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## Form CPO-PQR Filing System Overview

Welcome to NFA's EasyFile system for filing CFTC and NFA Form CPO-PQR. CPOs are required to file certain information regarding their operations and their pools' operations each quarter. The size of a CPO and its pools determine the content of the filing requirement and whether the filing is required by the CFTC or NFA. Based on the information that the CPO enters on the cover page of the form, all subsequent screens of the form will be dynamically generated to present only required schedules. Please note that NFA's PQR filing has been incorporated into the CFTC's form and, therefore, there are not separate filings for NFA and the CFTC.

The chart below illustrates the NFA and CFTC Form PQR filing requirements for CPOs. The CFTC Form PQR filing requirements are based upon the CPO size and/or whether the CPO also is registered as an investment adviser that files a SEC Form PF. The NFA Form PQR consists of certain questions from the CFTC Form PQR Schedule A and step 6 of CFTC Schedule B (Schedule of Investments). For templates of the CFTC and NFA Form PQR, please see NFA's website.

| CPO Size   | Filing Requirements |                |                |                     |
|--|---------------------|----------------|----------------|---------------------|
|  | 1st Quarter         | 2nd Quarter    | 3rd Quarter    | 4th Quarter         |
| <b>Large CPO<br/>(AUM ≥ \$1.5bil)**</b>                        | CFTC A, B, C**      | CFTC A, B, C** | CFTC A, B, C** | CFTC A, B, C**      |
| <b>Mid-Size CPO<br/>(AUM ≥ \$150mil<br/>but &lt; \$1.5bil)</b> | NFA PQR             | NFA PQR        | NFA PQR        | CFTC A, B           |
| <b>Small CPO<br/>(AUM &lt; \$150mil)</b>                       | NFA PQR             | NFA PQR        | NFA PQR        | CFTC A +<br>NFA PQR |
| <b>IA that files<br/>Form PF</b>                               | NFA PQR             | NFA PQR        | NFA PQR        | CFTC A +<br>NFA PQR |

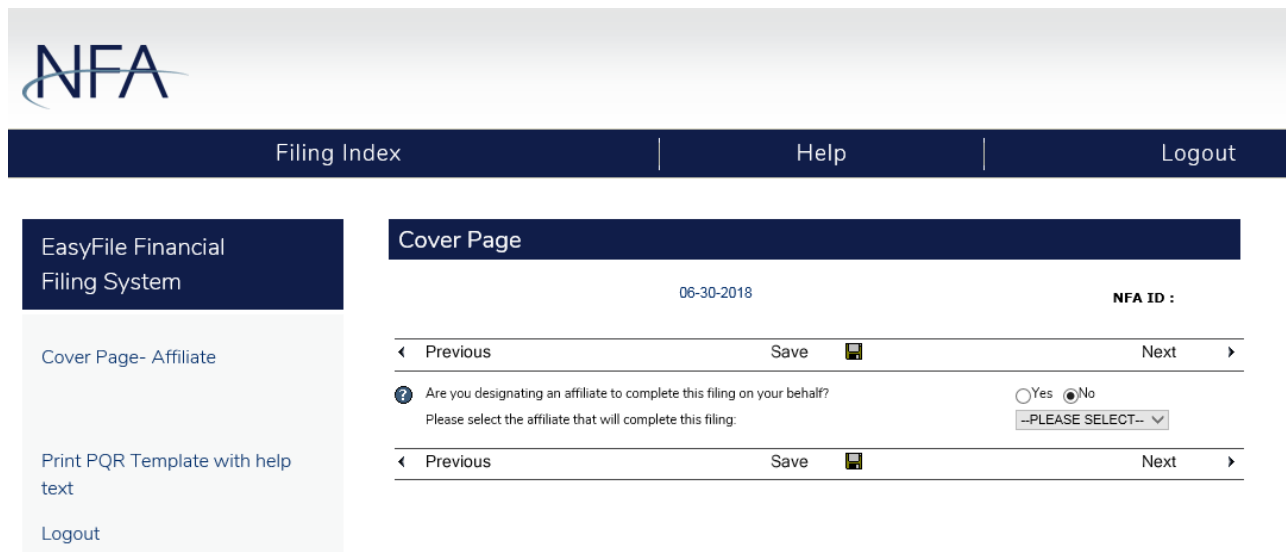
\*\* Schedule C Part 2 only applicable to pools ≥ \$500mil

For further information on what is included in Schedules A, B and C (as discussed below), please see CFTC Regulation 4.27.

## **Form Outline**


The first section of the filing pertains to the CPO's and its pools' operations. The CPO will be required to complete the following screens:

- Cover Page – Affiliate:** This page is completed by all CPOs and determines if an affiliate is completing the filing requirement on behalf of the CPO. Please note that this screen only appears if the firm has affiliated CPOs (i.e., a CPO that has common listed principals in ORS).



The screenshot displays the 'Cover Page' form within the EasyFile Financial Filing System. At the top, there is a navigation bar with 'Filing Index', 'Help', and 'Logout' options. The left sidebar contains links for 'Cover Page- Affiliate', 'Print PQR Template with help text', and 'Logout'. The main content area shows the 'Cover Page' title, the date '06-30-2018', and the 'NFA ID' field. Below this, there are two identical form sections. Each section has 'Previous', 'Save', and 'Next' buttons. The first section contains a question: 'Are you designating an affiliate to complete this filing on your behalf?' with radio buttons for 'Yes' and 'No' (selected), and a dropdown menu labeled '--PLEASE SELECT--'. The second section is identical but lacks the question and options.

- Cover Page:** This page is completed by all CPOs and determines, among other things, the filing requirement based on the size of the CPO, the operational status of the CPO's pools, and whether the CPO has filed SEC Form PF on behalf of any of its pools. Please note that while filing a SEC Form PF fulfills your CFTC filing obligation, it does not satisfy your quarterly filing requirement with NFA for that fund.



Filing Index
Help
Logout

**EasyFile Financial Filing System**

[Cover Page](#)

[Print PQR Template with help text](#)

[Logout](#)

**Cover Page**

06-30-2018
NFA ID :

← Previous
Save 
Next →

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:

Email address of the contact person for this filing:


Phone number of the contact person for this filing:

Title of the contact person for this filing:

What was your highest total aggregated Pools Assets Under Management during the reporting period?
 
--Please Select-- ▼



Schedule A Part 1: This page is completed by all CPOs.




Filing Index | Submit Filing | Printer Friendly | Upload | Help

**EasyFile Financial Filing System**

- Review filing for errors
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- Pool Filings
- Filing Index
- Print PQR Template with help text
- Logout

**Schedule A Part 1**


06-30-2018 NFA ID :

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**1. CPO INFORMATION**

|   |                                   |
|---|-----------------------------------|
| a. CPO's Name:                                    | <input type="text" value="0205"/> |
| b. CPO's NFA ID#                                  | <input type="text" value="0210"/> |
| c. Person to contact concerning this Form CPO-PQR | <input type="text" value="0215"/> |
| d. CPO's chief compliance officer                 | <input type="text" value="0220"/> |
| e. Total number of employees of the CPO           | <input type="text" value="0225"/> |
| f. Total number of equity holders of the CPO      | <input type="text" value="0230"/> |
| g. Total number of Pools operated by the CPO      | <input type="text" value="0235"/> |

- Schedule C Part 1:** This page is only completed by large CPOs. However, this is not applicable to registered IAs where all pools operated have filed SEC Form PF. The term “large CPO” refers to 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.



Filing Index
Submit Filing
Printer Friendly
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**EasyFile Financial Filing System**

- Review filing for errors
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- Schedule C Part 1
- Pool Filings
- Filing Index
- Print PQR Template with help text

**Schedule C Part 1**

06-30-2018 NFA ID :

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**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.

|  |  |
|--|--|
| (i) Africa   | 0300<br><input type="text" value="0"/> |
| (ii) Asia and Pacific (other than the Middle East) | 0301<br><input type="text" value="0"/> |
| (iii) Europe (EEA)                                 | 0302<br><input type="text" value="0"/> |
| (iv) Europe (other than EEA)                       | 0303<br><input type="text" value="0"/> |
| (v) Middle East                                    | 0304<br><input type="text" value="0"/> |
| (vi) North America                                 | 0305<br><input type="text" value="0"/> |

Upon completing all applicable CPO-level screens, the filer is presented with the pool filings index, which lists all pools with a filing requirement.

**EasyFile (PQR)**

- [Review filing for errors](#)
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- [Schedule A Part 1](#)
- [Schedule C Part 1](#)
- [Pool Filings](#)
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Find Box

**Pool Filings**  
 YOUR FILING HAS NOT BEEN RECEIVED. ONCE YOU HAVE COMPLETED YOUR POOL LEVEL FILINGS, YOU MUST CLICK 'SUBMIT FILING' AT THE TOP OF THIS PAGE.

06-30-2018

NFA ID :

You can only select 'Not Operating' for a pool that has not accepted funds or commenced investment activity as of the date of this filing. If you believe this option should be available for a pool and it isn't, please contact NFA. Please note that if you are consolidating pools, you should only select this option if both of the pools have not yet operated.  
 If a pool listed below has ceased trading on or before the date of the PQR, please [click here](#) and update your annual questionnaire accordingly.

| End Date   | Due Date   | NFA ID | Entity Name | Form Type | Received Date       | Status          | Not Operating |
|------------|------------|--------|-------------|-----------|---------------------|-----------------|---------------|
| 06-30-2018 | 09-30-2018 |        | NEW POOL    | PQR       | 11-29-2017 11:41 AM | Due in 124 days |               |

[Download Pools List](#)

If you are trying to file a PQR for a pool that operated during this quarter but is not listed in the above grid, please [click here](#). However, please note that pools that have a 4.13, 4.5 or 12-38 FOF exemption will not appear in this list and should not be added.

Upon selecting the pool, you see the Cover Page, which is completed for all pools.

**EasyFile Financial Filing System**

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**Cover Page**

NEW POOL

06-30-2018

NFA ID :

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[Save](#)
[Next](#)

Please complete this cover page in full before proceeding. Answers provided on this page are used to determine what questions are presented to you on subsequent pages.

If this pool has ceased trading on or before the date of the PQR, please [click here](#) and update your annual questionnaire accordingly.

D160

Enter the highest NAV during the Reporting Period:

Yes  No
 D162


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

Yes  No
 D163

Does this pool only invest in other pools?

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

Schedule A Part 2: This page is completed for all pools.



Pool Filings
Complete Filing
Printer Friendly
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**EasyFile Financial Filing System**

Review filing for errors

Cover Page

Schedule A Part 2

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Pool Information

Relationships

Statement Of Changes Concerning AUM

**Schedule A Part 2**

NEW POOL
06-30-2018
NFA ID :

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**3. POOL INFORMATION**

? a. Pool's name 5009  
NEW POOL

b. Pool's NFA ID#: 5010

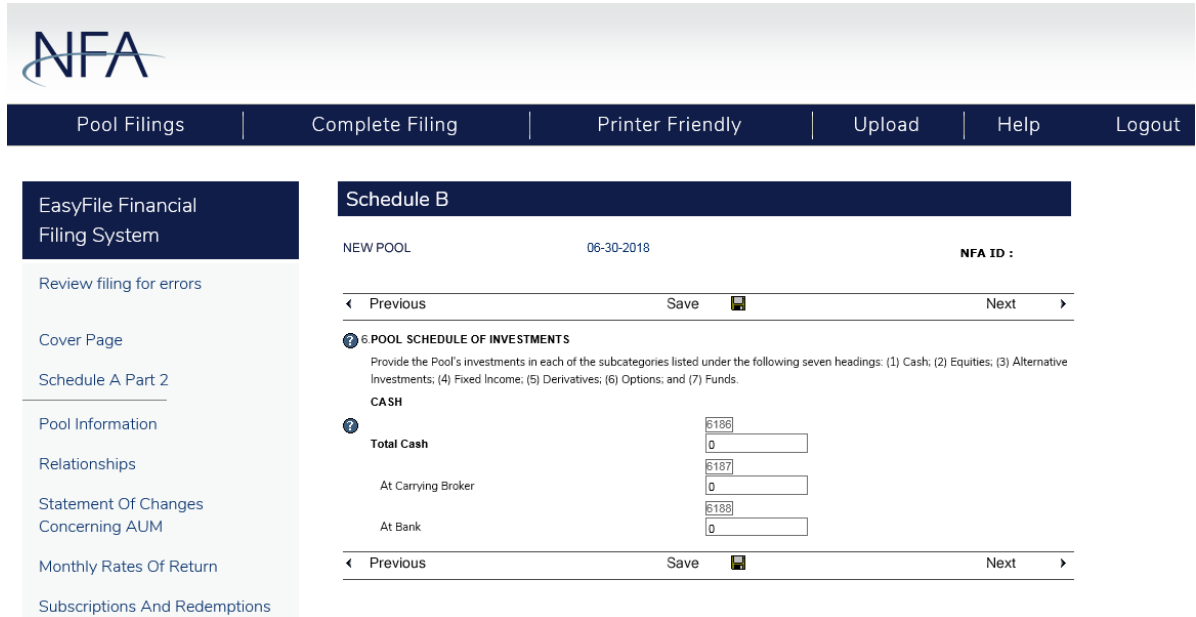
? c. If the Pool is operated by Co-CPOs the name of the other CPOs: 5013

? d. Under the laws of what state or country is the Pool organized 5020

? e. On what date does the Pool's fiscal year end: 5023




- Schedule B:** All pools must complete Step #6, which is the Schedule of Investments. All other steps appear based on the size of the CPO. Mid-sized CPOs must complete all steps in Schedule B for each quarter ending 12/31 whereas large CPOs must complete Schedule B each quarter. The term “mid-sized CPO” refers to any CPO that had at least \$150 million in aggregated Pool Assets Under Management as of the close of business on any day during the Reporting Period.



The screenshot displays the EasyFile Financial Filing System interface. At the top, there is a navigation bar with links for Pool Filings, Complete Filing, Printer Friendly, Upload, Help, and Logout. On the left side, a sidebar menu lists various filing options: Review filing for errors, Cover Page, Schedule A Part 2, Pool Information, Relationships, Statement Of Changes Concerning AUM, Monthly Rates Of Return, and Subscriptions And Redemptions. The main content area is titled "Schedule B" and shows a form for a "NEW POOL" dated "06-30-2018". The form includes a "NFA ID" field and navigation buttons for "Previous", "Save", and "Next". The primary section is "6. POOL SCHEDULE OF INVESTMENTS", which instructs users to provide investment data under seven headings. The "CASH" section is expanded, showing three input fields: "Total Cash" (ID 6186), "At Carrying Broker" (ID 6187), and "At Bank" (ID 6188), all with a value of "0".

**Schedule C Part 2:** This page is only completed by large pools. 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.



Pool Filings
Complete Filing
Printer Friendly
Upload
Help

**EasyFile Financial Filing System**

Review filing for errors

Cover Page

Schedule A Part 2

Pool Information

Relationships

Statement Of Changes Concerning AUM

Monthly Rates Of Return

Subscriptions And Redemptions

### Schedule C Part 2

NEW POOL 06-30-2018 NFA ID :

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**1. LARGE POOL INFORMATION**

Provide the following general information concerning the Large Pool:

a. Large Pool's name:

b. Large Pool's NFA ID#:

c. If the Pool has a co-CPO, or co-CPOs provide the name of CPO reporting the Pool's information:

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: | <input style="width: 50%;" type="text" value="0"/> | <input style="width: 50%;" type="text" value="0"/> | <input style="width: 50%;" type="text" value="0"/> |

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                                       |
|--|---|---|---|
|  | <input style="width: 50%;" type="text" value=""/> | <input style="width: 50%;" type="text" value=""/> | <input style="width: 50%;" type="text" value=""/> |