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Background of CTA Form PR

In 2012, the CFTC adopted Regulation 4.27, which, beginning with the year ended December 31, 2013, requires all registered CTAs to annually file a report known as CTA PR. NFA adopted a similar requirement under NFA Compliance Rule 2-46, which, beginning with the quarter ended September 30, 2013, requires all NFA Member CTAs that direct trading of commodity interest accounts to file a quarterly report with NFA that requests much of the information requested in the CFTC's annual report. CTAs that do not direct trading in commodity interest accounts or CTAs that solely direct trading of commodity pools for which the firm operates as a registered or exempt CPO are not required to file the CFTC Form-PR under CFTC Regulation 4.27. CTAs that qualify for such relief will not be required to file NFA Form PR under NFA Compliance Rule 2-46.

Both the CFTC annual filing and the NFA quarterly filing of the CTA Form PR must be filed through NFA's EasyFile System. To simplify the filing process, NFA Member CTAs file one single report each quarter requiring the same information regardless of whether the report is to meet CFTC and/or NFA filing requirements. The CTA Form PR is due within 45 days of the end of the reporting period.

Who must file the CTA Form PR?

CTAs that direct trading of commodity interest accounts are required to file the CTA Form PR through NFA's EasyFile System on a quarterly basis within 45 days of each calendar quarter end. This includes CTAs that solely direct accounts for the pools they operate as a CPO.

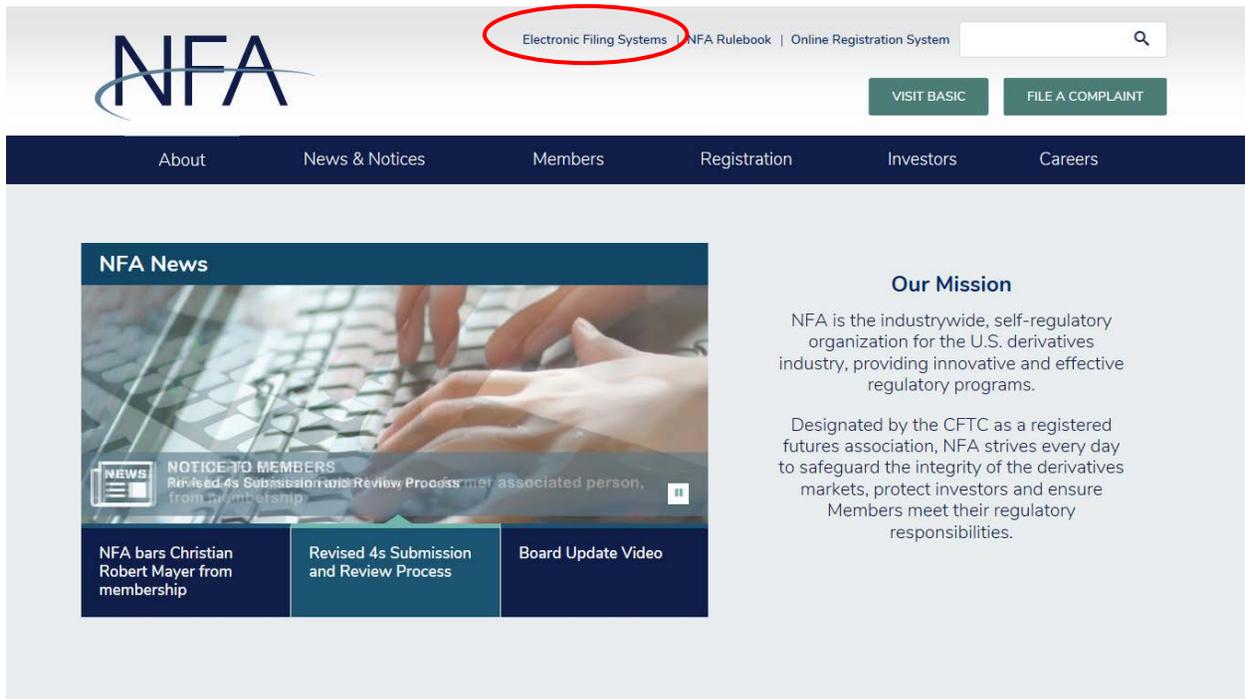
How to file a CTA Form PR

For most CTAs, in order to file the initial CTA Form, the firm's security manager must set up the appropriate authority for person(s) that will be entering and submitting the CTA Form PR on behalf of the CTA. If the CTA has previously filed in EasyFile, setup will not be necessary unless you are adding a new filer or deleting a prior filer.

Instructions on how to create an account and EasyFile account or update security are available at: <http://www.nfa.futures.org/NFA-electronic-filings/EasyFilePFSSecurity.pdf>.

Accessing the EasyFile System to File the Form PR

Once you have set up an EasyFile account and have designated the appropriate person(s) authority to enter and submit in the EasyFile System, you are ready to access the EasyFile System. Select "Electronic Filings" in the main navigation bar of NFA's home page at www.nfa.futures.org.



The screenshot shows the NFA website home page. The top navigation bar includes the NFA logo on the left, a search bar on the right, and a central menu with the following items: "Electronic Filing Systems" (circled in red), "NFA Rulebook", and "Online Registration System". Below the navigation bar is a dark blue horizontal menu with links for "About", "News & Notices", "Members", "Registration", "Investors", and "Careers". The main content area features a "NFA News" section with a video player showing hands typing on a keyboard. Below the video are three news items: "NFA bars Christian Robert Mayer from membership", "Revised 4s Submission and Review Process", and "Board Update Video". To the right of the news section is a "Our Mission" section with text describing NFA's role as a self-regulatory organization for the U.S. derivatives industry, designated by the CFTC to safeguard market integrity and ensure regulatory responsibilities.

To file a CTA Form PR, click CTA and then select "EasyFile (CTA Filers)" from the drop down.

The screenshot shows the NFA website header with the logo on the left and navigation links: "Electronic Filing Systems", "NFA Rulebook", "Online Registration System", and a search bar. Below the header is a dark blue navigation bar with links for "About", "News & Notices", "Members", "Registration", "Investors", and "Careers". A dropdown menu is open under "Registration", listing various categories with expand/collapse icons. The "Commodity Trading Advisors (CTA)" category is expanded, showing a list of links. The link "EasyFile (CTA Filers)" is circled in red. Below the CTA list are other categories: "Futures Commissions Merchants (FCM)", "Introducing Brokers (IB)", "Retail Foreign Exchange Dealers (RFED) and Forex Dealer Members (FDM)", "Swap Dealers (SD)", and "Exchanges, CFTC and NFA Use Only".

NFA Electronic Filing Systems | NFA Rulebook | Online Registration System

VISIT BASIC FILE A COMPLAINT

About News & Notices Members Registration Investors Careers

Commodity Trading Advisors (CTA) -

- Access [NFA's Online Registration System \(ORS\)](#) to register with the CFTC and apply for NFA membership electronically. NFA's Dashboard, the entryway to ORS, summarizes periodic filings for firms and outstanding registration filings for firms and individuals.
- Access the [Annual Questionnaire](#), which must be completed annually as part of NFA's membership renewal process.
- Designate an [Executive Representative Contact](#), who has the Member's sole authority to sign nominating petitions, receive notices of Member meetings and proxy materials, complete proxy cards, and provide voting instructions and cast votes on behalf of the Member.
- Access [EasyFile \(CTA Filers\)](#) to electronically file Form PR reports.
- Use the [Electronic Disclosure Document Filing System](#) to file a disclosure document with NFA for review.
- Use the [Exemptions System](#) to electronically file with NFA all notices of exclusion or exemption from the Commodity Futures Trading Commission's (CFTC) Part 4 requirements and to complete annual affirmation of certain exemptions from CTA registration.

Futures Commissions Merchants (FCM) +

Introducing Brokers (IB) +

Retail Foreign Exchange Dealers (RFED) and Forex Dealer Members (FDM) +

Swap Dealers (SD) +

Exchanges, CFTC and NFA Use Only +

This will bring you to the EasyFile (CTA Filers) screen. On this screen, click "Access the System" and log in.

The screenshot shows the NFA website's EasyFile (CTA Filers) page. At the top, there is a header with the NFA logo on the left and navigation links for "Electronic Filing Systems", "NFA Rulebook", and "Online Registration System" on the right. Below the header is a dark blue navigation bar with links for "About", "News & Notices", "Members", "Registration", "Investors", and "Careers". A search bar is located in the top right corner. Below the navigation bar, there is a breadcrumb trail: "Home > Electronic Filing Systems > EasyFile (CTA Filers)". A "Print" icon is also visible. The main content area has a heading "EasyFile (CTA Filers)" followed by a paragraph of text explaining the filing requirements. Below the text is a box containing the text "File the Form PR", a green button labeled "ACCESS THE SYSTEM" (circled in red), and a link "See system requirements.". At the bottom of the page, there is a dark blue bar with the text "Available Resources" and a plus sign icon.

Electronic Filing Systems | NFA Rulebook | Online Registration System

VISIT BASIC FILE A COMPLAINT

About News & Notices Members Registration Investors Careers

Home > Electronic Filing Systems > EasyFile (CTA Filers) Print

EasyFile (CTA Filers)

[NFA Compliance Rule 2-46](#) requires commodity trading advisors (CTA) to file quarterly reports within 45 days of the calendar quarter end. [CFTC Regulation 4.27](#) requires all CTAs that direct commodity interest accounts to file an annual CTA PR report within 45 days of the calendar year end. NFA Member CTAs can meet their CFTC filing requirement by filing the quarterly Form PR using NFA's EasyFile system. In order to access this system, the CTA's security manager(s) must [set-up EasyFile Security](#).

File the Form PR

ACCESS THE SYSTEM

[See system requirements.](#)

Available Resources +

Once you have successfully logged onto the EasyFile System, you will see the "Filing Index" screen. Here you will be able to see all past filings along with any filings that are coming due in the future.

EasyFile Financial Filing System

Manage PQR Relationships
XML Information
Logout

Filing Index

You are accessing a system containing U.S. Commodity Futures Trading Commission records. Your usage may be monitored, recorded, and subject to audit, and, by your use, you consent to monitoring and recording. Unauthorized use of the system is prohibited and subject to criminal and civil penalties. The Commission requires that you use a complex password for accessing Commission records and that you change your password at a regular interval. Click the End Date of a filing to Open, Enter, Submit, Amend, or Delete a filing.

NFA ID :

End Date	Due Date	Form Type	Form	Received Date	Version of Stmt	Filing Type	Status
09-30-2018	09-30-2018	CPR	CTA Quarterly Filing		1	Regular	Due in 93 days
06-30-2018		PQR	CPO Quarterly Report		1	Regular	Unsubmitted
03-31-2018		PQR	CPO Quarterly Report		1	Regular	Unsubmitted

[Create Filing](#)

Please note that effective with the 9/30/14 PQR filings, firms that operate no pools, or that only operate pools pursuant to CFTC regulations 4.5 or 4.13a3, do not need to complete a PQR filing. Further, effective with the 6/30/15 PR filings, CTAs that do not direct commodity interests accounts are not required to complete a PR Filing.

Filings on this page appear based on the security settings associated with your User ID. If you are missing any filings, please visit the ORS Security page to verify your access settings. Furthermore, please only have your filing open in one browser window! In order to protect your data.

- **End Date** - The date of the quarter end for which you are reporting (i.e., 3/31, 6/30, 9/30 and 12/31)
- **Due Date** - The date that the filing is due
- **Form Type** - The type of filing. For CTAs, the form type is CPR; for CPOs, the form type is PQR. If your firm is registered as both a CTA and CPO, you will see the filings for both categories reflected.
- **Received Date** - The date the filing was received in the EasyFile System
- **Version of Stmt** - The number of filings made for the reporting date. This column will typically reflect "1" unless you have made amendments to the filing.
- **Status** - The status of the filing. The status can be "Received", "Amending", "Due", or "Overdue". The number of days until the filing is due or is overdue also will be reflected.

To start the filing process, select the "End Date" for the reporting period you wish to file. This will bring you into the CTA Form PR. The Form includes three sections: Information about the CTA, Key Relationships and Trading Programs. Let's start by looking at the first section: Information about the CTA.

Please note that the left navigation can be used throughout the CTA Form PR to move between the various sections of the form (Information about the CTA, Key Relationships, and Trading Programs). The left navigation also provides a "Help" link that directs users to this manual and a printer friendly CPR Template with expanded help text for your easy reference when preparing the filing. You also can access Help text at any time during the filing by clicking the "?" icon next to the respective steps.

Information about the CTA

Information About The CTA

06-30-2018 NFA ID :

◀ Previous Save  Next ▶

1. CTA INFORMATION

Commodity Trading Advisor: 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. Close help

Provide the following general information concerning the CTA:

a. CTA's Name:

b. CTA's NFA ID#:

c. Person to contact concerning this Form CTA-PR

? d. Total number of Trading Programs offered by the CTA:

The term "Trading Program" has the same meaning as "trading program" as defined in CFTC Rule 4.10(g), which indicates that "trading program" refers to the program pursuant to which a person (1) directs a client's commodity interest account, or (2) guides the client's commodity interest trading by means of a systematic program that recommends specific transactions. This figure should only include trading programs for which the CTA is registered or is required to be registered. However, you should exclude any programs that consist solely of accounts for which registration is not required. Close help

? e. Total number of Trading Programs offered by the CTA under which the CTA Directs Pool
assets:

The term "Direct" as used in the context of trading commodity interest accounts, has the same meaning as "direct" as defined in CFTC Rule 4.10(f). However, you should exclude any programs that consist solely of pools for which the CPO is not required to be registered Close help

Here you will be asked to provide specific information about the CTA. Step 1.a. and 1.b. will be pre-populated with information already on record. However, you will need to complete the following steps each quarter:

Step 1.c. - The name of the person NFA can contact with questions concerning the CTA Form PR

Step 1.d. - The total number of trading programs that are offered by the CTA for trading managed client accounts and pool assets. For purposes of this step, the term "Trading Program" has the same meaning as "trading program" as defined in CFTC Rule 4.10(g), which indicates that "trading program" refers to the program pursuant to which a person (1) directs a client's commodity interest account, or (2) guides the client's commodity

interest trading by means of a systematic program that recommends specific transactions.

Step 1.e. - The number of offered programs indicated in step 1.d. that currently include pool assets. This number may include programs that direct both pool assets and separately managed client accounts but should not include any programs that only direct separately managed client accounts. For the purpose of this step, all programs should be counted including those for exempt or excluded pools and pools that the CTA also acts as the CPO. The term "Direct" as used in the context of trading commodity interest accounts, has the same meaning as "direct" as defined in CFTC Rule 4.10(f)

Pool Assets Directed By the CTA

2. POOL ASSETS DIRECTED BY THE CTA

Provide the following information concerning the amount of assets Directed by the CTA:

 a. Total assets Directed by CTA:

0015

0

This figure should reflect the total nominal value of all assets directed by the CTA in programs for which the CTA is registered, or is required to be registered. However, you should exclude any assets that are attributable to pools for which the CPO is not required to be registered. Further, you should exclude any pool assets attributed to commodity pools that you operate as a CPO and report on CPO Form PQR.

[Close help](#)

 b. Total pool assets Directed by CTA:

0016

0

This figure can exclude any pool assets that are attributable to exempt or excluded pools. However, pool assets that are attributable to pools exempt under 4.7, 18-96 or 4.12 should be included. If the CTA is also registered as a CPO, it can exclude the assets of those pools that it operates.

[Close help](#)

Step 2.a. - The total assets directed by the CTA. This figure should include the nominal value of all assets directed by the CTA in programs (both separately managed client accounts and pool accounts) that include but are not limited to commodity interests. If the CTA also is registered as a CPO, it can exclude the assets of those pools that it operates from this line item as they will be reported in the CPO Form PQR. Commodity interests include futures, options on futures, foreign futures and foreign options, leverage transactions, security futures products, off-exchange retail foreign currency and swaps.

Step 2.b. - The total pool assets directed by the CTA. This figure should be a subset of the figure reported in step 2.a. and should only include the pool assets of accounts for which the CTA is not also the CPO. This figure can exclude any pool assets that are attributable to exempt or excluded pools for which the CPO is not required to be registered. However, pool assets that are attributable to pools exempt under CFTC Regulation 4.7, CFTC Advisory Letter 18-96, and CFTC Regulation 4.12 should be included in this figure.

Step 2.c. - The name of each pool for which the CTA currently directs assets. Do not enter any pool(s) for which the CTA also acts as the CPO. Below the grid is a link to add, edit or delete relationships. Clicking on the "If you need to add, edit or delete a relationship, please click here" link will take you to the Relationship Management screen.

 c. Name(s) of Pools advised by CTA:

This list should exclude any pools that are exempt or excluded pools. However, pools that are attributable to exemption under 4.7, 18-96 or 4.12 should be included.

[Close help](#)

Name(s) of Pools

No Data

Pools listed above have either been added here by your firm previously or that pool has indicated in its PQR filing that such relationship exists. Ensure that all active relationships are listed above as of the filing date. If you need to add, edit, or delete a relationship please [click here](#).

To delete a pool, you will need to click on "Delete" and enter an end date for the relationship. Instead, let's click on the "Click here to add a pool" link.

Relationships Management

Pool ID	Pool Name	Start Date	End Date	
	ABC FUND	01/01/2010		Delete
1				

[Click here to add a pool.](#)

If a relationship was ended in error and you need to re-establish the relationship, please email PQRSupportInfo@nfa.futures.org.

[Back To Filing](#)

To add a pool, enter the full pool name on the Relationships Management screen and click "Continue".

Relationships Management

Enter Name:

The system will perform a search for the pool by name and will list all matching pool names listed with NFA. Find and select the applicable pool.

Relationships Management

Please select applicable entity.

	Pool ID	Pool Name	Firm ID	Firm Name	Address
<input type="radio"/>		TEST FUND		TEST MM	BOSTON, MA
<input type="radio"/>		TEST FUND		SAMPLE TEST	Not on File
<input type="radio"/>		TEST FUND III LLC		TESTING LLC	NEW YORK, NY

On the next screen you will need to enter a start date for that relationship.

Relationships Management

Pool ID *:

Pool Name *: TEST FUND

Start Date*:

* Required Fields.

Once you have entered the start date of the relationship, click "Add Pool".

The pool will be added to the grid as shown below. The information in the grid will persist from filing to filing until you end the relationship.

 c. Name(s) of Pools advised by CTA:

Name(s) of Pools
TEST FUND

Pools listed above have either been added here by your firm previously or that pool has indicated in its PQR filing that such relationship exists. Ensure that all active relationships are listed above as of the filing date. If you need to add, edit, or delete a relationship please [click here](#)

Step 2.d. - Identify the CPO for each pool you identified in step 2.c. above. To add the reporting CPO for each pool you identified in step 2.c., click the "Add" button in the first column of the grid. To delete a CPO relationship, click the red X.

 d. Name of the reporting CPO for each Pool identified in 2.c.

If you identified several pools above, repeat this process until all CPOs are reflected in the box below. Close help

Add 	Name of CPOs

Clicking the "Add" button will bring up a list of the CPO(s) on record for the pool(s) that have been identified in step 2.c. Once entered into this grid, the information will persist until you end the relationship.

Add the name of a CPO

Name of CPOs

Carrying Broker Key Relationships

Step 3 requests information about the carrying broker(s) that carry the client accounts and pool assets directed by the CTA or that you transact business with. In this step, you should include the relationship for all trading programs offered by the CTA -- not only those trading programs

that you reported in step 6. Step 3 requests that you list only carrying brokers that are registered FCMs, FDMs and/or RFEDs. You should not report on executing broker relationships. To add, create or delete a relationship, click on the link under the grid.

This will bring you to the Manage Carrying Brokers page. Here you will enter the name of the carrying broker(s) with which you have a relationship.

Upon clicking on the "Continue" button, a search will be performed for the carrying broker. Once you select the applicable carrying broker from the list, the Manage Carrying Brokers page will be opened with contact information on record for the broker. You will be asked to provide a start date of the relationship. The system requires a month, day and year for the start date. If you do not recall the specific date, please estimate as closely as possible.

Manage Carrying Brokers

Firm Name *: - OR -

Last Name *: First Name *:

Address 1*:

Address 2:

City *:

State: Postal Code *:

Country *:

Telephone *:

Start Date*:

* Required Fields.

Add Relationship

Back To Filing

Clicking "Add Relationship" will take you back to the form where you will see the carrying broker information in the grid.



Filing Index

Submit Filing

Printer Friendly

Help

Logout

EasyFile Financial
Filing System

Review filing for errors

Information About The CTA

Key Relationships

Trading Programs

Key Relationships

06-30-2018

NFA ID :

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3. Carrying Brokers: Please identify all registered FCMs, FDMs, and/or RFEDs that carry your client accounts or that you transact business with. This should include even those carrying brokers for accounts that are excluded in item 5 on the next page, unless the relationship has already been reported through a PQR filing.

Carrying Broker Name	NFA ID
CARRYING BROKER NAME	

Ensure that all active relationships are listed above as of the filing date. If you need to add, create or delete a relationship, please [click here](#)

To end a relationship or delete a relationship that was entered in error, you should click on the "If you need to add, create or delete a relationship, please click here" link. You will be asked to enter an End Date and then click "Delete Relationship". Likewise, if you have created a relationship in error, you can click on the same link and enter the same date for which you entered in error and click on "Delete Relationship". This will remove the relationship from the grid.

Clicking "edit" will only allow you to change the start date for an existing relationship. Please note that once you create a relationship and subsequently end it, a new relationship with that same entity cannot be created unless the time period is different. Any relationship that is created will persist from quarter to quarter until you end the relationship.

Manage Carrying Brokers

NFA ID	Firm Name	Start Date	End Date		
	CARRYING BROKER NAME	08/29/2018		Edit	Delete
1					

[Click here to add a relationship.](#)

If a relationship was ended in error and you need to re-establish the relationship, please email PQRSupportInfo@nfa.futures.org.

[Back To Filing](#)

Commodity Trading Advisor Key Relationships

Step 4 requests the name of the CTA(s) to which you allocate funds. To add, create or delete a relationship, click the link below.

4. Commodity Trading Advisors: Please identify all registered CTAs that you allocate funds. This should include CTAs for programs that are excluded in item 5 on the next page, unless the relationship has already been reported through a PQR filing. You do not need to include your own firm.

Commodity Trading Advisor Name	NFA ID
No Data	

Ensure that all active relationships are listed above as of the filing date. If you need to add, create or delete a relationship, please

[click here](#)

This will bring you to the Manage Commodity Trading Advisors screen. Here you will enter the name of the commodity trading advisor(s) with which you wish to add a relationship.

Manage Commodity Trading Advisors

Enter Name: [Continue](#)

Note: When searching for individuals, enter last name followed by first name.

[Back To Filing](#)

The system will perform a search for the applicable entity. The search function will limit you to firms that are registered commodity trading advisors.

Manage Commodity Trading Advisors

	NFA ID	Firm Name	Address	Registration
Select	0000526	DUNN CAPITAL MANAGEMENT LLC	STUART, FL	Registered
Select	0002537	DUNN & HARGITT INVEST MANAGEMENT INC	WEST LAFAYETTE, IN	Registered

[Back To Filing](#)

Once you find and select the commodity trading advisor, you will need to enter a start date for the relationship and click the "Add Relationship" button. The system requires a month, day and year for the start date. If you do not recall the specific date, please estimate as closely as possible. The relationship will persist from quarter to quarter until you end the relationship.

Manage Commodity Trading Advisors

Firm Name *: DUNN CAPITAL MANAGEMENT LLC - OR -

Last Name *: First Name *:

Address 1*: 309 SE OSCEOLA

Address 2: SUITE 350

City *: STUART

State: FLORIDA Postal Code *: 34994

Country *: UNITED STATES

Telephone *: 772 286 4777

Start Date*:

* Required Fields.

[Add Relationship](#)

[Back To Filing](#)

Manage Commodity Trading Advisors

NFA ID	Firm Name	Start Date	End Date		
0000526	DUNN CAPITAL MANAGEMENT LLC	06/29/2018		Edit	Delete
1					

[Click here to add a relationship.](#)

If a relationship was ended in error and you need to re-establish the relationship, please email PQRSupportInfo@nfa.futures.org

[Back To Filing](#)

To end a relationship or delete a relationship that was entered in error, click the "Delete" link. You will be asked to enter an End Date and then click "Delete Relationship". Likewise, if you have created a relationship in error, you can click on the "Delete" link and enter the same date for which you entered in error and click "Delete Relationship". This will remove the relationship from the grid.

Clicking "Edit" will only allow you to change the start date for an existing relationship. Please note that once you create a relationship and subsequently end it, a new relationship with that same entity cannot be created unless the time period is different. Any relationship that is created will persist from quarter to quarter until you end the relationship.

Trading Programs

Step 5 outlines criteria that allows for the exclusion of certain types of trading programs from reporting requirement in Step 6 below. If all trading programs can be excluded based upon one or more of the criteria, you should click Box 0212.

EasyFile Financial Filing System

[Review filing for errors](#)

[Information About The CTA](#)

[Key Relationships](#)

[Trading Programs](#)

[Print CPR Template with help text](#)

[Logout](#)

Trading Programs

06-30-2018

NFA ID :

[← Previous](#) [Save](#)  [Next →](#)

5.Trading Programs

In #6 below, you are asked to identify by name certain of the trading programs you reported on Question 1.d. Specifically, for purposes of reporting, you can exclude any trading program in which 100% of the assets attributed to the trading program are covered by one or more of the following criteria:

- (a) Programs that consist of assets that are attributed to pools listed with NFA (i.e., pools with a pool identification number in NFA's BASIC System), which includes both regulated and exempt pools that are operated by a registered CPO;
- (b) Programs for which you allocate the assets to a sub-advisor(s);
- (c) Programs that consist of managed accounts that trade parallel to pools listed with NFA;
- (d) Programs that do not have the ability or do not intend to trade commodity interests;
- (e) Programs that consist of one or more separate accounts, all of which are for the same beneficial owner (or affiliated beneficial owners) and the trading is customized for that accounts(s); and
- (f) Programs that have not traded commodity interests in the past 12 months.

Click here if all of your trading programs can be excluded based on the criteria above.

0212

Managing Programs

Step 6 requires the CTA to enter the rates of return and AUM information for any trading program(s) that you are unable to exclude pursuant to the exclusion criteria outlined in step 5 above. Before you can complete the grid below, you must first ensure that all of the applicable trading programs are listed in the Program Management page. To access the Program Management page, click the link circled below.

6. Managing Programs

For any program that you could not exclude in #5, you must report specific information on those programs. If this is your first filing or you have a new program, you will need to create each program in the EasyFile system, which is done on the Program Management screen. Please [click here](#) to visit the Program Management screen.

Once you have created all of your programs, you are ready to complete the grid below. Click on "Add" to select each program and enter the Rates of Return and AUM. If the program didn't trade during a month, please indicate "NT" for that month.

Add	Program ID	Trading Program Name	1st Month ROR	2nd Month ROR	3rd Month ROR	AUM at End of Reporting Period

To edit the Rates of Return or AUM figure for a particular program, please click on the Edit button next to the applicable program. If you added a program to the grid in error, please click the Red X button next to the applicable program.

This will open the Program Management screen where you will be able to manage your trading programs. From the Program Management screen, you will be able to add, edit or delete trading programs. Any program listed under Programs was either created in a CTA PR filing or when you previously filed a disclosure document with NFA. Please review this list to ensure you don't create any duplicate programs. If the name of a program has changed, or the program is no longer being offered, please click the "Edit" link next to the applicable program. The "Delete" link should only be used when a program was entered in error.

To add a program, click "Add Program" button. You will be asked to enter the program name and select the type of trading that the program will be conducting. By clicking "Save Program", you will be brought back to step 6.

Program Management

Any programs listed below were either created in a CTA PR filing or when you filed a disclosure document with NFA. Please review this list to ensure you don't create any duplicate programs. If the name of a program has changed, or the program is no longer being offered, please click on the Edit button next to the applicable program. The Delete button should only be used when a program was created in error.

✕
Add Program

Enter Program Name:

? Select Trading Type(s):

FOREX

ON EXCHANGE FUTURES

OFF EXCHANGE FUTURES

OTHER

Save Program

Program	Ceased Trading	Trading Type	Action
ANNUAL FOREX STRATEGY AGGRESSIVE		FOREX	Edit Delete
ANNUAL FOREX STRATEGY CONSERVATIVE		FOREX	Edit Delete

Once you have added a program to the Program Management page and clicked "Save Program", you can now complete the Managing Programs grid. To do so, add the program in the grid by clicking on "Add +" in the first column of the grid.

6. Managing Programs

For any program that you could not exclude in #5, you must report specific information on those programs. If this is your first filing or you have a new program, you will need to create each program in the EasyFile system, which is done on the Program Management screen. Please [click here](#) to visit the Program Management screen.

Once you have created all of your programs, you are ready to complete the grid below. Click on "Add" to select each program and enter the Rates of Return and AUM. If the program didn't trade during a month, please indicate "NT" for that month.

Add +	Program ID	Trading Program Name	1st Month ROR	2nd Month ROR	3rd Month ROR	AUM at End of Reporting Period

To edit the Rates of Return or AUM figure for a particular program, please click on the Edit button next to the applicable program. If you added a program to the grid in error, please click the Red X button next to the applicable program.

A separate window will open and you will see the program that you just added in the drop down menu. Select the applicable program name and input the rates of return for each month in the reporting quarter and the AUM at the End of the Reporting Period. If the program did not trade during a given month in the reporting period, enter "NT" for that month.

Please select a trading program to add to your filing.

Trading Program Name

1st Month ROR

2nd Month ROR

3rd Month ROR

AUM at End of Reporting Period

Upon clicking "Save", the information will be added to the grid. You should continue this process for any additional programs. Each time you add information for a particular program, you will be brought back to step 6 (as shown below) where you will see the information you have added. To delete any information that was added in error, click the red "X" next to the applicable program. The program will continue to be reflected on the Program Management page until you enter a cease date.

6.Managing Programs

For any program that you could not exclude in #5, you must report specific information on those programs. If this is your first filing or you have a new program, you will need to create each program in the EasyFile system, which is done on the Program Management screen. Please [click here](#) to visit the Program Management screen.

Once you have created all of your programs, you are ready to complete the grid below. Click on "Add" to select each program and enter the Rates of Return and AUM. If the program didn't trade during a month, please indicate "NT" for that month.

Add+	Program ID	Trading Program Name	1st Month ROR	2nd Month ROR	3rd Month ROR	AUM at End of Reporting Period
 		FUTURES TRADING PROGRAM	1.00%	3.00%	5.00%	2,500,000

To edit the Rates of Return or AUM figure for a particular program, please click on the Edit button next to the applicable program. If you added a program to the grid in error, please click the Red X button next to the applicable program.

Step 7 requires the CTA to identify all of the exclusion criteria applicable to the programs that were excluded in step 5 above.

7. For any programs that you were able to exclude from the above grid, please select all of the exclusions that apply to those programs.

0213

Programs that consist of assets that are attributed to pools listed with NFA (i.e., pools with a pool identification number in NFA's BASIC System), which includes both regulated and exempt pools that are operated by a registered CPO;

0214

Programs for which you allocate the assets to a sub-advisor(s);

0215

Programs that consist of managed accounts that trade parallel to pools listed with NFA;

0216

Programs that do not have the ability or do not intend to trade commodity interests;

0217

Programs that consist of one or more separate accounts, all of which are for the same beneficial owner (or affiliated beneficial owners) and the trading is customized for that accounts(s); and

0218

Programs that have not traded commodity interests in the past 12 months.

Step 8 requires you to provide CTA Funds allocated to futures and swaps trading as of the reporting date.

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

Enter total nominal value of all assets directed by the CTA in programs that include but are not limited to futures and swaps. For purpose of this balance you should include all separately managed accounts including accounts for exempt or excluded commodity pools pursuant to 4.13 or 4.5. 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. Swaps under CFTC jurisdiction are defined in CEA 1(a)(47)(A) and CFTC Regulation 1.3(xxx). Exclude any pool assets attributed to commodity pools that you operate as a CPO and report on CPO Form PQR.

0030

Provide a breakdown (by approximate percentage) of the Total Assets Directed by the CTA (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 below, provide a reasonable good faith estimate based upon the data that is available to you.
- If you are also registered as a CPO, you should exclude any pool assets attributed to commodity pools that you operate as a CPO and report on CPO Form PQR.
- 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.
- Where notional funds have been designated to the CTA for futures and swaps trading, you should include those available funds in the excess collateral/cash allocated for futures and swap trading category.
- All percentages should be rounded to the nearest percent and total percentages allocated among these categories of investments should add up to 100%. Enter "0" in any investment category for which the CTA has no assets allocated as of the reporting date.

<u>Investment Category</u>	<u>Approximate Percentage of Total Assets Directed By the CTA</u>
• 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 0
• 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 0
• Excess collateral/cash allocated for futures and swap trading	0027 0
• Other Investments and Cash (not allocated to futures and swaps)	0028 0
Total	TTL0

Step 9 requires you to provide information on your firm's financial operations by reporting two separate financial ratios.

9. 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
 Yes No

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 PR filing (i.e. PR reporting date is 6/30/2017, Current Assets/Current Liabilities Ratio as of 6/30/2017)?

A005
 Yes No

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
0.00

Current Assets: Cash or any asset that can be readily converted to cash within one year. Current assets for a CTA may include, but are not limited to, cash, marketable securities, short-term investments, and accounts receivable.

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

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

A007
 Yes No

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
0.00

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 CTA through management and/or incentive fees.

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

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

A008
 Yes No

You have reached the end of this filing. If you are finished with the filing, please click 'Submit Filing' in the top menu.

Once you have completed step 9, you will review the filing for errors. To do so, you can select the "Review filing for errors" link in the left navigation.

The screenshot shows the NFA EasyFile Financial Filing System interface. On the left, a navigation menu includes 'EasyFile Financial Filing System', 'Review filing for errors' (circled in red), 'Information About The CTA', 'Key Relationships', and 'Trading Programs'. The main content area is titled 'Trading Programs' and shows the date '06-30-2018' and 'NFA ID :'. Below this are navigation buttons: '< Previous', 'Save', and 'Next >'. The section '5.Trading Programs' contains instructions for identifying trading programs and lists two criteria: (a) Programs that consist of assets that are attributed to pools listed with NFA (i.e., pools with a pool identification number in NFA's BASIC System), which includes both regulated and exempt pools that are operated by a registered CPO; and (b) Programs for which you allocate the assets to a sub-advisor(s).

Review for Errors

Clicking the "Review filing for errors" link runs some basic edit checks against the data you have entered. If applicable, errors and/or warnings will be generated that will explain the action necessary to complete each section. A firm can submit a filing with a warning, and the firm has the ability to submit a note if warnings exist; however, a firm cannot submit a filing until all of its errors are corrected.

Summary of Errors and/or Warnings

Description	Type
A Total Revenue/Total Expense (TR/TE) Ratio must be entered.	Error
Total Revenue/Total Expense (TR/TE) Ratio is not a number.	Error
Total Revenue/Total Expense (TR/TE) Ratio cannot be negative.	Error

[Back To Filing](#)

Upon resolving each error, you should click the "Review filing for errors" link in the left navigation. Once all errors are addressed, you will be informed that no errors exist and you can submit your filing.

Summary of Errors and/or Warnings

No errors were found in this filing. Click on **Submit Filing** to proceed with submission.

A PDF report of this filing is going to be generated when you click on the **Submit** button. This process may take a few minutes and we ask you not close your browser before it is completed. Thank you.

Submit Filing

Back To Filing

Once you submit the filing, you will be asked to complete the Oath by entering the capacity in which you are signing on behalf of the CTA.

NFA

Filing Index Help Logout

EasyFile Financial Filing System

Oath

Print CPR Template with help text

Logout

Oath

06-30-2018 NFA ID :

< Previous Save [PDF icon] Next >

BY FILING THIS Form CTA-PR, THE UNDERSIGNED AGREES THAT THE ANSWERS AND INFORMATION PROVIDED HEREIN are complete and accurate, and are not misleading in any material respect to the best of the undersigned's knowledge and belief. Furthermore, by filing this Form CTA-PR, the undersigned agrees that he or she knows that it is unlawful to sign this Form CTA-PR if he or she knows or should know that any of the answers and information provided herein is not accurate and complete.

Name of the individual signing this Form CTA-PR on behalf of the CTA:

Capacity in which the above is signing on behalf of the CTA

7404

Submit Filing

< Previous Save [PDF icon] Next >

Upon clicking the "Submit Filing" button, you will receive a confirmation (see below) that the filing has been submitted. To check the filing, you can return to the Filing Index by clicking the button.

CTA Quarterly Filing

Thank you. Your filing has been successfully filed with NFA.

[Filing Index](#)

On the Filing Index page, you can confirm that the filing has been received.

Electronic Filing Systems | NFA Rulebook | Online R

[About](#) [News & Notices](#) [Members](#) [Registration](#) [Investors](#)

EasyFile Financial Filing System

- Manage PQR Relationships
- XML Information
- Logout

Filing Index

You are accessing a system containing U.S. Commodity Futures Trading Commission records. Your usage may be monitored, recorded, and subject to audit, and, by your use, you consent to monitoring and recording. Unauthorized use of the system is prohibited and subject to criminal and civil penalties. The Commission requires that you use a complex password for accessing Commission records and that you change your password at a regular interval. Click the End Date of a filing to Open, Enter, Submit, Amend, or Delete a filing.

TEST FIRM NFA ID : 0328321

End Date	Due Date	Form Type	Form	Received Date	Version of Stmt	Filing Type	Status
08-30-2018	09-30-2018	CPR	CTA Quarterly Filing	08-29-2018 3:23 PM	1	Regular	Received
08-30-2018		PQR	CPO Quarterly Report		1	Regular	Unsubmitted

Amending a Filing

To amend a filing you already have submitted, you will select the filing from the Filing Index by clicking its End Date.

The screenshot shows the NFA EasyFile Financial Filing System interface. The top navigation bar includes links for About, News & Notices, Members, Registration, and Investors. The main content area is titled "Filing Index" and contains a table of filings. The "End Date" column of the table is circled in red, highlighting the date 06-30-2018. The table also shows columns for Due Date, Form Type, Form, Received Date, Version of Stmt, Filing Type, and Status.

End Date	Due Date	Form Type	Form	Received Date	Version of Stmt	Filing Type	Status
06-30-2018	09-30-2018	CPR	CTA Quarterly Filing	06-29-2018 3:23 PM	1	Regular	Received
06-30-2018		PQR	CPO Quarterly Report		1	Regular	Unsubmitted

Once in the filing, select "Amend Filing" from the main navigation.

The screenshot shows the NFA EasyFile Financial Filing System interface with the "Amend Filing" option circled in red in the main navigation bar. The main content area is titled "Information About The CTA (Read-Only Filing)" and displays the date 06-30-2018 and the NFA ID: 0328321. Below this, there are navigation links for "Previous" and "Next". The "1. CTA INFORMATION" section is expanded, showing a form for providing general information concerning the CTA. The form includes fields for "a. CTA's Name" (TEST FIRM) and "b. CTA's NFA ID#" (0328321).

A window will open and you will be asked to provide an explanation for why you are amending the filing (pictured below).

Amend Filing

Please provide information regarding your amended filing.

Amend Filing
Cancel Amendment

Upon clicking "Amend Filing", you will be brought to the Filing Index where you will see that the filing has been opened for entry and the status has been changed from "Received" to "Amending". Follow the procedures above to submit the filing once you have made the necessary amendments.


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NFA ID :

End Date	Due Date	Form Type	Form	Received Date	Version of Stmt	Filing Type	Status
08-30-2018	09-30-2018	CPR	CTA Quarterly Filing	08-29-2018 3:23 PM	2	Regular	Amending
08-30-2018		PQR	CPO Quarterly Report		1	Regular	Unsubmitted

Additional Resources

The CFTC's [FAQs](#) assist CTAs with their filing requirements. Additionally, NFA's [Form PR FAQs](#) for CTAs address common questions related to the Form PR filing in EasyFile.

NFA also produced a video tutorial on "[How to File the Form PR](#)" that explains the Form PR filing process and highlights common mistakes made when completing the form.

If you have any questions or need additional information, contact NFA's Information Center at 312-781-1410 or 800-621-3570 or information@nfa.futures.org.