checkbox"/> Event Driven, Risk Arbitrage/Merger Arbitrage	6050	6051	6052
<input type="checkbox"/> Event Driven, Equity Special Situations	6053	6054	6055
<input type="checkbox"/> Event Driven, Private Issue/Reg D	6056	6057	6058
<input type="checkbox"/> Credit, Fundamental	6059	6060	6061

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

<input type="checkbox"/> Managed Futures/CTA	6062	6063	6064
<input type="checkbox"/> Quantitative	6065	6066	6067
<input type="checkbox"/> Investment in other funds	6068	6069	6070
<input type="checkbox"/> Other	6071	6072	6073

e. Provide the approximate percentage of the Pool's portfolio that is managed using quantitative trading algorithms or quantitative techniques to select investments. Do not include the use of algorithms used solely for trade execution:

<input type="checkbox"/> 0%	6075	<input type="checkbox"/> 51-75%	6079
<input type="checkbox"/> 1-10%	6076	<input type="checkbox"/> 76-99%	6080
<input type="checkbox"/> 11-25%	6077	<input type="checkbox"/> 100%	6081
<input type="checkbox"/> 26-50%	6078		

f. Provide the following information concerning the Pool's participant concentration. Beneficial owners of Pool participations that are Affiliated Entities should be treated as a single participant:

i. Total number of participants in the Pool: \_\_\_\_\_ 6082

ii. Percentage of the Pool that is beneficially owned by the five largest participants: \_\_\_\_\_ 6083

g. During the reporting period, approximately what percentage of the Pool's net asset value was managed using high-frequency trading strategies?

(In your response, please do not include strategies using algorithms solely for trade executions. This question concerns strategies that are substantially computer-driven, where decisions to place bids or offers, and to buy or sell, are primarily based on algorithmic responses to intraday price action in equities, futures and options, and where the total number of shares or contracts traded throughout the day is generally significantly larger than the net change in position from one day to the next.)

<input type="checkbox"/> 0%	6084	<input type="checkbox"/> less than 10%	6088
<input type="checkbox"/> 10-25%	6085	<input type="checkbox"/> 26-50%	6089
<input type="checkbox"/> 51-75%	6086	<input type="checkbox"/> 76-99%	6090
<input type="checkbox"/> 100%	6087		

## 2. POOL BORROWING AND TYPES OF CREDITORS

Provide the following information concerning the Pool's borrowings and types of creditors. Include all Secured Borrowings and Unsecured Borrowings, but not synthetic borrowings. The percentages entered below for questions 2.b., 2.c., 2.d. and 2.e. should total 100%:

a. Total Borrowings (dollar amount): \_\_\_\_\_ 6091

b. Percentage borrowed from U.S. Financial Institutions: \_\_\_\_\_ 6092

c. Percentage borrowed from non-U.S. Financial Institutions: \_\_\_\_\_ 6093

d. Percentage borrowed from U.S. creditors that are not Financial Institutions: \_\_\_\_\_ 6094

e. Percentage borrowed from non-U.S. creditors that are not Financial Institutions: \_\_\_\_\_ 6095

## 3. POOL COUNTERPARTY CREDIT EXPOSURE

Provide the following information about the Pool's counterparty credit exposure. Do not include CCPs as counterparties and aggregate all Affiliated Entities as a single group for purposes of this question.

Your responses should take into account (i) mark-to-market gains and losses on derivatives, (ii) margin posted to the counterparty (for subparagraph 3.b.) or margin posted by the counterparty (for subparagraph 3.c.), and (iii) any loans or loan commitments. Your responses should not take into account: (i) assets that the counterparty is holding in custody on your behalf; (ii) derivative transactions that have been executed but not settled; (iii) margin held in a customer omnibus account at a CCP; or (iv) holdings of debt or equity securities issued by the counterparty.

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

- a. Provide the Pool's aggregate net counterparty credit exposure, measured in dollars: 6096
- b. Identify the five counterparties to which the reporting fund has the greatest mark-to-market net counterparty credit exposure, measured as a percentage of the reporting fund's net asset value.

(For purposes of this question, you should treat affiliated entities as a single group to the extent exposures may be contractually or legally set-off or netted across those entities and/or one affiliate guarantees or may otherwise be obligated to satisfy the obligations of another. CCPs should not be regarded as counterparties for purposes of this question.)

(In your response, you should take into account: (i) mark-to-market gains and losses on derivatives; and (ii) any loans or loan commitments.)

(However, you should not take into account: (i) margin posted by the counterparty; or (ii) holdings of debt or equity securities issued by the counterparty.)

Legal name of the counterparty (or, if multiple affiliated entities, counterparties)	Indicate below if the counterparty is affiliated with a major financial institution	Exposure (% of reporting fund's net asset value)
<span style="border: 1px solid black; padding: 2px;">6097</span>	<span style="border: 1px solid black; padding: 2px;">6098</span>	<span style="border: 1px solid black; padding: 2px;">6099</span>
<span style="border: 1px solid black; padding: 2px;">6100</span>	<span style="border: 1px solid black; padding: 2px;">6101</span>	<span style="border: 1px solid black; padding: 2px;">6102</span>
<span style="border: 1px solid black; padding: 2px;">6103</span>	<span style="border: 1px solid black; padding: 2px;">6104</span>	<span style="border: 1px solid black; padding: 2px;">6105</span>
<span style="border: 1px solid black; padding: 2px;">6106</span>	<span style="border: 1px solid black; padding: 2px;">6107</span>	<span style="border: 1px solid black; padding: 2px;">6108</span>
<span style="border: 1px solid black; padding: 2px;">6109</span>	<span style="border: 1px solid black; padding: 2px;">6110</span>	<span style="border: 1px solid black; padding: 2px;">6111</span>

- c. Identify the five counterparties that have the greatest mark-to-market net counterparty credit exposure to the reporting fund, measured in U.S. dollars.

(For purposes of this question, you should treat affiliated entities as a single group to the extent exposures may be contractually or legally set-off or netted across those entities and/or one affiliate guarantees or may otherwise be obligated to satisfy the obligations of another. CCPs should not be regarded as counterparties for purposes of this question.)

(In your response, you should take into account: (i) mark-to-market gains and losses on derivatives; and (ii) any loans or loan commitments.)

(However, you should not take into account: (i) margin posted to the counterparty; or (ii) holdings of debt or equity securities issued by the counterparty.)

Legal name of the counterparty (or, if multiple affiliated entities, counterparties)	Indicate below if the counterparty is affiliated with a major financial institution	Exposure (in U.S. dollars)
<span style="border: 1px solid black; padding: 2px;">6112</span>	<span style="border: 1px solid black; padding: 2px;">6113</span>	<span style="border: 1px solid black; padding: 2px;">6114</span>
<span style="border: 1px solid black; padding: 2px;">6115</span>	<span style="border: 1px solid black; padding: 2px;">6116</span>	<span style="border: 1px solid black; padding: 2px;">6117</span>
<span style="border: 1px solid black; padding: 2px;">6118</span>	<span style="border: 1px solid black; padding: 2px;">6119</span>	<span style="border: 1px solid black; padding: 2px;">6120</span>
<span style="border: 1px solid black; padding: 2px;">6121</span>	<span style="border: 1px solid black; padding: 2px;">6122</span>	<span style="border: 1px solid black; padding: 2px;">6123</span>
<span style="border: 1px solid black; padding: 2px;">6124</span>	<span style="border: 1px solid black; padding: 2px;">6125</span>	<span style="border: 1px solid black; padding: 2px;">6126</span>

- d. Identify the three types of unregulated entities to which the Pool has the greatest net counterparty exposure, measured as a percentage of the Pool's Net Asset Value:

<input type="checkbox"/> Hedge Fund	<span style="border: 1px solid black; padding: 2px;">6127</span>	<span style="border: 1px solid black; padding: 2px;">6128</span>	<input type="checkbox"/> Securitized Asset Fund	<span style="border: 1px solid black; padding: 2px;">6129</span>	<span style="border: 1px solid black; padding: 2px;">6130</span>
<input type="checkbox"/> Private Equity Fund	<span style="border: 1px solid black; padding: 2px;">6131</span>	<span style="border: 1px solid black; padding: 2px;">6132</span>	<input type="checkbox"/> Other Private Fund	<span style="border: 1px solid black; padding: 2px;">6133</span>	<span style="border: 1px solid black; padding: 2px;">6134</span>
<input type="checkbox"/> Liquidity Fund	<span style="border: 1px solid black; padding: 2px;">6135</span>	<span style="border: 1px solid black; padding: 2px;">6136</span>	<input type="checkbox"/> Sovereign Wealth Fund	<span style="border: 1px solid black; padding: 2px;">6137</span>	<span style="border: 1px solid black; padding: 2px;">6138</span>
<input type="checkbox"/> Venture Capital Fund	<span style="border: 1px solid black; padding: 2px;">6139</span>	<span style="border: 1px solid black; padding: 2px;">6140</span>	<input type="checkbox"/> Other:	<span style="border: 1px solid black; padding: 2px;">6141</span>	<span style="border: 1px solid black; padding: 2px;">6142</span>
<input type="checkbox"/> Real Estate Fund	<span style="border: 1px solid black; padding: 2px;">6144</span>	<span style="border: 1px solid black; padding: 2px;">6145</span>			<span style="border: 1px solid black; padding: 2px;">6143</span>

## 4. POOL TRADING AND CLEARING MECHANISMS

Provide the following information concerning the Pool's use of trading and clearing mechanisms. For purposes of this question: (i) a trade includes any transaction, irrespective of whether entered into on a bilateral basis, on exchange, or through a trading facility or other system, and (ii) transactions for which margin is held in a customer omnibus account at a CCP should be considered cleared by a CCP.



# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

## Trading and Clearing of Derivatives

a. For each of the following types derivatives that are traded by the Pool, estimate the percentage (in terms of notional value) of the Pool's activity that is traded on a regulated exchange as opposed to over-the-counter.

The percentages entered for each row should total 100%:

	Traded on a Regulated Exchange	Traded Over-the-Counter
Credit derivatives:	6146	6147
Interest rate derivatives:	6148	6149
Commodity derivatives:	6150	6151
Equity derivatives:	6152	6153
Foreign exchange derivatives:	6154	6155
Asset backed securities derivatives:	6156	6157
Other derivatives:	6158	6159

b. For each of the following types derivatives that are traded by the Pool, estimate the percentage (in terms of notional value) of the Pool's activity that is cleared by a CCP as opposed to being transacted bilaterally (not cleared by a CCP).

The percentages entered for each row should total 100%:

	Cleared by a CCP	Transacted Bilaterally
Credit derivatives:	6160	6161
Interest rate derivatives:	6162	6163
Commodity derivatives:	6164	6165
Equity derivatives:	6166	6167
Foreign exchange derivatives:	6168	6169
Asset backed securities derivatives:	6170	6171
Other derivatives:	6172	6173

c. For each of the following types securities that are traded by the Pool, estimate the percentage (in terms of market value) of the Pool's activity that is traded on a regulated exchange as opposed to over-the-counter.

The percentages entered for each row should total 100%:

	Traded on a Regulated Exchange	Traded Over-the-Counter
Equity securities:	6174	6175
Debt securities:	6176	6177

d. For each of the following types securities that are traded by the Pool, estimate the percentage (in terms of market value) of the Pool's activity that is cleared by a CCP as opposed to being transacted bilaterally (not cleared by a CCP).

The percentages entered for each row should total 100%:

	Cleared by a CCP	Transacted Bilaterally
Equity securities:	6178	6179
Debt securities:	6180	6181

## Clearing of Repos

e. For the repo trades into which the Pool has entered, estimate the percentages (in terms of market value) of the Pool's repo trades that are cleared by a CCP, that are transacted bilaterally (not cleared by a CCP) and that constitute a tri-party repo.

Tri-party repo is any repo where the collateral is held at a custodian (not a CCP) that acts as a third party agent to both repo buyer and the repo seller. The percentages entered should total 100%:

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

	Cleared by a CCP	Transacted Bilaterally	Tri-Party Repo
Repo	6182	6183	6184

## 5. VALUE OF THE POOL'S AGGREGATED DERIVATIVE POSITIONS

Provide the aggregate value of all derivative positions of the Pool. The value of any derivative should be its total gross notional value, except that the value of an option should be its delta adjusted notional value. Do not net long and short positions.

Aggregate value of derivative positions: \_\_\_\_\_ 6185

## 6. 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

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

At Carrying Broker \_\_\_\_\_ 6187

At Bank \_\_\_\_\_ 6188

### 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

Stocks \_\_\_\_\_ 6191 \_\_\_\_\_ 6192

An equity investment or stake in a particular company. This includes both common stock and preferred stock investments.

a. Energy and Utilities \_\_\_\_\_ 6193 \_\_\_\_\_ 6194

b. Technology \_\_\_\_\_ 6195 \_\_\_\_\_ 6196

c. Media \_\_\_\_\_ 6197 \_\_\_\_\_ 6198

d. Telecommunication \_\_\_\_\_ 6199 \_\_\_\_\_ 6200

e. Healthcare \_\_\_\_\_ 6201 \_\_\_\_\_ 6202

f. Consumer Services \_\_\_\_\_ 6203 \_\_\_\_\_ 6204

g. Business Services \_\_\_\_\_ 6205 \_\_\_\_\_ 6206

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

h. Issued by Financial Institutions

6207

6208

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 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

6209

6210

j. Industrial Materials

6211

6212

Exchange Traded Funds

6213

6214

An exchange traded instrument that gives the holder exposure to a specific sector, group of stocks, index, etc.

American Deposit Receipts

6215

6216

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

6217

6218

Total Unlisted Equities

6219

6220

Unlisted Equities Issued by Financial Institutions

6221

6222

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

## 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

6223

6224

Real Estate

6225

6226

An investment in land, buildings, warehouses, etc.

a. Commercial

6227

6228

b. Residential

6229

6230

Private Equity

6231

6232

An investment that is not quoted on a public exchange. For example, funds that are invested directly in private companies.

Venture Capital

6233

6234

Funds provided to startup firms and small businesses with perceived long-term growth potential.

Forex

6235

6236

An off exchange foreign currency contract.

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

Spot	6237	6238
The purchase of a commodity for immediate delivery.		
a. Total Metals	6239	6240
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
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

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.

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

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

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

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

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

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

ii. Commercial Resecuritizations	6321	6322
A. Senior or higher	6323	6324
B. Mezzanine	6325	6326
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

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

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.

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
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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

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

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.

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
-------	------	------

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



# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

OPTIONS	Long Option Value	Short Option Value
Total Options	6501	6502

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

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

e. Other

6557

6558

## FUNDS

Long

Total Funds

6559

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

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

## 7. MISCELLANEOUS

In the space below, provide explanations to clarify any assumptions that you made in responding to any question in Schedule B of this Form CPO-PQR. Assumptions must be in addition to, or reasonably follow from, any instructions or other guidance provided in, or in connection with, Schedule B of this Form CPO-PQR. If you are aware of any instructions or other guidance that may require a different assumption, provide a citation and explain why that assumption is not appropriate for this purpose.

**No Answer.**

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

## Form CPO-PQR - Schedule C

### PART 2 - INFORMATION ABOUT THE LARGE POOLS OF LARGE CPOs

#### 1. LARGE POOL INFORMATION

REMINDER: A CPO that qualified as a Large CPO at any point during the most recent Reporting Period must complete and file a separate Part 2 of Schedule C for each Pool that is not a Private Fund that the Large CPO operated during the most recent Reporting Period.

Large Pool: The term "Large Pool" means any Pool that has a Net Asset Value individually, or in combination with any Parallel Pool Structure, of at least \$500 million as of the close of business on any day during the Reporting Period.

Reporting Period: The term "Reporting Period" means any of the individual calendar quarters (ending March 31, June 30, September 30, and December 31).

Provide the following general information concerning the Large Pool:

- a. Large Pool's name: \_\_\_\_\_ 6574
- b. Large Pool's NFA ID#: \_\_\_\_\_ 6575
- c. If the Pool has a co-CPO, or co-CPOs provide the name of CPO reporting the Pool's information: \_\_\_\_\_ 6576

d. Total unencumbered cash held by the Large Pool at the close of each month during the Reporting Period:

	First Month	Second Month	Third Month
Unencumbered Cash:	_____ 6577	_____ 6578	_____ 6579

e. Total number of open positions (approximate) held by the Large Pool at the close of each month during the Reporting Period:

	First Month	Second Month	Third Month
Open Positions:	_____ 6580	_____ 6581	_____ 6582

#### 2. LIQUIDITY OF LARGE POOL'S PORTFOLIO

Provide the percentage of the Large Pool's portfolio (excluding cash and cash equivalents) that may be liquidated within each of the periods specified below. Each asset should be assigned only to one period and such assignment should be based on the shortest period during which such asset could reasonably be liquidated. Make good faith assumptions for liquidity based on market conditions during the most recent Reporting Period. Assume no "fire-sale" discounting. If certain positions are important contingent parts of the same trade, then all contingent parts of the trade should be listed in the same period as the least liquid part.

	Percentage of Portfolio
	Capable of Liquidation in:
1 day or less:	_____ 6583
2 days - 7 days:	_____ 6584
8 days - 30 days:	_____ 6585
31 days - 90 days:	_____ 6586
91 days - 180 days:	_____ 6587
181 days - 365 days:	_____ 6588
longer than 365 days:	_____ 6589

#### 3. LARGE POOL COUNTERPARTY CREDIT EXPOSURE

Provide the following information about the Pool's counterparty credit exposure. Do not include CCPs as counterparties and aggregate all Affiliated

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

Entities as a single group for purposes of this question. For purposes of this question, include as collateral any assets purchased in connection with a reverse repo and any collateral that the counterparty has posted to the Large Pool under an arrangement pursuant to which the Large Pool has loaned securities to the counterparty. If you do not separate collateral into initial margin/independent amount and variation margin amounts, or a trade does not require posting of variation margin, then include all of the collateral in initial margin/independent amount.

a. For each of the five counterparties identified in question 3.b. of Schedule B, provide the following information regarding the collateral and other credit support that the counterparty has posted to the Large Pool.

i. For the counterparty listed in Box6097: Provide the following values of the collateral posted to the Large Pool:

	<b>Initial Margin/ Independent Amounts</b>	<b>Variation Margin</b>
Value of collateral posed in the form of cash and cash equivalents:	7500	7501
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7502	7503
Value of all other collateral posted:	7504	7505

ii. For the counterparty listed in Box6097: Provide the following percentages of margin amounts that have been rehypothecated or may be rehypothecated by the Large Pool:

	<b>May be Rehypothecated</b>	<b>The Large Pool has Rehypothecated</b>
Percentage of initial margin/independent amounts that:	7506	7507
Percentage of variation margin that:	7508	7509

iii. For the counterparty listed in Box6097: Provide the face amount of letters of credit or other similar third party credit support posted to the Large Pool: 7510

i. For the counterparty listed in Box6100: Provide the following values of the collateral posted to the Large Pool:

	<b>Initial Margin/ Independent Amounts</b>	<b>Variation Margin</b>
Value of collateral posed in the form of cash and cash equivalents:	7520	7521
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7522	7523
Value of all other collateral posted:	7524	7525

ii. For the counterparty listed in Box6100: Provide the following percentages of margin amounts that have been rehypothecated or may be rehypothecated by the Large Pool:

	<b>May be Rehypothecated</b>	<b>The Large Pool has Rehypothecated</b>
Percentage of initial margin/independent amounts that:	7526	7527
Percentage of variation margin that:	7528	7529

iii. For the counterparty listed in Box6100: Provide the face amount of letters of credit or other similar third party credit support posted to the Large Pool: 7530

i. For the counterparty listed in Box6103: Provide the following values of the collateral posted to the Large Pool:

	<b>Initial Margin/ Independent Amounts</b>	<b>Variation Margin</b>
Value of collateral posed in the form of cash and cash equivalents:	7540	7541
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7542	7543
Value of all other collateral posted:	7544	7545

ii. For the counterparty listed in Box6103: Provide the following percentages of margin amounts that have been rehypothecated or may be rehypothecated by the Large Pool:

	<b>May be Rehypothecated</b>	<b>The Large Pool has Rehypothecated</b>
Percentage of initial margin/independent amounts that:	7546	7547

**POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS**

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

Percentage of variation margin that: \_\_\_\_\_ 7548 \_\_\_\_\_ 7549

iii. For the counterparty listed in Box6103: Provide the face amount of letters of credit or other similar third party credit support posted to the Large Pool: \_\_\_\_\_ 7550

i. For the counterparty listed in Box6106: Provide the following values of the collateral posted to the Large Pool:

	Initial Margin/ Independent Amounts	Variation Margin
Value of collateral posed in the form of cash and cash equivalents:	7560	7561
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7562	7563
Value of all other collateral posted:	7564	7565

ii. For the counterparty listed in Box6106: Provide the following percentages of margin amounts that have been rehypothecated or may be rehypothecated by the Large Pool:

	May be Rehypothecated	The Large Pool has Rehypothecated
Percentage of initial margin/independent amounts that:	7566	7567
Percentage of variation margin that:	7568	7569

iii. For the counterparty listed in Box6106: Provide the face amount of letters of credit or other similar third party credit support posted to the Large Pool: \_\_\_\_\_ 7570

i. For the counterparty listed in Box6109: Provide the following values of the collateral posted to the Large Pool:

	Initial Margin/ Independent Amounts	Variation Margin
Value of collateral posed in the form of cash and cash equivalents:	7580	7581
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7582	7583
Value of all other collateral posted:	7584	7585

ii. For the counterparty listed in Box6109: Provide the following percentages of margin amounts that have been rehypothecated or may be rehypothecated by the Large Pool:

	May be Rehypothecated	The Large Pool has Rehypothecated
Percentage of initial margin/independent amounts that:	7586	7587
Percentage of variation margin that:	7588	7589

iii. For the counterparty listed in Box6109: Provide the face amount of letters of credit or other similar third party credit support posted to the Large Pool: \_\_\_\_\_ 7590

b. For each of the five counterparties identified in question 3.c. of Schedule B, provide the following information regarding the collateral and other credit support that the Large Pool has posted to the counterparty.

i. For the counterparty listed in Box6112: Provide the following values of the collateral posted by the Large Pool to the counterparty:

	Initial Margin/ Independent Amounts	Variation Margin
Value of collateral posed in the form of cash and cash equivalents:	7511	7512
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7513	7514
Value of all other collateral posted:	7515	7516

ii. For the counterparty listed in Box6112: Provide the following percentages of margin amounts posted by the Large Pool that have been rehypothecated or may be rehypothecated by the counterparty:

	May be Rehypothecated
Percentage of initial margin/independent amounts that:	7517

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

Percentage of variation margin that: \_\_\_\_\_ 7518

iii. For the counterparty listed in Box6112: Provide the face amount of letters of credit or other similar third party credit support posted by the Large Pool to the counterparty: \_\_\_\_\_ 7519

i. For the counterparty listed in Box6115: Provide the following values of the collateral posted by the Large Pool to the counterparty:

	Initial Margin/ Independent Amounts	Variation Margin
Value of collateral posed in the form of cash and cash equivalents:	7531	7532
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7533	7534
Value of all other collateral posted:	7535	7536

ii. For the counterparty listed in Box6115: Provide the following percentages of margin amounts posted by the Large Pool that have been rehypothecated or may be rehypothecated by the counterparty:

### May be Rehypothecated

Percentage of initial margin/independent amounts that: \_\_\_\_\_ 7537

Percentage of variation margin that: \_\_\_\_\_ 7538

iii. For the counterparty listed in Box6115: Provide the face amount of letters of credit or other similar third party credit support posted by the Large Pool to the counterparty: \_\_\_\_\_ 7539

i. For the counterparty listed in Box6118: Provide the following values of the collateral posted by the Large Pool to the counterparty:

	Initial Margin/ Independent Amounts	Variation Margin
Value of collateral posed in the form of cash and cash equivalents:	7551	7552
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7553	7554
Value of all other collateral posted:	7555	7556

ii. For the counterparty listed in Box6118: Provide the following percentages of margin amounts posted by the Large Pool that have been rehypothecated or may be rehypothecated by the counterparty:

### May be Rehypothecated

Percentage of initial margin/independent amounts that: \_\_\_\_\_ 7557

Percentage of variation margin that: \_\_\_\_\_ 7558

iii. For the counterparty listed in Box6118: Provide the face amount of letters of credit or other similar third party credit support posted by the Large Pool to the counterparty: \_\_\_\_\_ 7559

i. For the counterparty listed in Box6121: Provide the following values of the collateral posted by the Large Pool to the counterparty:

	Initial Margin/ Independent Amounts	Variation Margin
Value of collateral posed in the form of cash and cash equivalents:	7571	7572
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7573	7574
Value of all other collateral posted:	7575	7576

ii. For the counterparty listed in Box6121: Provide the following percentages of margin amounts posted by the Large Pool that have been rehypothecated or may be rehypothecated by the counterparty:

### May be Rehypothecated

Percentage of initial margin/independent amounts that: \_\_\_\_\_ 7577

Percentage of variation margin that: \_\_\_\_\_ 7578

iii. For the counterparty listed in Box6121: Provide the face amount of letters of credit or other similar third party credit support posted by the Large Pool to the counterparty: \_\_\_\_\_ 7579

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

i. For the counterparty listed in Box6124: Provide the following values of the collateral posted by the Large Pool to the counterparty:

	Initial Margin/ Independent Amounts	Variation Margin
Value of collateral posed in the form of cash and cash equivalents:	7591	7592
Value of collateral posed in the form of securities (other than cash /cash equivalents):	7593	7594
Value of all other collateral posted:	7595	7596

ii. For the counterparty listed in Box6124: Provide the following percentages of margin amounts posted by the Large Pool that have been rehypothecated or may be rehypothecated by the counterparty:

### May be Rehypothecated

Percentage of initial margin/independent amounts that:	7597
Percentage of variation margin that:	7598
iii. For the counterparty listed in Box6124: Provide the face amount of letters of credit or other similar third party credit support posted by the Large Pool to the counterparty:	7599
c. During the reporting period did the pool clear any transactions through a CCP?	6610

## 4. LARGE POOL RISK METRICS

Provide the following information concerning the Large Pool's risk metrics during the Reporting Period:

a. Did the Large CPO regularly calculate the VaR of the Large Pool during the Reporting Period: 6611

b. If "Yes," provide the following information concerning the VaR calculation(s). If you regularly calculate the VaR of the Large Pool using multiple combinations of confidence interval, horizon and historical observation period, complete a separate question 4.b. of Part 2 of Schedule C for each such combination.

i. What confidence interval was used (e.g. 1 - alpha) (as a percentage): 6612

ii. What time horizon was used (in number of days): 6613

iii. What weighting method was used:

- None 6614
  Other: 6615 6616
  Exponential 6617

If "exponential" provide the weighting factor used: 6618

iv. What method was used to calculate VaR:

- Historical simulation 6619
  Parametric 6620
  Monte Carlo simulation 6621
  Other: 6622 6623

v. Historical look-back period used, if applicable: 6624

vi. Under the above parameters, what was VaR for the Large Pool for each of the three months of the Reporting Period, stated as a percent of Net Asset Value:

	First Month	Second Month	Third Month
VaR	6625	6626	6627

c. Are there any risk metrics other than (or in addition to) VaR that you consider to be important to the reporting fund's risk management?

(If none, "None.") 6628

d. For each of the market factors specified below, determine the effect that each specified change would have on the Large Pool's portfolio

**POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS**

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

and provide the results, stated as a percent of Net Asset Value.

You may omit a response to any of the specified market factors that the Large CPO does not regularly consider (whether in formal testing or otherwise) in the Large Pool's risk management. If you omit any market factor, check the box in the first column indicating that this market factor is "Not Relevant" to the Large Pool's portfolio.

For each specified change in market factor, separate the effect on the Large Pool's portfolio into long and short components where (i) the long component represents the aggregate result of all positions with a positive change in valuation under a specified change and (ii) the short component represents the aggregate result of all positions with a negative change in valuation under a specified change. Observe the following regarding the market factors specified below:

- (i) A change in "equity prices" means that the prices of all equities move up or down by the specified change, without regard to whether the equities are listed on any exchange or included in any index.
- (ii) "Risk free interest rates" means rates of interest accruing on sovereign bonds issued by governments having the highest credit quality, such as U.S. Treasury bonds.
- (iii) A change in "credit spreads" means that all credit spreads against risk free interest rates change by the specified amount.
- (iv) A change in "currency rates" means that the value of all currencies move up or down by the specified amount.
- (v) A change in "commodity prices" means that the prices of all physical commodities move up or down by the specified amount.
- (vi) A change in "implied options volatilities" means the implied volatilities of all the options that the Large Pool holds increase or decrease by the specified number of percentage points; and
- (vii) A change in "default rates" means that the rate at which debtors on all instruments of the specified type increases or decreases by the specified number of percentage points.

Not Relevant	Relevant	Market Factor: Equity Prices	Effect on long component of portfolio (as % of NAV)	Effect on short component of portfolio (as % of NAV)
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
		Equity prices increase 5%	<input type="text" value="6631"/>	<input type="text" value="6632"/>
		Equity prices decrease 5%	<input type="text" value="6633"/>	<input type="text" value="6634"/>
		Equity prices increase 20%	<input type="text" value="6635"/>	<input type="text" value="6636"/>
		Equity prices decrease 20%	<input type="text" value="6637"/>	<input type="text" value="6638"/>

Not Relevant	Relevant	Market Factor: Risk Free Interest Rates	Effect on long component of portfolio (as % of NAV)	Effect on short component of portfolio (as % of NAV)
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
		Risk free interest rates increase 25 bp	<input type="text" value="6641"/>	<input type="text" value="6642"/>
		Risk free interest rates decrease 25 bp	<input type="text" value="6643"/>	<input type="text" value="6644"/>
		Risk free interest rates increase 75 bp	<input type="text" value="6645"/>	<input type="text" value="6646"/>
		Risk free interest rates decrease 75 bp	<input type="text" value="6647"/>	<input type="text" value="6648"/>



**POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS**

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

Not Relevant	Relevant	Market Factor:	Effect on long component	Effect on short
		<b>Credit Spreads</b>	<b>of portfolio (as % of NAV)</b>	<b>component of portfolio</b>
				<b>(as % of NAV)</b>
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
	6649			
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
	6650			
		Credit spreads increase 50bp	<input type="text" value="6651"/>	<input type="text" value="6652"/>
		Credit spreads decrease 50 bp	<input type="text" value="6653"/>	<input type="text" value="6654"/>
		Credit spreads increase 250 bp	<input type="text" value="6655"/>	<input type="text" value="6656"/>
		Credit spreads decrease 250 bp	<input type="text" value="6657"/>	<input type="text" value="6658"/>
Not Relevant	Relevant	Market Factor:	Effect on long component	Effect on short
		<b>Currency Rates</b>	<b>of portfolio (as % of NAV)</b>	<b>component of portfolio</b>
				<b>(as % of NAV)</b>
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
	6659			
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
	6660			
		Currency rates increase 5%	<input type="text" value="6661"/>	<input type="text" value="6662"/>
		Currency rates decrease 5%	<input type="text" value="6663"/>	<input type="text" value="6664"/>
		Currency rates increase 20%	<input type="text" value="6665"/>	<input type="text" value="6666"/>
		Currency rates decrease 20%	<input type="text" value="6667"/>	<input type="text" value="6668"/>
Not Relevant	Relevant	Market Factor:	Effect on long component	Effect on short
		<b>Commodity Prices</b>	<b>of portfolio (as % of NAV)</b>	<b>component of portfolio</b>
				<b>(as % of NAV)</b>
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
	6669			
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
	6670			
		Commodity prices increase 10%	<input type="text" value="6671"/>	<input type="text" value="6672"/>
		Commodity prices decrease 10%	<input type="text" value="6673"/>	<input type="text" value="6674"/>
		Commodity prices increase 40%	<input type="text" value="6675"/>	<input type="text" value="6676"/>
		Commodity prices decrease 40%	<input type="text" value="6677"/>	<input type="text" value="6678"/>
Not Relevant	Relevant	Market Factor:	Effect on long component	Effect on short
		<b>Options Implied Volatility</b>	<b>of portfolio (as % of NAV)</b>	<b>component of portfolio</b>
				<b>(as % of NAV)</b>
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
	6679			
<input type="checkbox"/>	<input checked="" type="checkbox"/>			
	6680			
		Implied volatilities increase 4 percentage points	<input type="text" value="6681"/>	<input type="text" value="6682"/>
		Implied volatilities decrease 4 percentage points	<input type="text" value="6683"/>	<input type="text" value="6684"/>
		Implied volatilities increase 10 percentage points	<input type="text" value="6685"/>	<input type="text" value="6686"/>
		Implied volatilities decrease 10 percentage points	<input type="text" value="6687"/>	<input type="text" value="6688"/>
Not Relevant	Relevant	Market Factor:	Effect on long component	Effect on short
		<b>Default Rates for ABS</b>	<b>of portfolio (as % of NAV)</b>	<b>component of portfolio</b>
				<b>(as % of NAV)</b>

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

6689  6690

Default rates increase 1 percentage point	<input type="text" value="6691"/>	<input type="text" value="6692"/>
Default rates decrease 1 percentage point	<input type="text" value="6693"/>	<input type="text" value="6694"/>
Default rates increase 5 percentage points	<input type="text" value="6695"/>	<input type="text" value="6696"/>
Default rates decrease 5 percentage points	<input type="text" value="6697"/>	<input type="text" value="6698"/>

**Not Relevant**      **Relevant**

6699  6700

<b>Market Factor: Default Rates for Corporate Bonds</b>	<b>Effect on long component of portfolio (as % of NAV)</b>	<b>Effect on short component of portfolio (as % of NAV)</b>
Default rates increase 1 percentage point	<input type="text" value="6701"/>	<input type="text" value="6702"/>
Default rates decrease 1 percentage point	<input type="text" value="6703"/>	<input type="text" value="6704"/>
Default rates increase 5 percentage points	<input type="text" value="6705"/>	<input type="text" value="6706"/>
Default rates decrease 5 percentage points	<input type="text" value="6707"/>	<input type="text" value="6708"/>

## 5. LARGE POOL BORROWING INFORMATION

Provide the following information concerning the value of the Large Pool's borrowings for each of the three months of the Reporting Period, types of creditors and the collateral posted to secure borrowings. For the purposes of this question, "borrowings" includes both Secured Borrowings and Unsecured Borrowings. For each type of borrowing specified below, provide the dollar amount of the Large Pool's borrowings and the percentage borrowed from each of the specified types of creditors. The percentages entered in each month's column should total 100%.

### a. Unsecured Borrowing:

	<b>First Month</b>	<b>Second Month</b>	<b>Third Month</b>
Total Dollar amount:	<input type="text" value="6709"/>	<input type="text" value="6710"/>	<input type="text" value="6711"/>
Percentage borrowed from U.S. Financial Institutions	<input type="text" value="6712"/>	<input type="text" value="6713"/>	<input type="text" value="6714"/>
Percentage borrowed from Non-U.S. Financial Institutions	<input type="text" value="6715"/>	<input type="text" value="6716"/>	<input type="text" value="6717"/>
Percentage borrowed from non-U.S. creditors that are not Financial Institutions	<input type="text" value="6718"/>	<input type="text" value="6719"/>	<input type="text" value="6720"/>
Percentage borrowed from U.S. creditors that are not Financial Institutions	<input type="text" value="6721"/>	<input type="text" value="6722"/>	<input type="text" value="6723"/>

### b. Secured Borrowing:

Classify Secured Borrowings according to the legal agreement governing the borrowing (e.g., Global Master Repurchase Agreement for repos and Prime Brokerage Agreement for prime brokerage). Please note that for repo borrowings, the amount should be the net amount of cash borrowed (after taking into account any initial margin/independent amount, "haircuts" and repayments). Positions under a Global Master Repurchase Agreement should not be netted.

#### i. Via prime brokerage:

	<b>First Month</b>	<b>Second Month</b>	<b>Third Month</b>
Total Dollar amount:	<input type="text" value="6724"/>	<input type="text" value="6725"/>	<input type="text" value="6726"/>

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

Value of collateral posted in the form of cash and cash equivalents	6727	6728	6729
Value of collateral posted in the form of securities (not cash/cash equivalents)	6730	6731	6732
Value of other collateral posted	6733	6734	6735
Face amount of letters of credit (or similar third party credit support) posted	6736	6737	6738
Percentage of posted collateral that may be rehypothecated	6739	6740	6741
Percentage borrowed from U.S. Financial Institutions	6750	6742	6743
Percentage borrowed from Non-U.S. Financial Institutions	6744	6745	6746
Percentage borrowed from creditors that are not Financial Institutions	6747	6748	6749

ii. Via repo. For the questions concerning collateral via repo, include as collateral any assets sold in connection with the repo as well as any variation margin.

	First Month	Second Month	Third Month
Total Dollar amount:	6751	6752	6753
Value of collateral posted in the form of cash and cash equivalents	6754	6755	6756
Value of collateral posted in the form of securities (not cash/cash equivalents)	6757	6758	6759
Value of other collateral posted	6760	6761	6762
Face amount of letters of credit (or similar third party credit support) posted	6763	6764	6765
Percentage of posted collateral that may be rehypothecated	6766	6767	6768
Percentage borrowed from U.S. Financial Institutions	6769	6770	6771
Percentage borrowed from Non-U.S. Financial Institutions	6772	6773	6774
Percentage borrowed from creditors that are not Financial Institutions	6775	6776	6777

iii. Other Secured Borrowings:

	First Month	Second Month	Third Month
Total Dollar amount:	6778	6779	6780
Value of collateral posted in the form of cash and cash equivalents	6781	6782	6783
Value of collateral posted in the form of securities (not cash/cash equivalents)	6784	6785	6786
Value of other collateral posted	6787	6788	6789

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

Face amount of letters of credit (or similar third party credit support) posted	6790	6791	6792
Percentage of posted collateral that may be rehypothecated	6793	6794	6795
Percentage borrowed from U.S. Financial Institutions	6796	6797	6798
Percentage borrowed from Non-U.S. Financial Institutions	6799	6800	6801
Percentage borrowed from creditors that are not Financial Institutions	6802	6803	6804

## 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 derivative, except options, should be its total gross notional value. The value of an option should be its delta adjusted notional value. Do not net long and short positions.

	First Month	Second Month	Third Month
Aggregate value of all derivative positions:	6805	6806	6807
Value of collateral posted in the form of cash and cash equivalents			
As initial margin/independent amounts:	6808	6809	6810
As variation margin:	6811	6812	6813
Value of collateral posted in the form of securities (not cash/cash equivalents)			
As initial margin/independent amounts:	6814	6815	6816
As variation margin:	6817	6818	6819
Value of other collateral posted			
As initial margin/independent amounts:	6820	6821	6822
As variation margin:	6823	6824	6825
Face amount of letters of credit (or similar third party credit support) posted	6826	6827	6828
Percentage of initial margin/independent amounts that may be rehypothecated:	6829	6830	6831
Percentage of variation margin that may be rehypothecated:	6832	6833	6834

## 7. LARGE POOL FINANCING LIQUIDITY

Provide the following information concerning the Large Pool's financing liquidity:

a. Provide the aggregate dollar amount of cash financing drawn by or available to the Large Pool, including all drawn and undrawn, committed and uncommitted lines of credit as well as any term financing: 6835

b. Below, enter the percentage of cash financing (as stated in response to question 7.a.) that is contractually committed to the Large Pool by its creditor(s) for the specified periods of time.

Amounts of financing should be divided among the specified periods of time in accordance with the longest period for which the creditor is contractually

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

committed to providing such financing. For purposes of this question, if a creditor (or syndicate or administrative/collateral agent) is permitted to vary unilaterally the economic terms of the financing or to revalue posted collateral in its own discretion and demand additional collateral, then the line of credit should be deemed uncommitted.

Percentage of Total Financing:

1 day or less:	_____	6836
2 days - 7 days:	_____	6837
8 days - 30 days:	_____	6838
31 days - 90 days:	_____	6839
91 days - 180 days:	_____	6840
181 days - 364 days:	_____	6841
365 days or longer:	_____	6842

8. LARGE POOL PARTICIPANT INFORMATION

Provide the following information concerning the Large Pool's participants:

a. As of the Reporting Date, what percentage of the Large Pool's Net Asset Value:

**Percentage of  
Large Pool's NAV**

Is subject to a "side pocket" arrangement:	_____	6843
May be subject to a suspension of participant withdrawal or redemption by the Large CPO or other governing body:	_____	6844
May be subject to material restrictions of participant withdrawal or redemption by the Large CPO or other governing body:	_____	6845
Is subject to a daily margin requirement:	_____	6846

b. For within the specified periods of time below, enter the percentage of the Large Pool's Net Asset Value that could have been withdrawn or redeemed by the Large Pool's participants as of the Reporting Date.

The Large Pool's Net Asset Value should be divided among the specified periods of time in accordance with the shortest period within which participant assets could be withdrawn or redeemed. Assume that you would impose gates where applicable but that you would not completely suspend withdrawals or redemptions and that there are no redemption fees. Base your answers on the valuation date rather than the date on which proceeds are paid to the participant(s). The percentages entered below should total 100%.

**Percentage of  
Total Financing:**

1 day or less:	_____	6847
2 days - 7 days:	_____	6848
8 days - 30 days:	_____	6849
31 days - 90 days:	_____	6850
91 days - 180 days:	_____	6851
181 days - 364 days:	_____	6852
365 days or longer:	_____	6853

9. DURATION OF LARGE POOL'S FIXED INCOME ASSETS

1st Month

2nd Month

3rd Month

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

	LV	SV	LV	SV	LV
a. Listed equity					
i. Issued by financial institutions	6854	6855	6856	6857	6858
ii. Other listed equity	6860	6861	6862	6863	6864
b. Unlisted equity					
i. Issued by financial institutions	6866	6867	6868	6869	6870
ii. Other listed equity	6872	6873	6874	6875	6876
c. Listed equity derivatives					
i. Related to financial institutions	6878	6879	6880	6881	6882
ii. Other listed equity derivatives	6884	6885	6886	6887	6888
d. Derivative exposures to unlisted equities					
i. Related to financial institutions	6890	6891	6892	6893	6894
ii. Other derivative exposures to unlisted equities	6896	6897	6898	6899	6900
e. Corporate bonds issued by financial institutions (other than convertible bonds)					
i. Investment grade	6902	6903	6904	6905	6906
<input type="checkbox"/> Duration 6908 <input type="checkbox"/> WAT 6909					
<input type="checkbox"/> 10-year eq 6910	6911	6912	6913	6914	6915
ii. Non-investment grade	6917	6918	6919	6920	6921
<input type="checkbox"/> Duration 6923 <input type="checkbox"/> WAT 6924					
<input type="checkbox"/> 10-year eq 6925	6926	6927	6928	6929	6930
f. Corporate bonds not issued by financial institutions (other than convertible bonds)					
i. Investment grade	6932	6933	6934	6935	6936
<input type="checkbox"/> Duration 6938 <input type="checkbox"/> WAT 6939					
<input type="checkbox"/> 10-year eq 6940	6941	6942	6943	6944	6945
ii. Non-investment grade	6947	6948	6949	6950	6951
<input type="checkbox"/> Duration 6953 <input type="checkbox"/> WAT 6954					
<input type="checkbox"/> 10-year eq 6955	6956	6957	6958	6959	6960
g. Convertible bonds issued by financial institutions					
i. Investment grade	6962	6963	6964	6965	6966
<input type="checkbox"/> Duration 6968 <input type="checkbox"/> WAT 6969					
<input type="checkbox"/> 10-year eq 6970	6971	6972	6973	6974	6975
ii. Non-investment grade	6977	6978	6979	6980	6981
<input type="checkbox"/> Duration 6983 <input type="checkbox"/> WAT 6984					
<input type="checkbox"/> 10-year eq 6985	6986	6987	6988	6989	6990
h. Convertible bonds not issued by financial institutions					
i. Investment grade	6992	6993	6994	6995	6996

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

ii. Non-investment grade

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

i. Sovereign bonds and municipal bonds

i. U.S. treasury securities

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

ii. Agency securities

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

iii. GSE bonds

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

iv. Sovereign bonds issued by G10 countries other than the U.S.

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

v. Other sovereign bonds (including supranational bonds)

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

vi. U.S. state and local bonds

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

j. Loans

i. Leveraged loans

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

ii. Other loans (not including repos)

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

k. Repos

Duration   WAT

10-year eq  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

l. ABS/structured products

i. MRS  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_  \_\_\_\_\_

# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

i. MBS						
<input type="checkbox"/> Duration	7163	<input type="checkbox"/> WAT	7164			
<input type="checkbox"/> 10-year eq	7165			7166	7167	7168
						7169
						7170
						7171
ii. ABCP						
<input type="checkbox"/> Duration	7178	<input type="checkbox"/> WAT	7179			
<input type="checkbox"/> 10-year eq	7180			7181	7182	7183
						7184
						7185
						7186
iii. CDO/CLO						
<input type="checkbox"/> Duration	7193	<input type="checkbox"/> WAT	7194			
<input type="checkbox"/> 10-year eq	7195			7196	7197	7198
						7199
						7200
						7201
iv. Other ABS						
<input type="checkbox"/> Duration	7208	<input type="checkbox"/> WAT	7209			
<input type="checkbox"/> 10-year eq	7210			7211	7212	7213
						7214
						7215
						7216
v. Other structured products						
				7217	7218	7219
						7220
						7221
						7222
m. Credit derivatives						
i. Single name CDS						
				7223	7224	7225
						7226
						7227
						7228
ii. Index CDS						
				7229	7230	7231
						7232
						7233
						7234
iii. Exotic CDS						
				7235	7236	7237
						7238
						7239
						7240
n. Foreign exchange derivatives (investment)						
				7241	7242	7243
						7244
						7245
						7246
o. Foreign exchange derivatives (hedging)						
				7247	7248	7249
						7250
						7251
						7252
p. Non-U.S. currency holdings						
				7253	7254	7255
						7256
						7257
						7258
q. Interest rate derivatives						
				7259	7260	7261
						7262
						7263
						7264
r. Commodities (derivatives)						
i. Crude oil						
				7265	7266	7267
						7268
						7269
						7270
ii. Natural gas						
				7271	7272	7273
						7274
						7275
						7276
iii. Gold						
				7277	7278	7279
						7280
						7281
						7282
iv. Power						
				7283	7284	7285
						7286
						7287
						7288
v. Other commodities						
				7289	7290	7291
						7292
						7293
						7294
s. Commodities (physical)						
i. Crude oil						
				7295	7296	7297
						7298
						7299
						7300
ii. Natural gas						
				7301	7302	7303
						7304
						7305
						7306
iii. Gold						
				7307	7308	7309
						7310
						7311
						7312
iv. Power						
				7313	7314	7315
						7316
						7317
						7318
v. Other commodities						
				7319	7320	7321
						7322
						7323
						7324
t. Other derivatives						
				7325	7326	7327
						7328
						7329
						7330
u. Physical real estate						
				7331	7332	7333
						7334
						7335
						7336
v. Investments in internal private funds						
				7337	7338	7339
						7340
						7341
						7342



# POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Name: POOL NAME

Ending Date: 3/31/2019

NFA ID: P000000

w. Investments in external private funds	7343	7344	7345	7346	7347	7348
x. Investments in registered investment companies	7349	7350	7351	7352	7353	7354
y. Cash and cash equivalents						
i. Certificates of deposit						
<input type="checkbox"/> Duration	7361	<input type="checkbox"/> WAT	7362			
<input type="checkbox"/> 10-year eq	7363	7364	7365	7366	7367	7368
7369						
ii. Other deposits	7370	7371	7372	7373	7374	7375
iii. Money market funds	7376	7377	7378	7379	7380	7381
iv. Other cash and cash equivalents (excluding government securities)	7382	7383	7384	7385	7386	7387
z. Investments in funds for cash management purposes (other than money market funds)	7388	7389	7390	7391	7392	7393
aa. Investments in other sub-asset classes	7394	7395	7396	7397	7398	7399

## 10. MISCELLANEOUS

In the space below, provide explanations to clarify any assumptions that you made in responding to any question in Schedule C of this Form CPO-PQR. Assumptions must be in addition to, or reasonably follow from, any instructions or other guidance provided in, or in connection with, Schedule C of this Form CPO-PQR. If you are aware of any instructions or other guidance that may require a different assumption, provide a citation and explain why that assumption is not appropriate for this purpose.

**No Answer.**