

# PROGRAM REPORT FOR COMMODITY TRADING ADVISORS

Name: FIRM NAME

Ending Date: 3/31/2017

NFA ID: 0000000

## INFORMATION ABOUT THE CTA

### 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.

Provide the following general information concerning the CTA:

- a. CTA's Name: \_\_\_\_\_ 0010
- b. CTA's NFA ID#: \_\_\_\_\_ 0011
- c. Person to contact concerning this Form CTA-PR \_\_\_\_\_ 0012
- d. Total number of Trading Programs offered by the CTA: \_\_\_\_\_ 0013

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.

- e. Total number of Trading Programs offered by the CTA under which the CTA Directs Pool assets: \_\_\_\_\_ 0014

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

### 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

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.

- b. Total pool assets Directed by CTA: \_\_\_\_\_ 0016

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.

- 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.

**Name(s) of Pools**

\_\_\_\_\_ 0104

- 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.

**Name of CPOs**

\_\_\_\_\_ 0105

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## KEY RELATIONSHIPS

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
_____	_____
_____	_____

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0100

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
_____	_____
_____	_____

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## TRADING PROGRAMS

### 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

### 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.

Program ID	0206
Trading Program Name	0207
1st Month ROR	0208
2nd Month ROR	0209
3rd Month ROR	0210
AUM at End of Reporting Period	0211

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.

### 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.

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;

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

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

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

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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

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

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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 swaps 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.

Investment Category Approximate Percentage of Total Assets Directed By the CTA

• 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).

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• 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)).

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• Excess collateral/cash allocated for futures and swap trading

0027

• Other Investments and Cash (not allocated to futures and swaps)

0028

Total

TTL

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