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NFA Webinar:
NFA's New Expanded Filing Requirements for Commodity Pool Operators

Today's Presenters:

Larry Dyekman, Director, Communications and Education

Tracey Hunt, Senior Manager, Audits

Mary McHenry, Senior Manager, Promotional Material/Disclosure Documents

NFA

NFA Rule 2-46

CPO Quarterly Reporting Requirements

Goal: Obtain key pool information to meet NFA's regulatory risk management objectives while maintaining as little data entry burden on the CPO as possible.

Who Must File?

- The CPO must report for each pool that has a reporting requirement under CFTC Regulation 4.22.
- Essentially, the following would not have to report:
    - Pools with exemptions pursuant to CFTC Regulation 4.13 or 18-96(a)
    - Pools that are organized as Master Funds

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When Must Report be Filed?

- Each Quarterly Report must be filed within 45 days of the end of each quarterly reporting period.
- E-mail notifications will be automatically sent both before and after (if applicable) the due date to remind the CPO of the requirement.

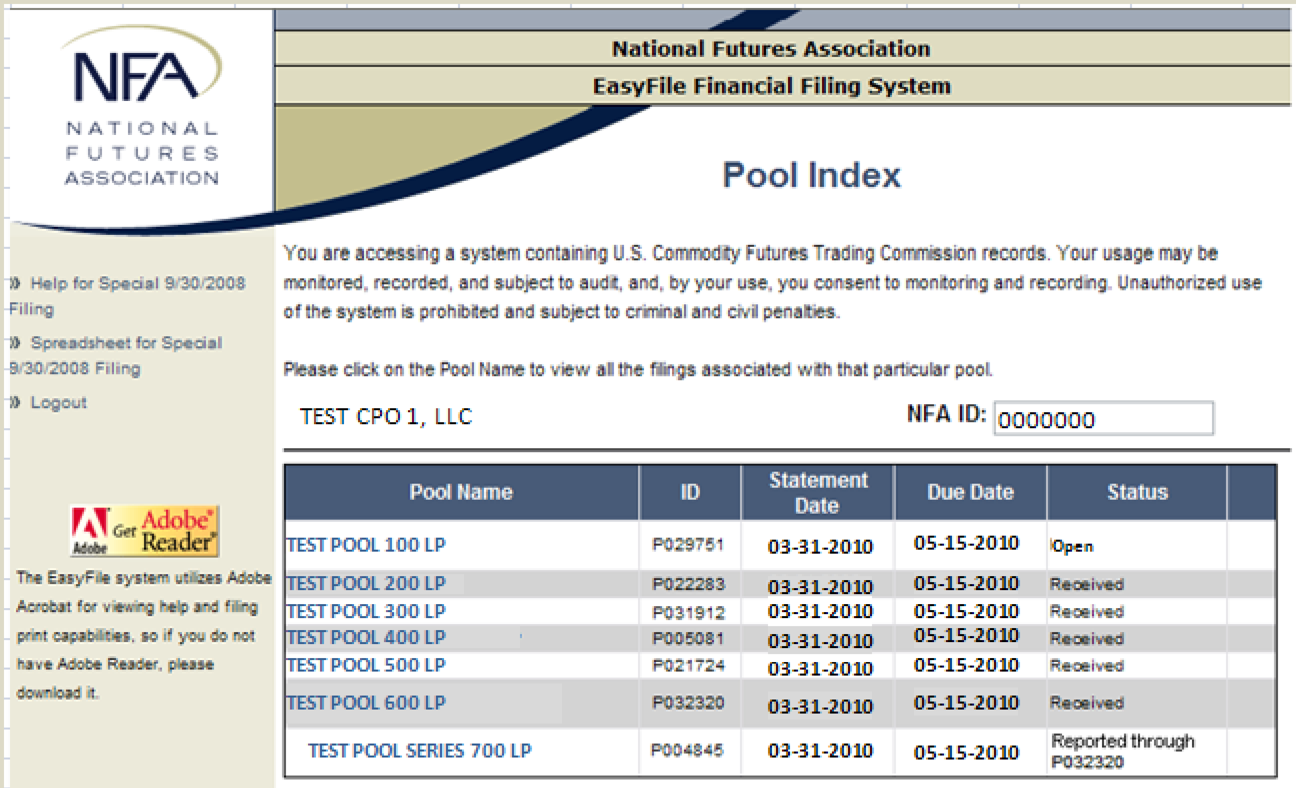
How Will Report be Filed?

- All filings, whether the annual pool financial statement (PFS) or the quarterly report (PQR) will be managed through NFA's Web-based EasyFile System.
    - One location for all filings
    - Same sign-ons and passwords

NFA

Pool Index

- Lists pools and all outstanding filing requirements:



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EasyFile Financial Filing System

NATIONAL FUTURES ASSOCIATION

Pool Index

» Help for Special 9/30/2008 Filing

» Spreadsheet for Special 9/30/2008 Filing

» Logout

Get Adobe Reader

The EasyFile system utilizes Adobe Acrobat for viewing help and filing print capabilities, so if you do not have Adobe Reader, please download it.

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.

Please click on the Pool Name to view all the filings associated with that particular pool.

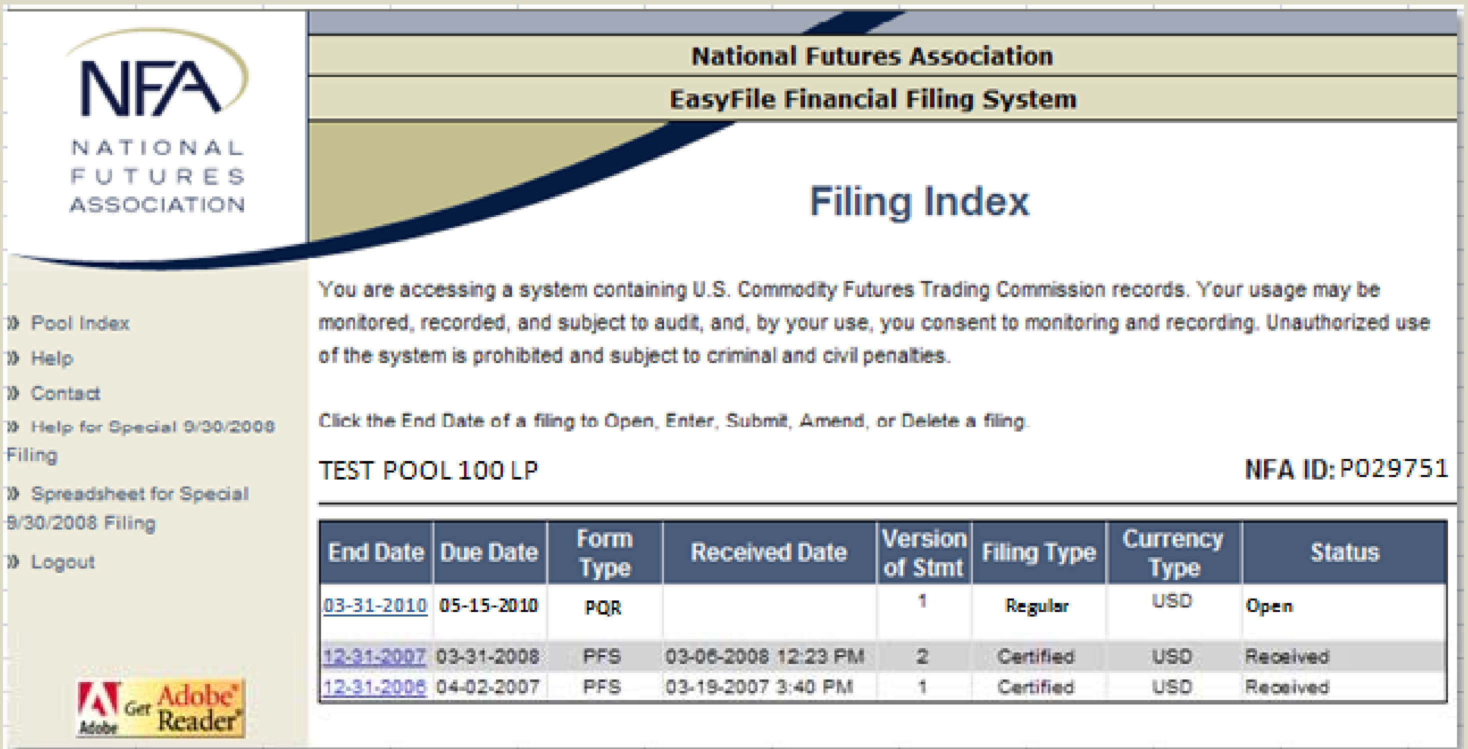
TEST CPO 1, LLC NFA ID: 0000000

Pool Name	ID	Statement Date	Due Date	Status
TEST POOL 100 LP	P029751	03-31-2010	05-15-2010	Open
TEST POOL 200 LP	P022283	03-31-2010	05-15-2010	Received
TEST POOL 300 LP	P031912	03-31-2010	05-15-2010	Received
TEST POOL 400 LP	P005081	03-31-2010	05-15-2010	Received
TEST POOL 500 LP	P021724	03-31-2010	05-15-2010	Received
TEST POOL 600 LP	P032320	03-31-2010	05-15-2010	Received
TEST POOL SERIES 700 LP	P004845	03-31-2010	05-15-2010	Reported through P032320

- Click on Pool Name to view outstanding requirements for that pool through its Filing Index→

Filing Index

- Lists prior filings as well as open requests for specific pool.



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Filing Index

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Click the End Date of a filing to Open, Enter, Submit, Amend, or Delete a filing.

TEST POOL 100 LP — **NFA ID:** P029751

End Date	Due Date	Form Type	Received Date	Version of Stmt	Filing Type	Currency Type	Status
03-31-2010	05-15-2010	PQR		1	Regular	USD	Open
12-31-2007	03-31-2008	PFS	03-06-2008 12:23 PM	2	Certified	USD	Received
12-31-2006	04-02-2007	PFS	03-19-2007 3:40 PM	1	Certified	USD	Received

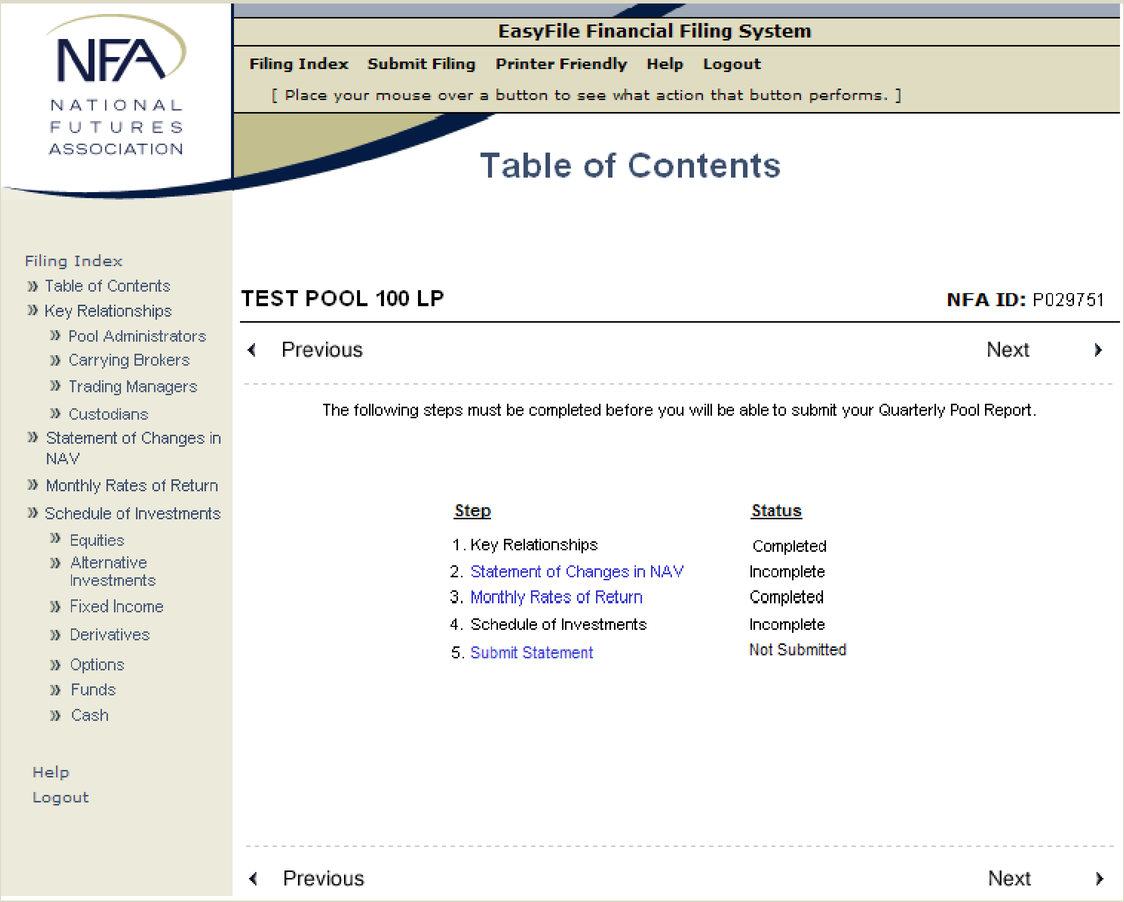
- Click on "End Date" to initiate filing.

What must be Filed?

- Four Sections:

1. Key Relationships
2. Statement of Changes in Net Asset Value
3. Monthly Rates of Return for Quarter
4. Schedule of Investments

Table of Contents



The Table of Contents screen will list out all the required sections of the filing along with their current status. The list items are clickable to provide easy access to any section.

1. Key Relationships

The Pool Quarterly Report (PQR) filing will begin with the collection of four key relationships for the pool:

1. Pool Administrators
2. Carrying Brokers
3. Trading Managers
4. Custodians

Features

- Relationship data will persist from filing to filing so it doesn't have to be re-entered.
- User starts by typing name of firm and system will prompt with existing entries.
  - ➢ This is intended to prevent duplicate entries.

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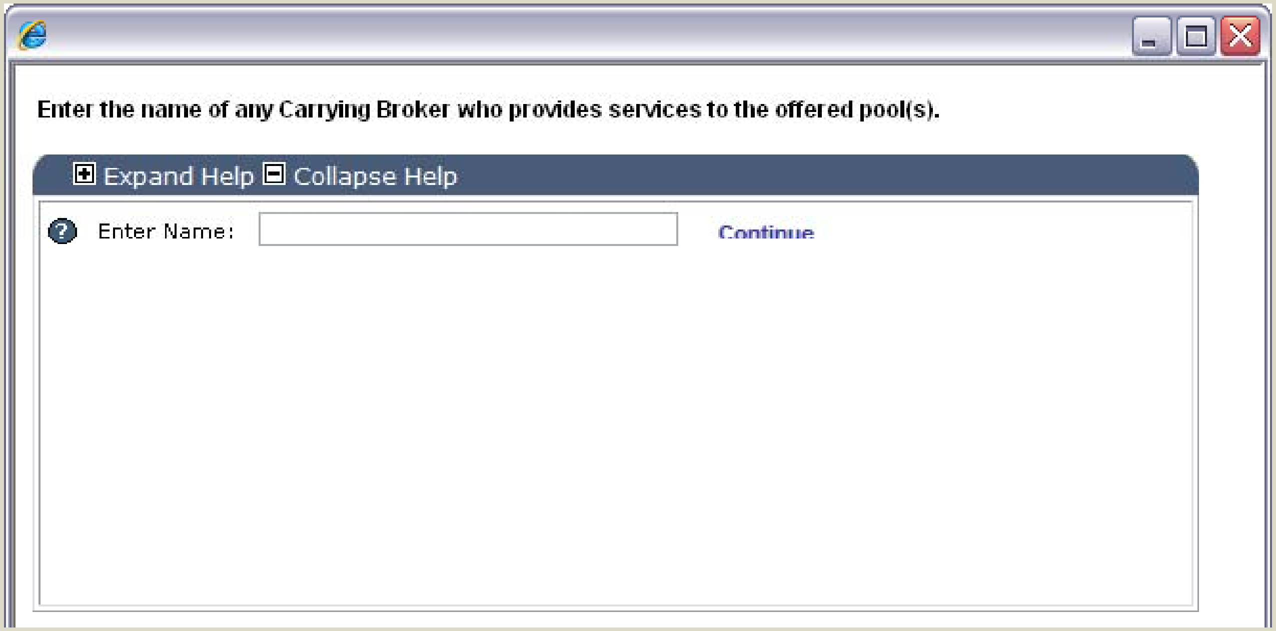
Relationship Screen

Initially, if the pool doesn't have any relationships, a *No relationships reported* message will be displayed in place of the relationships grid.

To add a relationship, click on the link entitled "*Click here to add a relationship*".

If no relationships exist in this category, then click on the link entitled "Click here if the above relationship information is complete".

Adding a Relationship

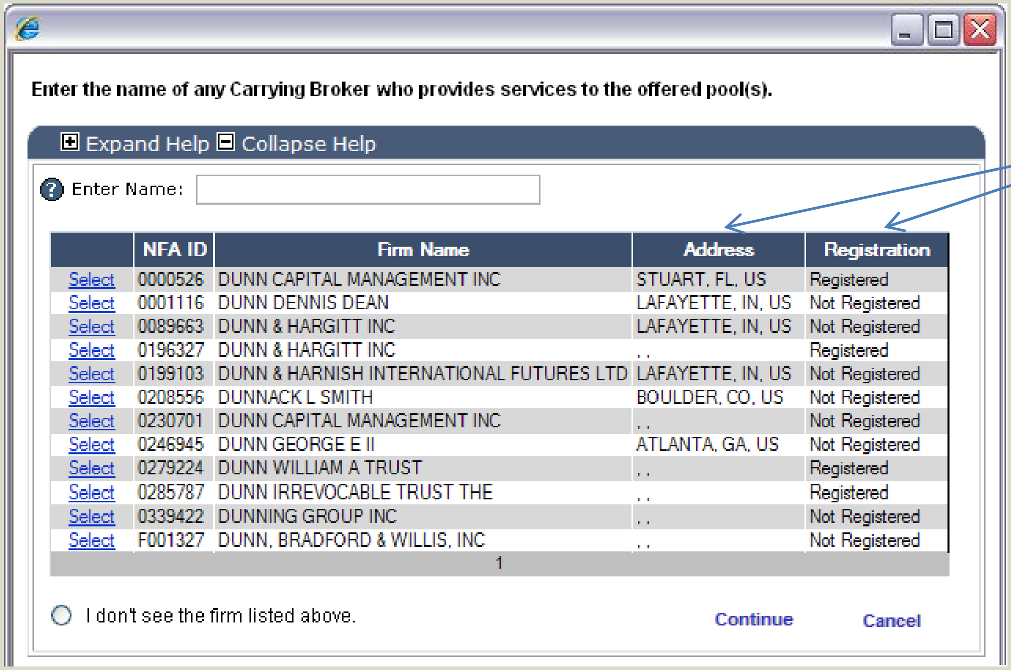


Clicking the link entitled "*Click here to add a relationship*" will launch this pop up window. On this pop up screen, the user will enter the name of the firm and the system will perform a search of the NFA database for matches to existing firms.

This search will cover both registered firms and unregistered firms that were previously entered through other relationships.

Adding a Relationship

If any matches are found, they will be displayed in a grid list for selection.



Enter the name of any Carrying Broker who provides services to the offered pool(s).

⊞ Expand Help ⊟ Collapse Help

Enter Name:

	NFA ID	Firm Name	Address	Registration
Select	0000526	DUNN CAPITAL MANAGEMENT INC	STUART, FL, US	Registered
Select	0001116	DUNN DENNIS DEAN	LAFAYETTE, IN, US	Not Registered
Select	0089663	DUNN & HARGITT INC	LAFAYETTE, IN, US	Not Registered
Select	0196327	DUNN & HARGITT INC	, ,	Registered
Select	0199103	DUNN & HARNISH INTERNATIONAL FUTURES LTD	LAFAYETTE, IN, US	Not Registered
Select	0208556	DUNNACK L SMITH	BOULDER, CO, US	Not Registered
Select	0230701	DUNN CAPITAL MANAGEMENT INC	, ,	Not Registered
Select	0246945	DUNN GEORGE E II	ATLANTA, GA, US	Not Registered
Select	0279224	DUNN WILLIAM A TRUST	, ,	Registered
Select	0285787	DUNN IRREVOCABLE TRUST THE	, ,	Registered
Select	0339422	DUNNING GROUP INC	, ,	Not Registered
Select	F001327	DUNN, BRADFORD & WILLIS, INC	, ,	Not Registered

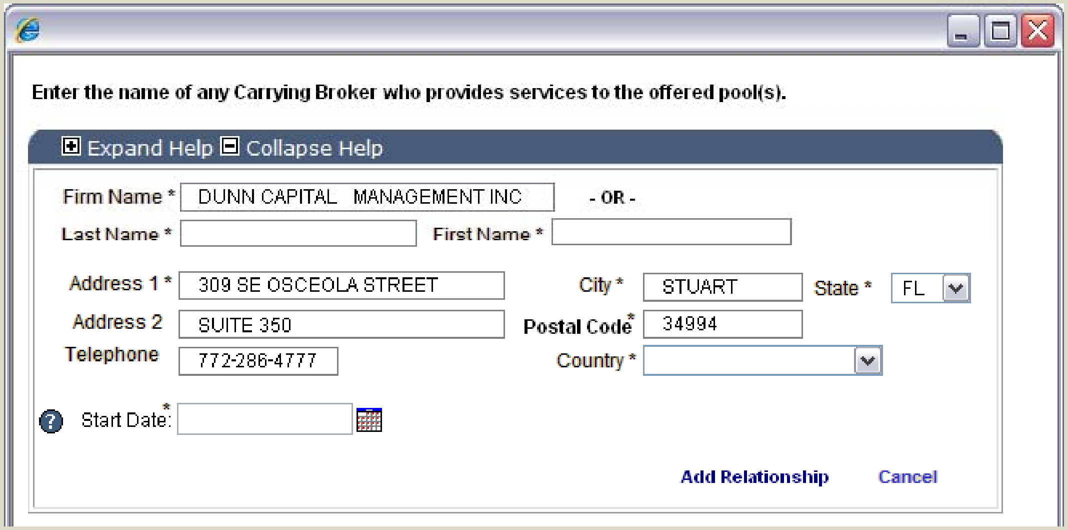
1

I don't see the firm listed above. Continue Cancel

To assist in selecting the proper firm, the system will display the business address of the entity as well as its current registration status.

The user here can either select an existing firm or check "*I don't see the firm listed above*". Clicking on the *Continue* button will forward the user to the next screen to finalize the relationship.

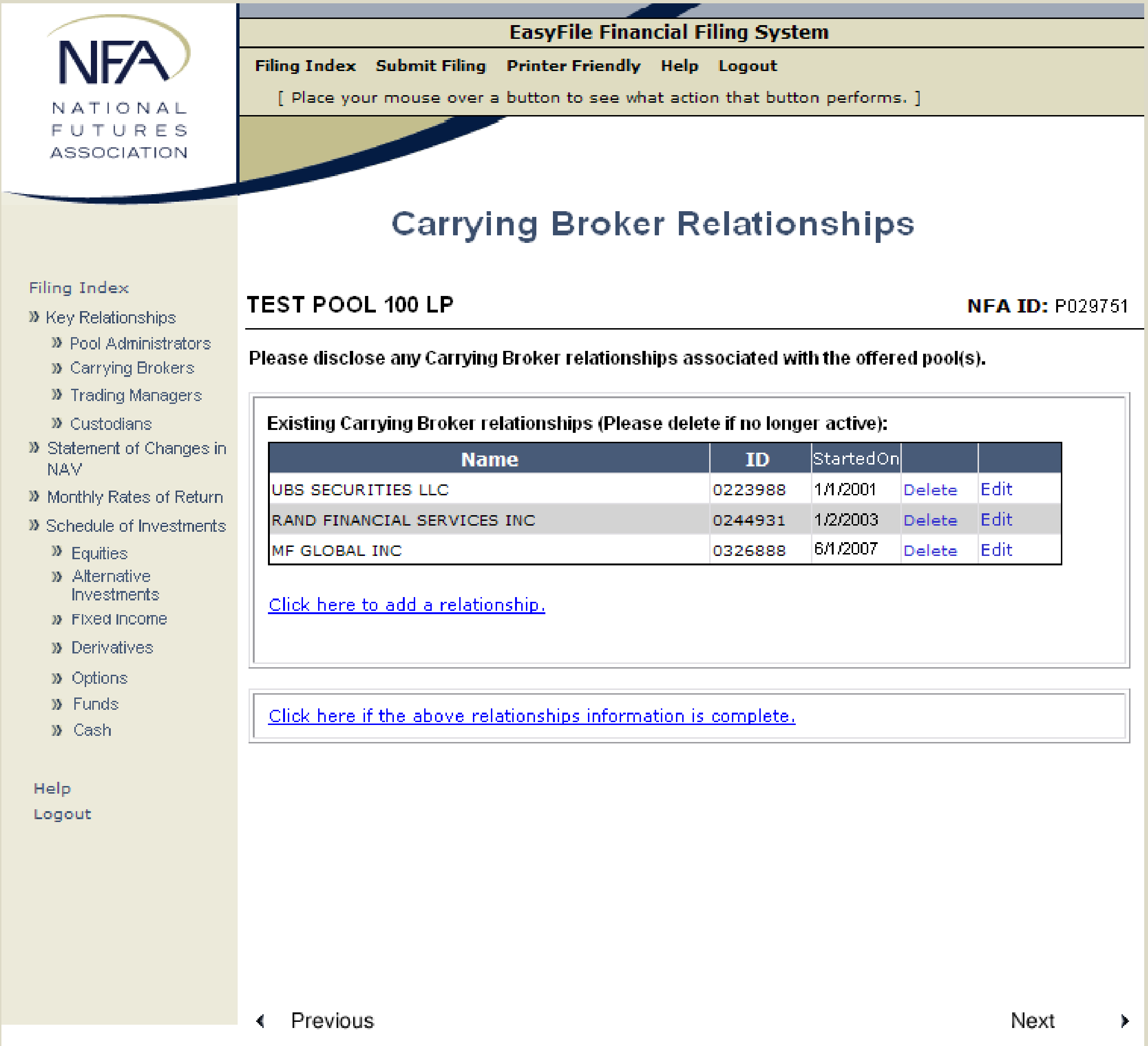
Adding a Relationship



If the user selected an existing firm from the list, then this screen will pop-up. Since the user selected an existing firm from the list, this screen will be pre-filled with all contact and address information. The *Start Date* field will be the only field that can be edited. The *Start Date* is a required field to add any relationship. Help text will be provided for this field in case the filer does not know or remember the start date.

If the user didn't select an existing firm or no firms were found during the initial search process, this screen will be blank with the exception of the *Firm Name* that was entered. All the fields designated by an asterisk must be completed before the relationship can be added.

Relationship Screen



Once relationships are added, they will appear in a grid format.

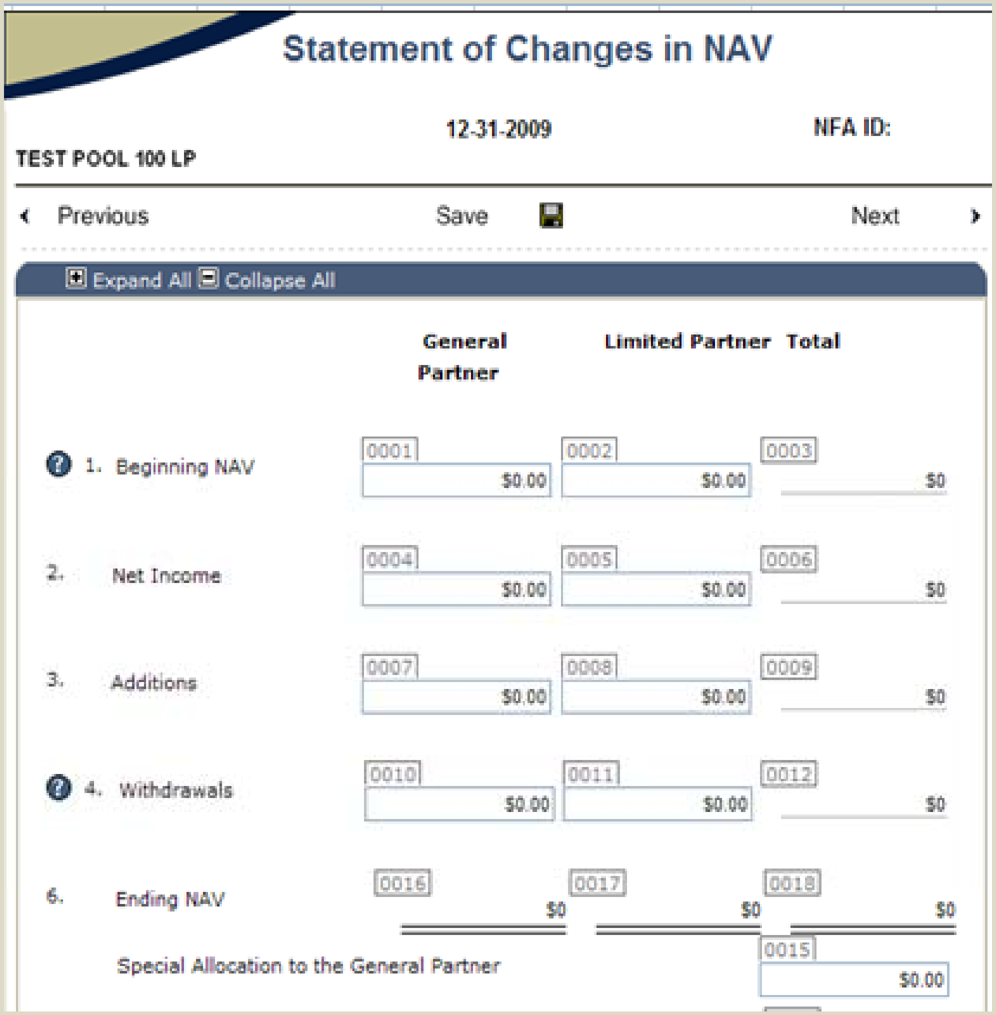
Clicking on the "*Delete*" link will remove an existing relationship from this screen.

Clicking the "*Edit*" link will launch the relationship detail screen (description will follow) on which only the *Start Date* of the relationship can be modified.

Clicking the "*Next*" button will leave the status of this relationship category unchanged (open).

Clicking the link entitled "*Click here if the above relationships information is complete*" will mark the status of this relationship category *complete.*

2. Statement of Changes in NAV



Statement of Changes in NAV

TEST POOL 100 LP — 12-31-2009 — NFA ID:

Previous — Save — Next

Expand All Collapse All

	General Partner	Limited Partner	Total
1. Beginning NAV	0001 $0.00	0002 $0.00	0003 $0
2. Net Income	0004 $0.00	0005 $0.00	0006 $0
3. Additions	0007 $0.00	0008 $0.00	0009 $0
4. Withdrawals	0010 $0.00	0011 $0.00	0012 $0
6. Ending NAV	0016 $0	0017 $0	0018 $0
Special Allocation to the General Partner			0015 $0.00

Beginning NAV will carryover from the previous period's Ending balance (but it can also be edited).

The total fields will be calculated automatically as the user enters balances.

2. Statement of Changes in NAV

Statement of Changes in NAV

TEST POOL 100 LP | 12-31-2009 | NFA ID:

Previous | Save | Next

Expand All | Collapse All

Has the pool imposed a halt or any other material limitation on redemptions?	0019	Yes No
If so, when did the halt or limitation go into effect? (mm/dd/yyyy)	0020	
Was disclosure provided in connection with imposing this halt or limitation?	0208	Yes No
If so, on what date was this disclosure provided? (mm/dd/yyyy)	0209	
When was the halt or limitation lifted (if applicable)? (mm/dd/yyyy)	0021	
Was disclosure provided in connection with lifting this halt or limitation?	0210	Yes No
If so, on what date was this disclosure provided? (mm/dd/yyyy)	0211	

Previous | Save | Next

Note the new section on halted redemptions

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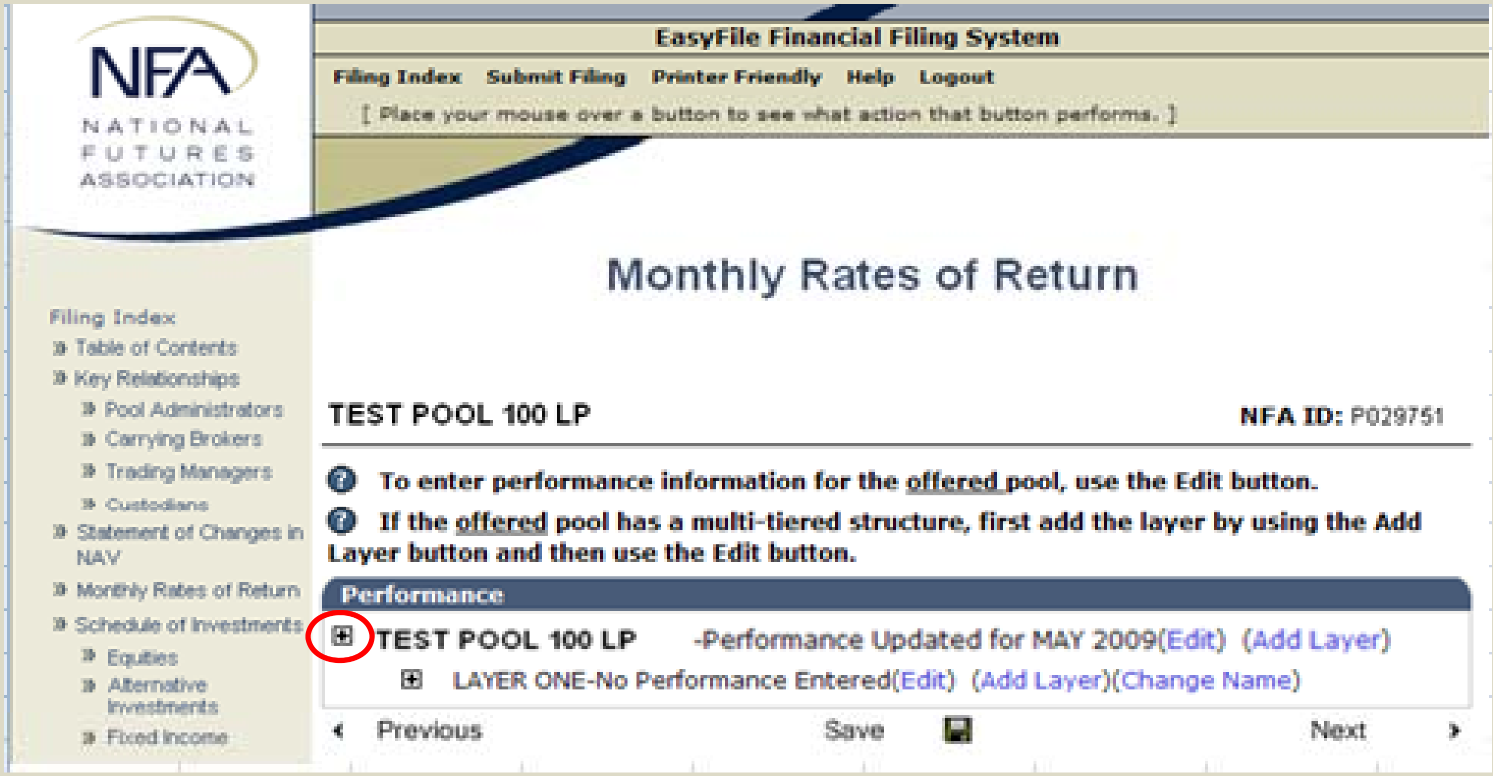
3. Monthly Rates of Return

- Enter only the three months from the current quarter
- Previously entered returns will persist from filing to filing and can be edited if necessary
- Performance reported through Disclosure Document submissions will be carried-over (and vice versa)
- Supports multi-class entry

Monthly Rates of Return Entry



Clicking the +/- sign will expand the rates of return table for the pool/layer

Monthly Rates of Return Entry

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Filing Index **Submit Filing** **Printer Friendly** **Help** **Logout**

[Place your mouse over a button to see what action that button performs.]

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  - Alternative Investments
  - Fixed Income
  - Derivatives
  - Options
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Logout

Monthly Rates of Return

TEST POOL 100 LP **NFA ID:** P029751

To enter performance information for the offered pool, use the Edit button.

If the offered pool has a multi-tiered structure, first add the layer by using the Add Layer button and then use the Edit button.

Performance

⊟ **TEST POOL 100 LP** -Performance Updated for MAY 2009(Edit) (Add Layer)

Month	2010	2009	2008	2007	2006	2005	2004
Jan		-6.27%	16.15%	5.87%	-3.78%	-5.49%	.50%
Feb		1.65%	24.52%	-10.92%	-2.86%	-5.27%	17.11%
March		-8.37%	-3.06%	-6.40%	9.49%	.03%	3.13%
April		.94%	-5.73%	5.59%	15.20%	-10.59%	-16.91%
May		10.34%	7.36%	11.28%	-4.86%	12.26%	-3.51%
June			3.81%	7.36%	-5.21%	6.13%	-5.88%
July			-9.52%	-16.50%	-8.73%	-3.26%	-4.93%
August			4.78%	-15.78%	-2.79%	-1.59%	3.85%
Sept			4.85%	15.11%	-.90%	-4.52%	-2.01%
Oct			26.55%	1.88%	-1.11%	3.10%	10.75%
November			14.06%	2.50%	7.28%	7.22%	9.13%
Dec			7.28%	1.85%	-.03%	-6.33%	-3.08%
Year		-2.77%	126.76%	-4.13%	-.86%	-10.20%	3.81%

Close Performance

⊞ LAYER ONE-No Performance Entered(Edit) (Add Layer)(Change Name)

‹ Previous Save Next ›

Clicking on the *Edit* button will launch the rates of return detail screen where values can be entered or edited

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Monthly Rates of Return Detail Entry

TEST POOL 100 LP - Monthly Rates of Return

MONTHLY AND ANNUAL RATES OF RETURN

Enter in your annual rate of return, enter 'NT' to indicate Not Trading

Month	2010	2009	2008	2007	2006	2005	2004
Jan		-6.27%	16.15%	5.87%	-3.78%	-5.49%	.50%
Feb		1.65%	24.52%	-10.92%	-2.86%	-5.27%	17.11%
March		-8.37%	-3.06%	-6.40%	9.49%	.03%	3.13%
April		.94%	-5.73%	5.59%	15.20%	-10.59%	-16.91%
May		10.34%	7.36%	11.28%	-4.86%	12.26%	-3.51%
June			3.81%	7.36%	-5.21%	6.13%	-5.88%
July			-9.52%	-16.50%	-8.73%	-3.26%	-4.93%
August			4.78%	-15.78%	-2.79%	-1.59%	3.85%
Sept			4.85%	15.11%	-.90%	-4.52%	-2.01%
Oct			26.55%	1.88%	-1.11%	3.10%	10.75%
Nov			14.06%	2.50%	7.28%	7.22%	9.13%
Dec			7.28%	1.85%	-.03%	-6.33%	-3.08%
Year		-2.77%	126.76%	-4.13%	-.86%	-10.20%	3.81%

Previous Save

Monthly Rates of Return – Class Entry

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Filing Index **Submit Filing** **Printer Friendly** **Help** **Logout**

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Monthly Rates of Return

TEST POOL 100 LP **NFA ID:** P029751

To enter performance information for the offered pool, use the Edit button.

If the offered pool has a multi-tiered structure, first add the layer by using the Add Layer button and then use the Edit button.

Performance

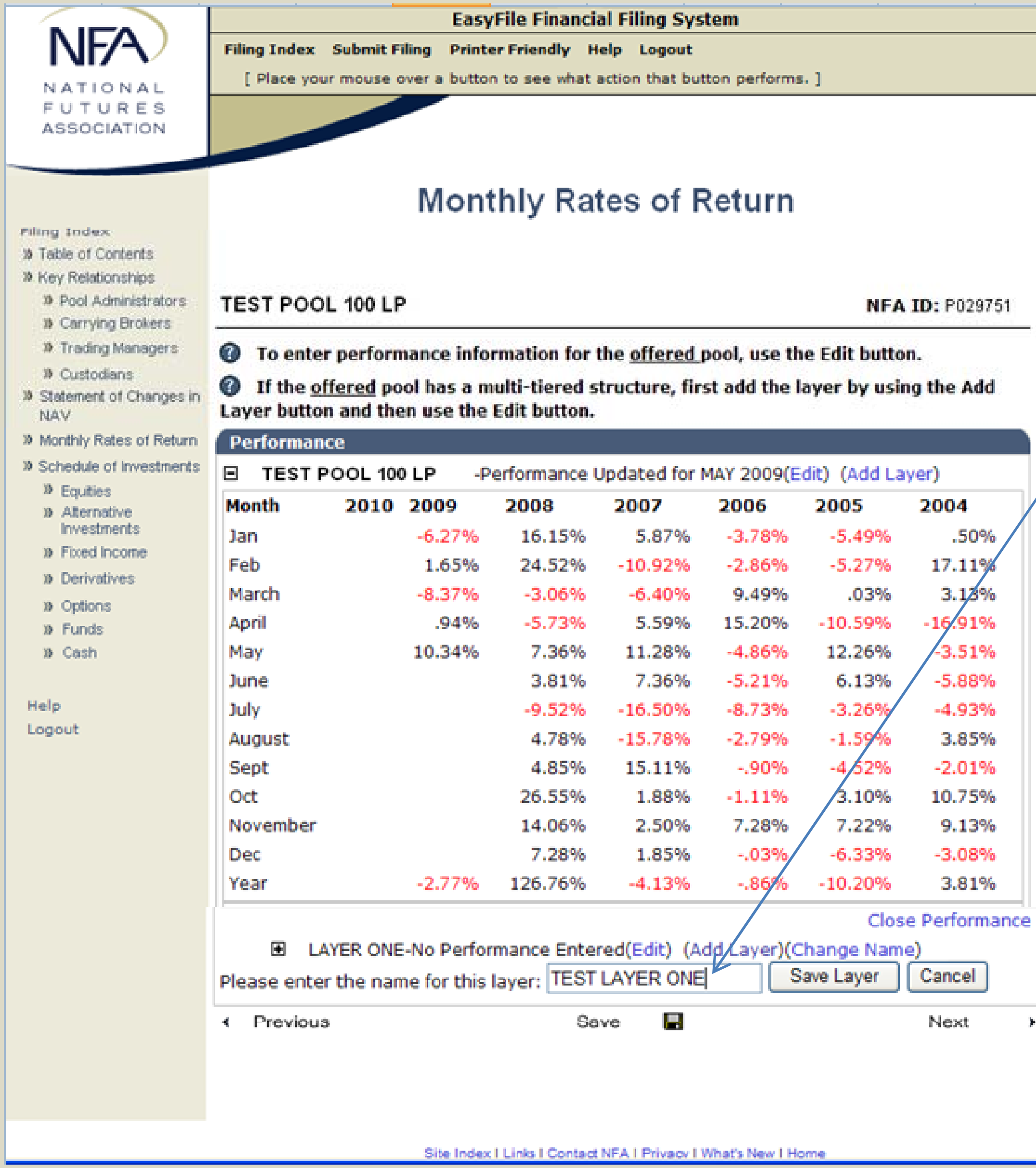
⊟ **TEST POOL 100 LP** -Performance Updated for MAY 2009(Edit) (Add Layer)

Month	2010	2009	2008	2007	2006	2005	2004
Jan		-6.27%	16.15%	5.87%	-3.78%	-5.49%	.50%
Feb		1.65%	24.52%	-10.92%	-2.86%	-5.27%	17.11%
March		-8.37%	-3.06%	-6.40%	9.49%	.03%	3.13%
April		.94%	-5.73%	5.59%	15.20%	-10.59%	-16.91%
May		10.34%	7.36%	11.28%	-4.86%	12.26%	-3.51%
June			3.81%	7.36%	-5.21%	6.13%	-5.88%
July			-9.52%	-16.50%	-8.73%	-3.26%	-4.93%
August			4.78%	-15.78%	-2.79%	-1.59%	3.85%
Sept			4.85%	15.11%	-.90%	-4.52%	-2.01%
Oct			26.55%	1.88%	-1.11%	3.10%	10.75%
November			14.06%	2.50%	7.28%	7.22%	9.13%
Dec			7.28%	1.85%	-.03%	-6.33%	-3.08%
Year		-2.77%	126.76%	-4.13%	-.86%	-10.20%	3.81%

Close Performance

To add performance for a class, click “Add Layer”.

Monthly Rates of Return – Class Entry



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Filing Index Submit Filing Printer Friendly Help Logout

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Monthly Rates of Return

TEST POOL 100 LP **NFA ID:** P029751

To enter performance information for the offered pool, use the Edit button.

If the offered pool has a multi-tiered structure, first add the layer by using the Add Layer button and then use the Edit button.

Performance

⊟ TEST POOL 100 LP -Performance Updated for MAY 2009(Edit) (Add Layer)

Month	2010	2009	2008	2007	2006	2005	2004
Jan		-6.27%	16.15%	5.87%	-3.78%	-5.49%	.50%
Feb		1.65%	24.52%	-10.92%	-2.86%	-5.27%	17.11%
March		-8.37%	-3.06%	-6.40%	9.49%	.03%	3.13%
April		.94%	-5.73%	5.59%	15.20%	-10.59%	-16.91%
May		10.34%	7.36%	11.28%	-4.86%	12.26%	-3.51%
June			3.81%	7.36%	-5.21%	6.13%	-5.88%
July			-9.52%	-16.50%	-8.73%	-3.26%	-4.93%
August			4.78%	-15.78%	-2.79%	-1.59%	3.85%
Sept			4.85%	15.11%	-.90%	-4.52%	-2.01%
Oct			26.55%	1.88%	-1.11%	3.10%	10.75%
November			14.06%	2.50%	7.28%	7.22%	9.13%
Dec			7.28%	1.85%	-.03%	-6.33%	-3.08%
Year		-2.77%	126.76%	-4.13%	-.86%	-10.20%	3.81%

Close Performance

⊞ LAYER ONE-No Performance Entered(Edit) (Add Layer)(Change Name)

Please enter the name for this layer: TEST LAYER ONE [Save Layer] [Cancel]

Previous Save Next

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Enter name of class.

Any number of classes can be added as layers.

Names can be subsequently edited by clicking “Change Name”.

Click “Save Layer” to commit.

Monthly Rates of Return – Class Entry

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Filing Index Submit Filing Printer Friendly Help Logout

[Place your mouse over a button to see what action that button performs.]

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Monthly Rates of Return

TEST POOL 100 LP **NFA ID:** P029751

To enter performance information for the offered pool, use the Edit button.

If the offered pool has a multi-tiered structure, first add the layer by using the Add Layer button and then use the Edit button.

Performance

⊟ **TEST POOL 100 LP** -Performance Updated for MAY 2009(Edit) (Add Layer)

Month	2010	2009	2008	2007	2006	2005	2004
Jan		-6.27%	16.15%	5.87%	-3.78%	-5.49%	.50%
Feb		1.65%	24.52%	-10.92%	-2.86%	-5.27%	17.11%
March		-8.37%	-3.06%	-6.40%	9.49%	.03%	3.13%
April		.94%	-5.73%	5.59%	15.20%	-10.59%	-16.91%
May		10.34%	7.36%	11.28%	-4.86%	12.26%	-3.51%
June			3.81%	7.36%	-5.21%	6.13%	-5.88%
July			-9.52%	-16.50%	-8.73%	-3.26%	-4.93%
August			4.78%	-15.78%	-2.79%	-1.59%	3.85%
Sept			4.85%	15.11%	-.90%	-4.52%	-2.01%
Oct			26.55%	1.88%	-1.11%	3.10%	10.75%
November			14.06%	2.50%	7.28%	7.22%	9.13%
Dec			7.28%	1.85%	-.03%	-6.33%	-3.08%
Year		-2.77%	126.76%	-4.13%	-.86%	-10.20%	3.81%

Close Performance

⊞ LAYER ONE-Performance Updated for JAN 2010(Edit) (Add Layer)(Change Name)

⊟ TEST LAYER ONE-Performance Updated for JAN 2010(Edit) (Change Name)

Month	2010	2009	2008	2007	2006	2005	2004
Jan	3.25%						
Feb							
March							
April							
May							
June							
July							
August							
Sept							
Oct							
November		10.00%					
Dec		-2.50%					
Year							

Close Performance

Previous Save Next

Click "+/-" next to each layer to expand/contract performance info.

To enter rates of return, click the "Edit" link.

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4. Schedule of Investments

- The focus of the system is to capture all individual pool investments greater than 10% of the Pool's NAV.
- Also get dollar value breakdown of all investments in 7 major categories.

Schedule of Investments

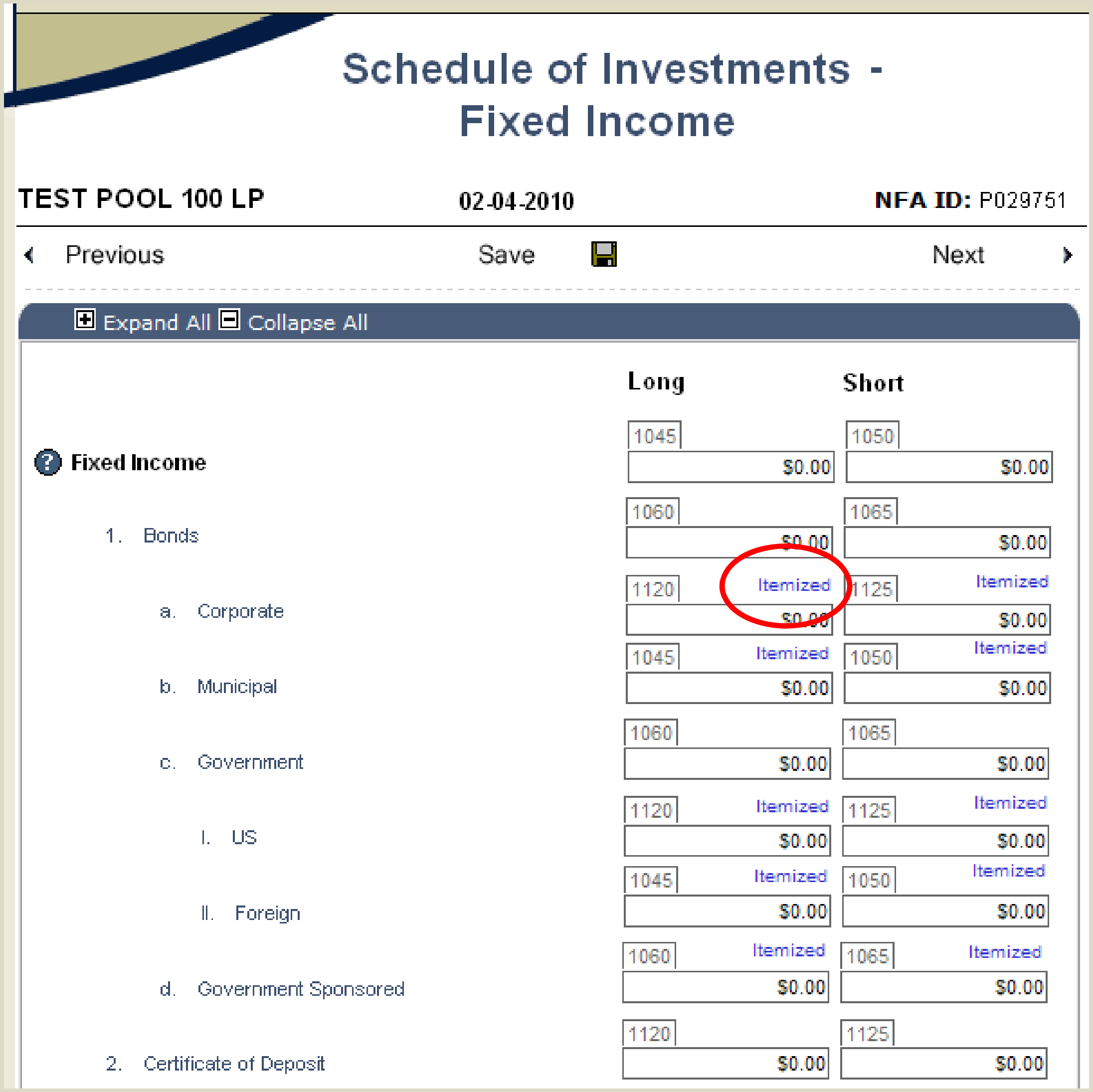
- The 7 major categories:
  - Equities
  - Fixed Income
  - Alternative Investments
  - Derivatives
  - Options
  - Funds
  - Cash

Schedule of Investments-Equities

Each Investment Category will have its own entry screen.

Click “Next” or “Previous” to navigate or use the menu on the left.

Schedule of Investments - Fixed Income



Schedule of Investments - Fixed Income

TEST POOL 100 LP 02-04-2010 **NFA ID:** P029751

Previous Save Next

Expand All Collapse All

	Long	Short
Fixed Income	1045 $0.00	1050 $0.00
1. Bonds	1060 $0.00	1065 $0.00
a. Corporate	1120 Itemized $0.00	1125 Itemized $0.00
b. Municipal	1045 Itemized $0.00	1050 Itemized $0.00
c. Government	1060 $0.00	1065 $0.00
I. US	1120 Itemized $0.00	1125 Itemized $0.00
II. Foreign	1045 Itemized $0.00	1050 Itemized $0.00
d. Government Sponsored	1060 Itemized $0.00	1065 Itemized $0.00
2. Certificate of Deposit	1120 $0.00	1125 $0.00

Listing will expand or contract around various investment types to reduce clutter when necessary.

Both long and short values can be entered.

Schedule of Investments - Alternative Investments

Schedule of Investments - Alternative Investments

TEST POOL 100 LP 02-04-2010 **NFA ID:** P029751

Previous Save Next

Expand All Collapse All

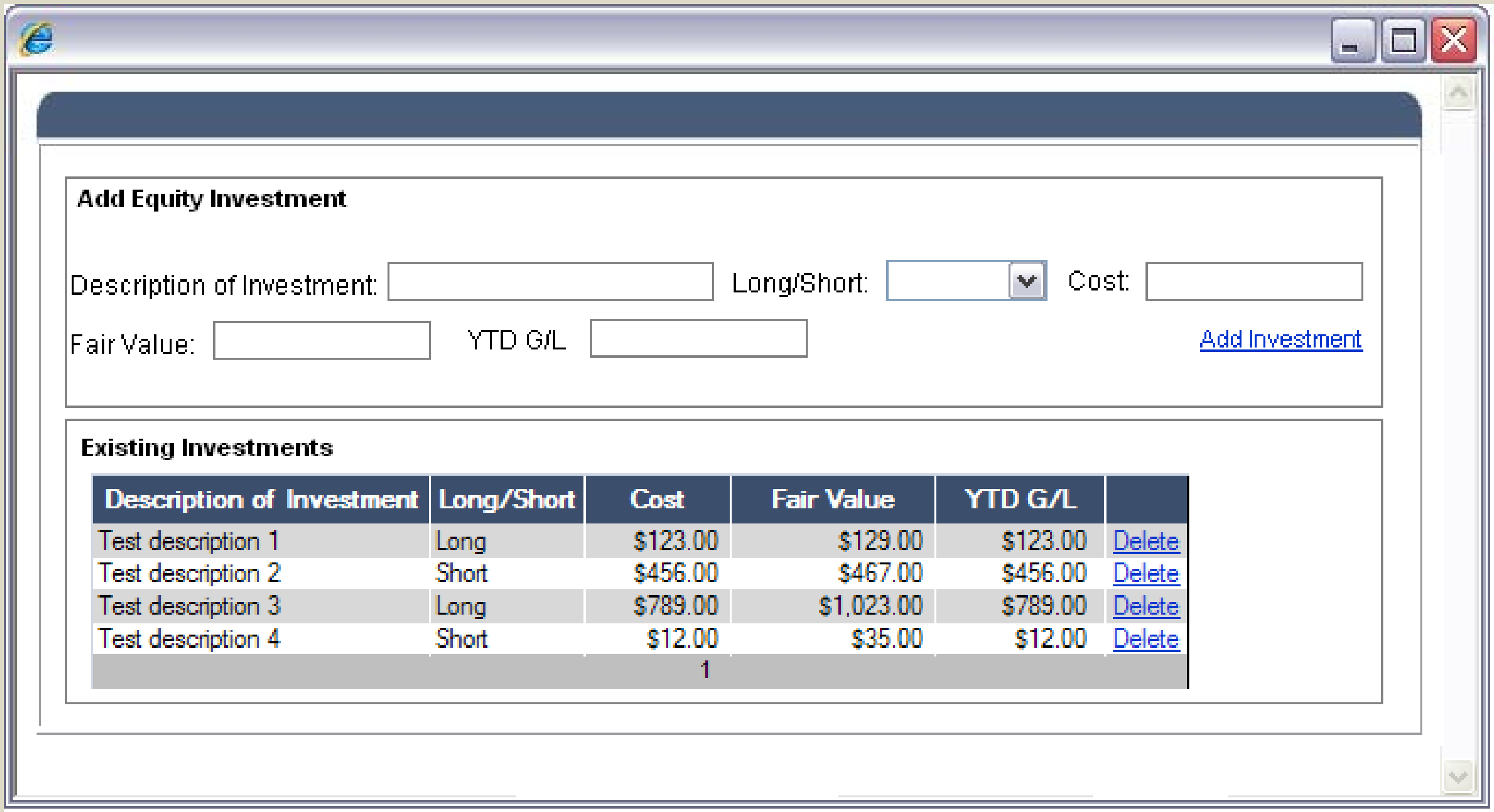
	Long	Short
Alternative Investments	1045 $0.00	1050 $0.00
1. Real Estate	1060 Itemized $0.00	1065 Itemized $0.00
2. Private Equity	1120 Itemized $0.00	1125 Itemized $0.00
3. Venture Capital	1045 Itemized $0.00	1050 Itemized $0.00
4. Forex	1060 Itemized $0.00	1065 Itemized $0.00
5. Spot	1120 $0.00	1125 $0.00
a. Metals	1045 Itemized $0.00	1050 Itemized $0.00

Enter dollar values in respective fields.

Click “Itemized” if investment is >= 10% of NAV.

NFA

Schedule of Investments – Detail Entry for Equities



Add Equity Investment

Description of Investment: Long/Short: Cost:

Fair Value: YTD G/L Add Investment

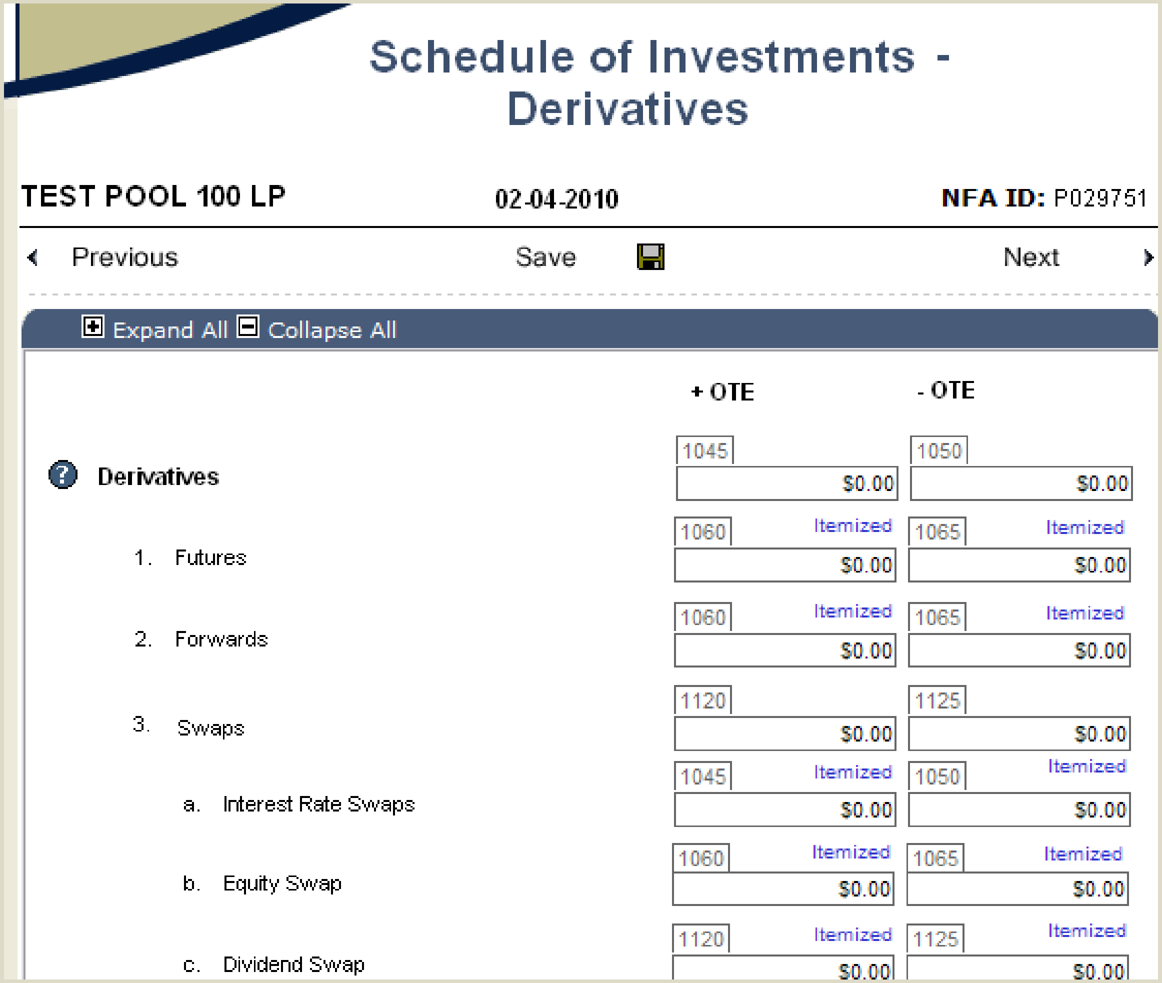
Existing Investments

Description of Investment	Long/Short	Cost	Fair Value	YTD G/L	
Test description 1	Long	$123.00	$129.00	$123.00	Delete
Test description 2	Short	$456.00	$467.00	$456.00	Delete
Test description 3	Long	$789.00	$1,023.00	$789.00	Delete
Test description 4	Short	$12.00	$35.00	$12.00	Delete

1

As each itemization is entered, it will be added to the grid. Use the “Delete” link to remove unnecessary entries.

Schedule of Investments - Derivatives



Because Derivatives can have a negative value, breakdown is according to positive or negative OTE for the investment.

Schedule of Investments – Detail Entry for Derivatives

Add Derivatives Investment

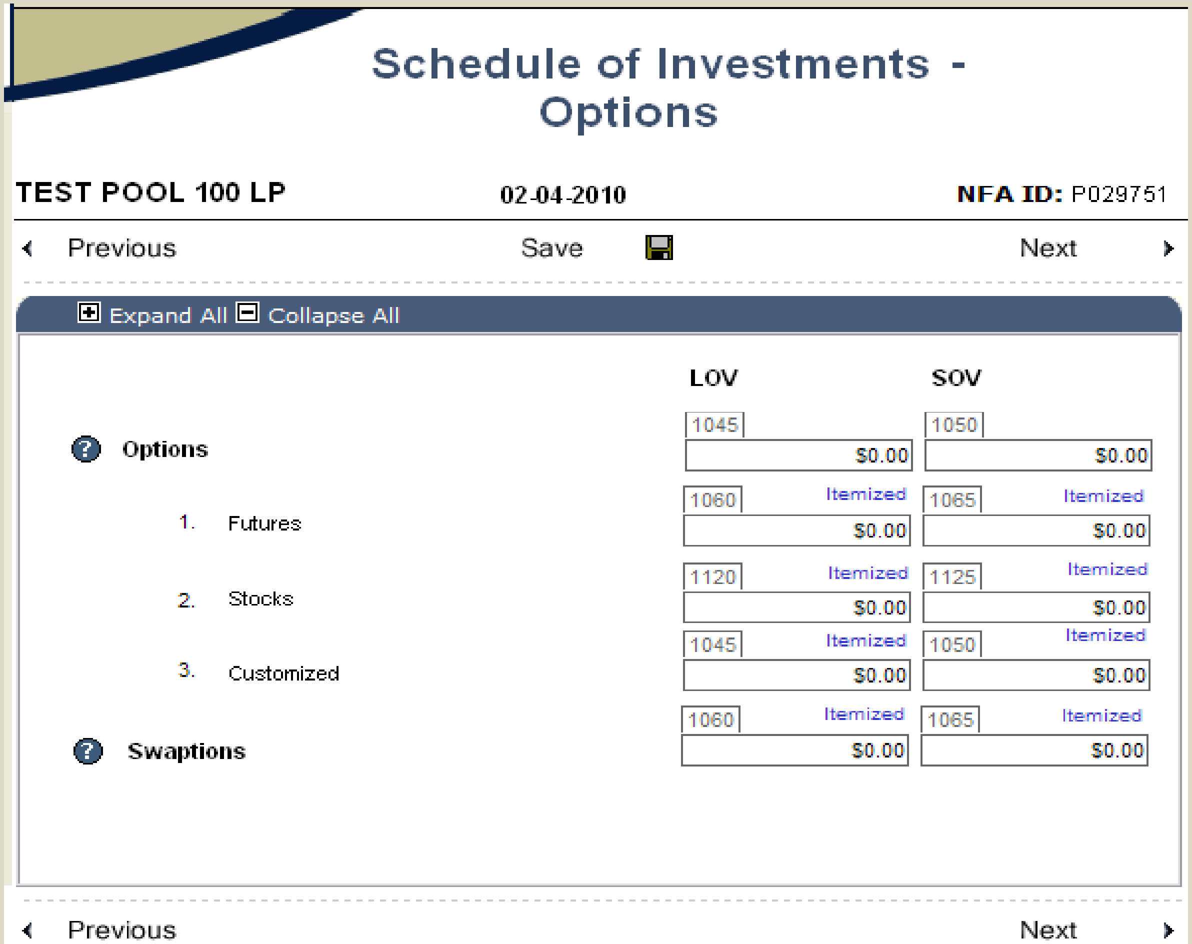
Description of Investment: Long/Short: OTE

Counterparty YTD G/L Add Investment

Existing Investments

Description of Investment	Long/Short	OTE	Counterparty	YTD G/L	
Test description 1	Long	$123.00	text	$123.00	Delete
Test description 2	Short	$456.00	text	$456.00	Delete
Test description 3	Long	$789.00	text	$789.00	Delete
Test description 4	Short	$12.00	text	$12.00	Delete
		1			

Schedule of Investments - Options



Schedule of Investments - Options

TEST POOL 100 LP 02-04-2010 **NFA ID:** P029751

Previous Save Next

Expand All Collapse All

		LOV	SOV
Options		1045 $0.00	1050 $0.00
1.	Futures	1060 Itemized $0.00	1065 Itemized $0.00
2.	Stocks	1120 Itemized $0.00	1125 Itemized $0.00
3.	Customized	1045 Itemized $0.00	1050 Itemized $0.00
Swaptions		1060 Itemized $0.00	1065 Itemized $0.00

Previous Next

For Options and Swaptions, breakdown is by Long Option Value and Short Option Value .

Schedule of Investments – Detail Entry for Options

Add Options Investment

Description of Investment:

Long/Short:

Premium Paid (Collected)

Option Value

Counterparty

YTD G/L

Add Investment

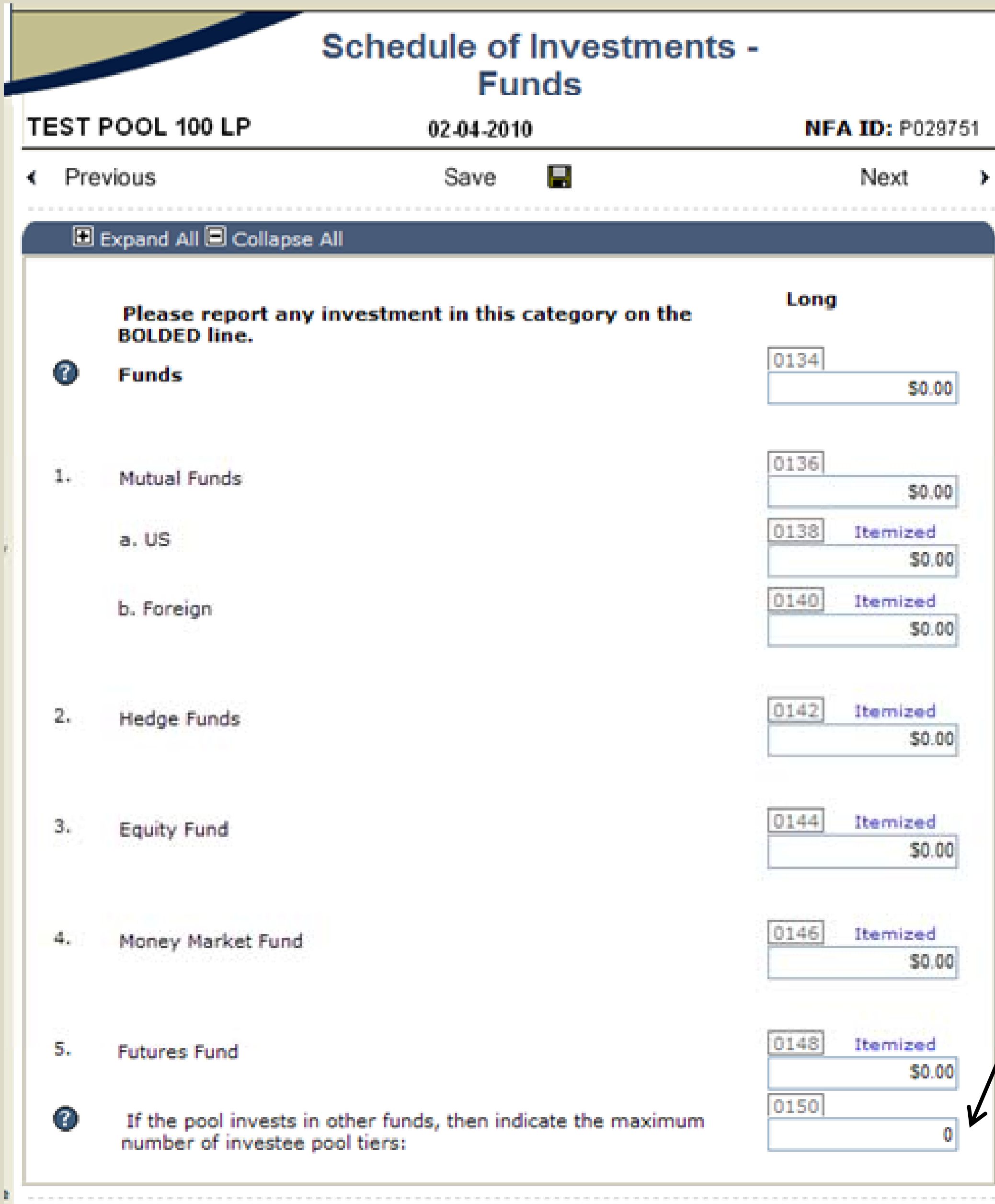
Existing Investments

Description of Investment	Long/Short	Premium Paid (Collected)	Option Value	Counterparty	YTD G/L	
Test description 1	Long	$123.00	$3,211.00	text	$123.00	Delete
Test description 2	Short	$456.00	$1,231.00	text	$456.00	Delete
Test description 3	Long	$789.00	$4,321.00	text	$789.00	Delete
Test description 4	Short	$12.00	$963.00	text	$12.00	Delete

1

NFA

Schedule of Investments - Funds



Schedule of Investments - Funds

TEST POOL 100 LP 02-04-2010 **NFA ID:** P029751

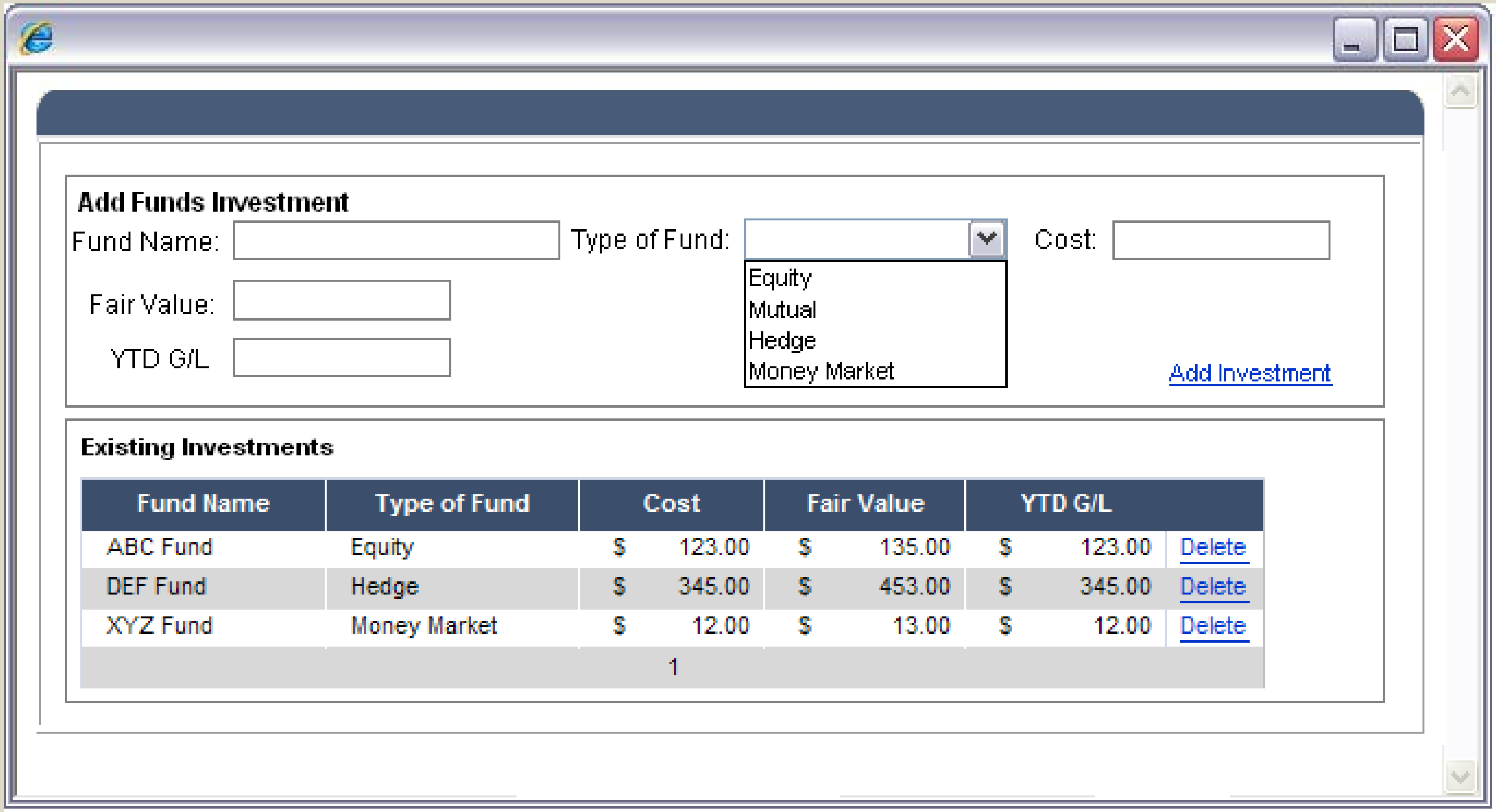
Previous Save Next

Expand All Collapse All

		Long
	Please report any investment in this category on the BOLDED line.	
	Funds	0134 $0.00
1.	Mutual Funds	0136 $0.00
	a. US	0138 Itemized $0.00
	b. Foreign	0140 Itemized $0.00
2.	Hedge Funds	0142 Itemized $0.00
3.	Equity Fund	0144 Itemized $0.00
4.	Money Market Fund	0146 Itemized $0.00
5.	Futures Fund	0148 Itemized $0.00
	If the pool invests in other funds, then indicate the maximum number of investee pool tiers:	0150 0

For all fund investments, the CPO must indicate the number of tiers that the investee pool maintains.

Schedule of Investments – Detail Entry for non-Futures Funds



Add Funds Investment

Fund Name:

Type of Fund:

Equity
Mutual
Hedge
Money Market

Cost:

Fair Value:

YTD G/L

Add Investment

Existing Investments

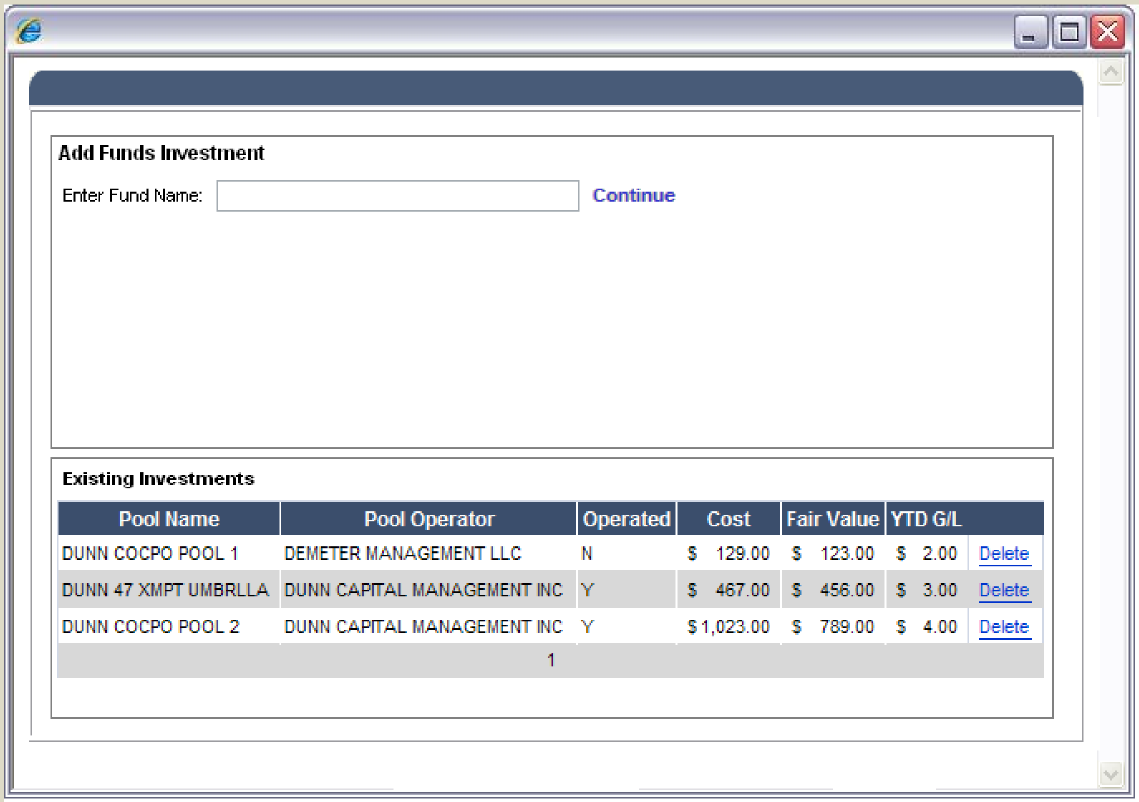
Fund Name	Type of Fund	Cost	Fair Value	YTD G/L	
ABC Fund	Equity	$ 123.00	$ 135.00	$ 123.00	Delete
DEF Fund	Hedge	$ 345.00	$ 453.00	$ 345.00	Delete
XYZ Fund	Money Market	$ 12.00	$ 13.00	$ 12.00	Delete

1

Schedule of Investments – Detail Entry for Futures Funds

For Futures Funds, one additional objective is to ensure that if the pool invests in a master fund that is operated by the same CPO or an affiliate of the CPO, then NFA should receive a breakdown of the master fund's investments.

Schedule of Investments – Detail Entry for Futures Funds



Add Funds Investment

Enter Fund Name: Continue

Existing Investments

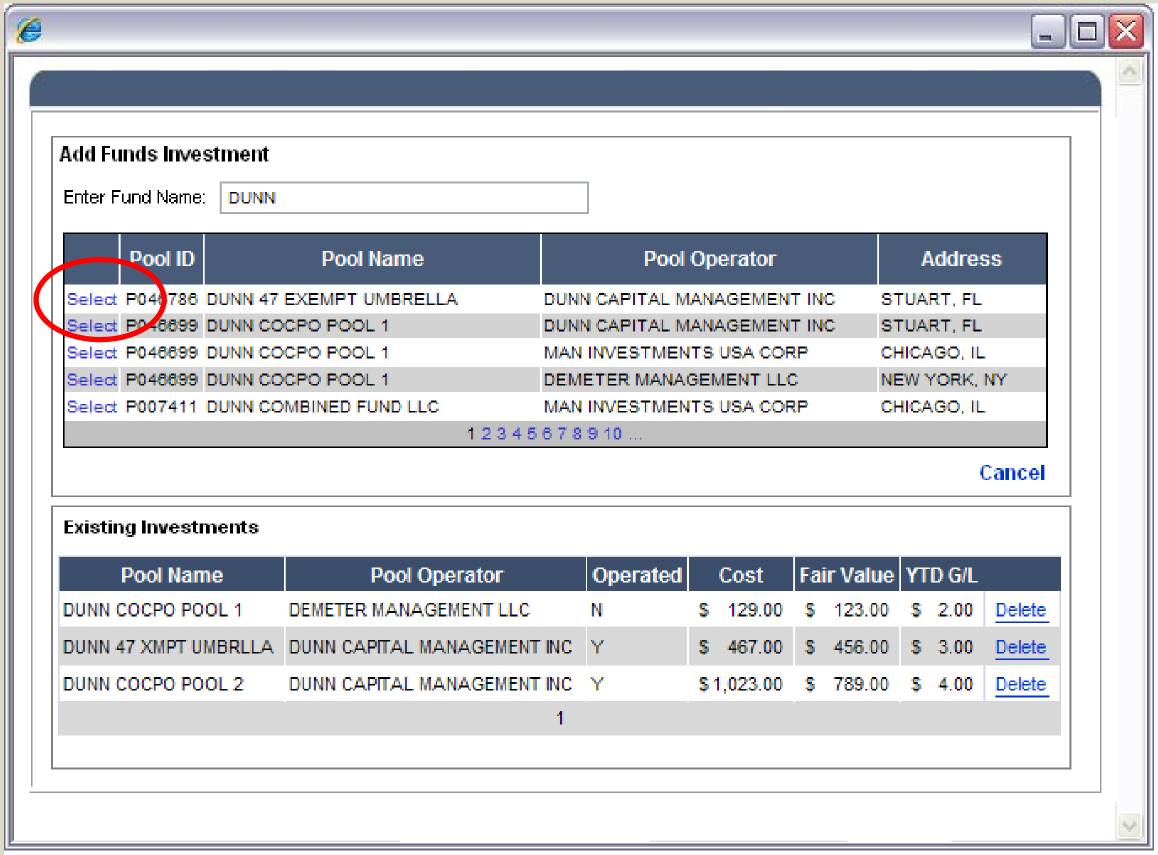
Pool Name	Pool Operator	Operated	Cost	Fair Value	YTD G/L	
DUNN COCPO POOL 1	DEMETER MANAGEMENT LLC	N	$ 129.00	$ 123.00	$ 2.00	Delete
DUNN 47 XMPT UMBRLLA	DUNN CAPITAL MANAGEMENT INC	Y	$ 467.00	$ 456.00	$ 3.00	Delete
DUNN COCPO POOL 2	DUNN CAPITAL MANAGEMENT INC	Y	$ 1,023.00	$ 789.00	$ 4.00	Delete

1

User must enter name of fund and click continue so the system can perform a search.

All futures funds should be in NFA's system—whether due to exemptions, disclosure document submissions or financial filings.

Schedule of Investments – Detail Entry for Futures Funds



Add Funds Investment

Enter Fund Name: DUNN

	Pool ID	Pool Name	Pool Operator	Address
Select	P046786	DUNN 47 EXEMPT UMBRELLA	DUNN CAPITAL MANAGEMENT INC	STUART, FL
Select	P046699	DUNN COCPO POOL 1	DUNN CAPITAL MANAGEMENT INC	STUART, FL
Select	P046699	DUNN COCPO POOL 1	MAN INVESTMENTS USA CORP	CHICAGO, IL
Select	P046699	DUNN COCPO POOL 1	DEMETER MANAGEMENT LLC	NEW YORK, NY
Select	P007411	DUNN COMBINED FUND LLC	MAN INVESTMENTS USA CORP	CHICAGO, IL

1 2 3 4 5 6 7 8 9 10 ...

Cancel

Existing Investments

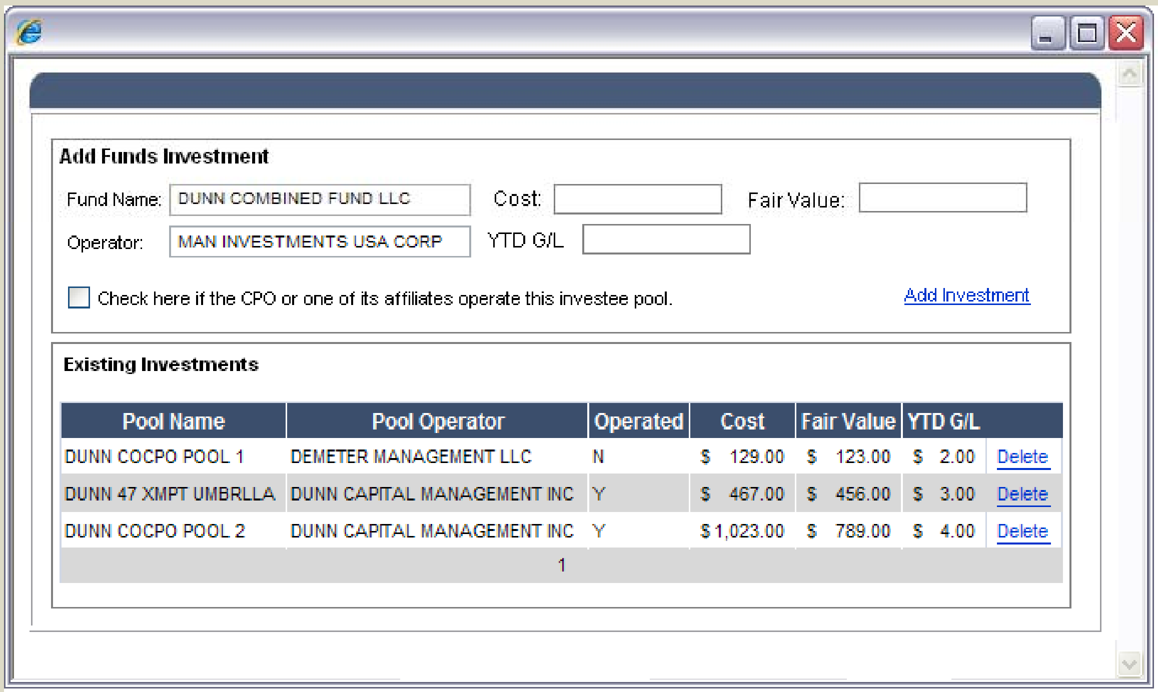
Pool Name	Pool Operator	Operated	Cost	Fair Value	YTD G/L	
DUNN COCPO POOL 1	DEMETER MANAGEMENT LLC	N	$ 129.00	$ 123.00	$ 2.00	Delete
DUNN 47 XMPT UMBRLLA	DUNN CAPITAL MANAGEMENT INC	Y	$ 467.00	$ 456.00	$ 3.00	Delete
DUNN COCPO POOL 2	DUNN CAPITAL MANAGEMENT INC	Y	$ 1,023.00	$ 789.00	$ 4.00	Delete

1

System will return funds with same or similar names.

Once fund is identified, user will click the "Select" button.

Schedule of Investments – Detail Entry for Futures Funds



Add Funds Investment

Fund Name: DUNN COMBINED FUND LLC Cost: Fair Value:

Operator: MAN INVESTMENTS USA CORP YTD G/L

Check here if the CPO or one of its affiliates operate this investee pool. Add Investment

Existing Investments

Pool Name	Pool Operator	Operated	Cost	Fair Value	YTD G/L	
DUNN COCPO POOL 1	DEMETER MANAGEMENT LLC	N	$ 129.00	$ 123.00	$ 2.00	Delete
DUNN 47 XMPT UMBRLLA	DUNN CAPITAL MANAGEMENT INC	Y	$ 467.00	$ 456.00	$ 3.00	Delete
DUNN COCPO POOL 2	DUNN CAPITAL MANAGEMENT INC	Y	$ 1,023.00	$ 789.00	$ 4.00	Delete

1

Once the proper fund is selected, the user will get this screen where he or she can enter the Fair Value and YTD Gain/Loss for the investment.

In the background, the system will determine if the CPO or an affiliate operates the investee pool.

Schedule of Investments - Detail Entry for Futures Funds

If the investee pool is operated by the CPO or an affiliate, then the system will check to see if NFA has already asked for a quarterly filing.

If no quarterly filing has been requested, as in instances where the investee pool is a master, then the system will generate a separate filing request. (A "PQRS".)

NFA
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National Futures Association
EasyFile Financial Filing System

Filing Index

- Pool Index
- Help
- Contact
- Help for Special 9/30/2008 Filing
- Spreadsheet for Special 9/30/2008 Filing
- Logout

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.

Click the End Date of a filing to Open, Enter, Submit, Amend, or Delete a filing.

TEST POOL 100 LP NFA ID: P029751

End Date	Due Date	Form Type	Received Date	Version of Stmt	Filing Type	Currency Type	Status
03-31-2010	05-15-2010	PQR		1	Regular	USD	Open
03-31-2010	05-15-2010	PQRS		1	Regular	USD	Open
12-31-2006	04-02-2007	PFS	03-19-2007 3:40 PM	1	Certified	USD	Received

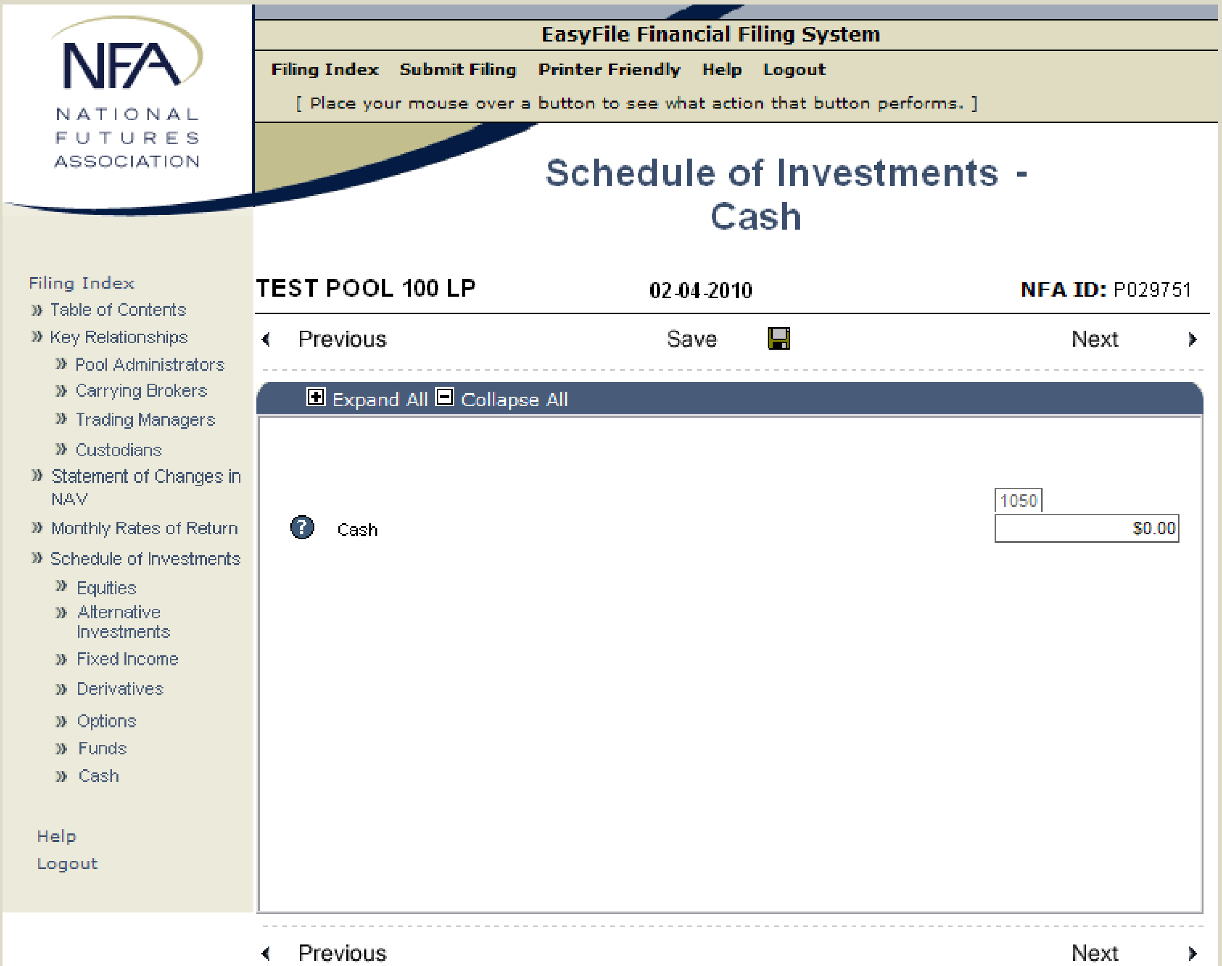
This new filing request will only consist of a Schedule of Investments and Relationships for the master pool.

The CPO can continue with the current filing but it must eventually complete the extra report for the master pool in order to meet all of its filing obligations.

If the CPO has other pools that invest in this master, then it only has to enter the details once under the PQRS filing.

Schedule of Investments - Cash

Final Investment Category Screen:



Detail Entry Review

System generates summary of detail entries

Pool Quarterly Report (PQR)

Pool Index **Filing Index** **Submit Filing** **Help** **Logout**

[Place your mouse over a button to see what action that button performs.]

Itemized Summary

TEST POOL 100 LP | 12-31-2009 | NFA ID: P046823

Itemization of Equities, Alternative Investments, and Fixed Income:

Box#	Description of Investment	Long/Short	Cost	Fair Value	YTD G/L
BOX_0074	US T 10 Year Dec 2017	Long	$900,000.00	$1,000,000.00	$75,000.00
BOX_0154	MICROSOFT COMMON	Long	$8,500,000.00	$10,000,000.00	$350,000.00

1

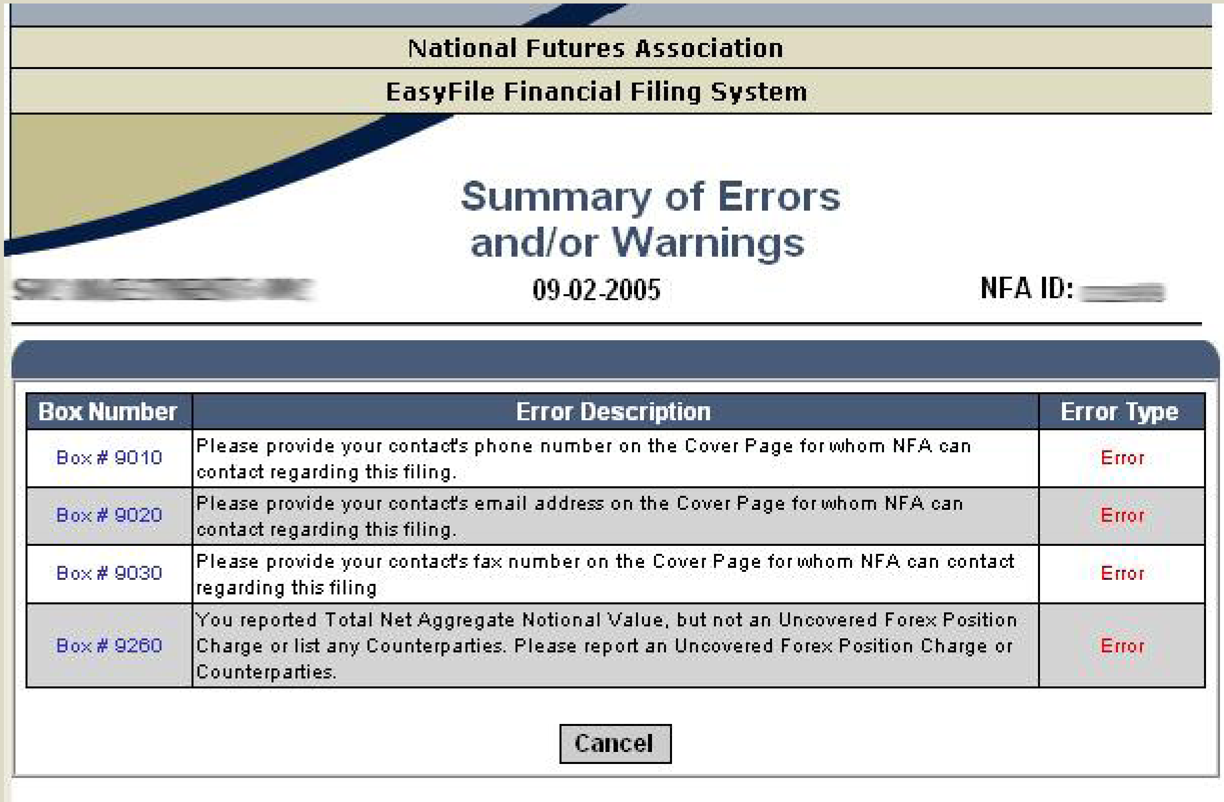
Itemization of Funds (Futures Only):

Box#	Pool Name	Pool Operator	Operated	Fair Value	YTD G/L
BOX_0148	DUNN FINAL TEST SERIES 1000A	DUNN CAPITAL MANAGEMENT INC	N	$1,000,000.00	$75,000.00

1

Completing the Filing

- Errors will be generated if certain fields are not completed or if certain fields do not foot:



National Futures Association

EasyFile Financial Filing System

Summary of Errors and/or Warnings

[redacted] 09-02-2005 NFA ID: [redacted]

Box Number	Error Description	Error Type
Box # 9010	Please provide your contact's phone number on the Cover Page for whom NFA can contact regarding this filing.	Error
Box # 9020	Please provide your contact's email address on the Cover Page for whom NFA can contact regarding this filing.	Error
Box # 9030	Please provide your contact's fax number on the Cover Page for whom NFA can contact regarding this filing	Error
Box # 9260	You reported Total Net Aggregate Notional Value, but not an Uncovered Forex Position Charge or list any Counterparties. Please report an Uncovered Forex Position Charge or Counterparties.	Error

Cancel

- Errors must be addressed before filing will be accepted.
- Warnings are simply notifications of potential problems or discrepancies They can either be addressed or passed upon.

NFA

Completing the Filing

- CPO must affirm accuracy and completeness.

National Futures Association

EasyFile Financial Filing System

Oath or Affirmation

[redacted] 12-31-2009 NFA ID: [redacted]

I hereby affirm that, to the best of my knowledge and belief, the information contained in this Quarterly Report filing is accurate and complete. This submission also constitutes an attestation that I am duly authorized to bind the commodity pool operator listed below.

Name: [redacted]

Comodity Pool Operator: [redacted]

Commodity Pool Name: [redacted]

Submit Filing | Cancel Submission

Contact Us

Larry Dyekman
ldyekman@nfa.futures.org
(312) 781-1372

Mary McHenry
mmchenry@nfa.futures.org
(312) 781-1420

Tracey Hunt
thunt@nfa.futures.org
(312) 781-1284

Information Center: (800) 621-3470

Website: www.nfa.futures.org