

CPO PQR Changes

Below is the help text that was added to Schedule A Part 1 Box 0250 and 0255.

2.	CPO ASSETS UNDER MANAGEMENT	
a.	CPO's Total Assets Under Management	0250
This figure should reflect the total assets under management of all commodity pools operated by the CPO as of the reporting date. This balance should include all commodity pools operated by the CPO for which the CPO is required to be registered. When reporting this balance, you should only report actual pool assets and should not include the notional value of any pools that have been allocated to sub-advisors for trading.		
b.	CPO's Total Net Assets Under Management	0255
This figure should reflect the total net assets under management of all commodity pools operated by the CPO as of the reporting date. This balance should include all commodity pools operated by the CPO for which the CPO is required to be registered. When reporting this balance, you should only report actual pool assets and should not include the notional value of any pools that have been allocated to sub-advisors for trading.		

Below are the new questions that were added to Schedule A Part 1 to obtain information on a CPO's investments in futures and swaps.

SUPPLEMENTAL FIRM INFORMATION		
Are you registered as an Investment Adviser with the SEC?		0115
Supplemental information relating to any funds under management allocated to futures and swaps:		
Enter total net assets under management of all commodity pools operated by the CPO as of the reporting date.		0030
For purpose of this balance you should include all commodity pools operated by the CPO including those commodity pools that the CPO operates pursuant to an exemption or exclusion pursuant to 4.13 or 4.5. When reporting this balance, you should only report actual pool assets and should not include the notional value of any pools that have been allocated to sub-advisors for trading.		
Provide a breakdown (by approximate percentage) of the Total Net Assets Under Management (Total Net AUM) for all commodity pools operated by the CPO reported in Box0030 above that were allocated to the following investment categories as of the reporting date.		
<ul style="list-style-type: none">• When reporting the approximate percentage in each of the categories, provide a reasonable good faith estimate based upon the data that is available to you.• If you are also registered as a CTA, you should exclude from Total Net AUM, any assets attributed to separately managed or parallel managed accounts for which you report on the CTA Form PR.• 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• All percentages should be rounded to the nearest percent and total percentages allocated among these types of investments should add up to 100%. Enter "0" for any investment category for which the CPO has no pool assets allocated as of the reporting date.		
Investment Category Approximate Percentage of Total Net AUM		
• 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
• 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
• Excess collateral/cash allocated to futures and swaps		0027
• Other Investments and Cash (not allocated to futures or swaps)		0028
Total		TTL

CTA PR Changes

Below is the help text that was added to Question 1 Box 0013 and 0014, and Question 2 Box 0015.

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.	

Below is Question 3, as amended.

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
_____ 0101	_____ 0100

Below are the new questions that were added to Question 8 to obtain information on a CTA's investments in futures and swaps.

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.	
	<ul style="list-style-type: none"> • 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).	0025
	• 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
	• Excess collateral/cash allocated for futures and swap trading	0027
	• Other Investments and Cash (not allocated to futures and swaps)	0028
	Total	TTL