

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

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:			
Value of collateral posted in the form of cash and cash equivalents			
As initial margin/independent amounts:			
As variation margin:			
Value of collateral posted in the form of securities (not cash/cash equivalents)			
As initial margin/independent amounts:			
As variation margin:			
Value of other collateral posted			
As initial margin/independent amounts:			
As variation margin:			
Face amount of letters of credit (or similar third party credit support) posted			
Percentage of initial margin/independent amounts that may be rehypothecated:			
Percentage of variation margin that may be rehypothecated:			

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
- 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 committed to providing such financing. For purposes of this question, if a creditor (or syndicate or administrative/collateral agent) is permitted to unilaterally vary 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:

2 days – 7 days:
