

**CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS****Definitions of Terms for the Form CPO-PQR Template****DEFINITIONS OF TERMS**

**Affiliated Entity:** The term “Affiliated Entity” means any entity is an affiliate of another entity. An entity is an affiliate of another entity if the entity directly or indirectly controls, is controlled by or is under common control with the other entity.

**Assets Under Management or AUM:** The term “Assets Under Management” or “AUM” means the amount of all assets that are under the control of the CPO.

**BP:** The term “BP” means basis points.

**Broker:** The term “Broker” means any entity that provides clearing, prime brokerage or similar services to the Pool.

**CDS:** The term “CDS” means credit default swap.

**CCP:** The term “CCP” means a central counterparty or central clearing house, such as, but not limited to: CC&G, CME Clearing, The Depository Trust & Clearing Corporation (including FICC, NSCC and Euro CCP), EMCF, Eurex Clearing, Fedwire, ICE Clear Europe, ICE Clear U.S., ICE Trust, LCH Clearnet Limited, LCH Clearnet SA, Options Clearing Corporation and SIX x-clear.

**Commodity Futures Trading Commission or CFTC:** The term “Commodity Futures Trading Commission” or “CFTC” means the United States Commodity Futures Trading Commission.

**Commodity Pool or Pool:** The term “Commodity Pool” or “Pool” has the same meaning as “commodity pool” as defined in section 1a(10) of the Commodity Exchange Act.

**Commodity Pool Operator or CPO:** The term “commodity pool operator” or “CPO” has the same meaning as “commodity pool operator” defined in section 1a(11) of the Commodity Exchange Act.

**Commodity Trading Advisor or CTA:** The term “commodity trading advisor” or “CTA” has the same meaning as “commodity trading adviser” as defined in section 1a(12) of the Commodity Exchange Act.

**Feeder Fund:** See Master-Feeder Arrangement.

**Financial Institution:** 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; (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.

**Form CPO-PQR:** The term “Form CPO-PQR” means this Form CPO-PQR.

**Form PF:** The term “Form PF” refers to the Form PF.