



NATIONAL  
FUTURES  
ASSOCIATION

## Pool Quarterly Report (PQR)

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06-30-2010

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The Pool Quarterly Report ('PQR') filing is comprised of the four sections listed below. Each section must be completed in order to submit the filing. As the filing is completed the status of each section will be updated on this screen. For your reference, a help document for each section can be accessed by clicking on the 'Help' icon on the bottom left corner of the screen.

<u>Step</u>	<u>Status</u>
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# Pool Administrators

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Identify the pool's [administrator\(s\)](#), if applicable. If you have terminated or changed the pool's administrator(s) during the quarter, click on the *Edit* or *Delete* buttons to input the necessary updates. **Do not enter the CPO of the pool as a relationship on this screen. Also, if no relationships exist in this category or you have entered all existing relationships, you must click on the [Click here if the above relationships information is complete. link to complete this screen.](#)**

Existing Pool Administrator relationships (Please delete if no longer active):

Name	ID	Started On	
		06/01/1999	
1			

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# Carrying Brokers

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Identify the pool's [carrying broker\(s\)](#), if applicable. If you have terminated or changed the pool's carrying broker(s) during the quarter, click on the *Edit* or *Delete* buttons to input the necessary updates. **Do not enter the CPO of the pool as a relationship on this screen. Also, if no relationships exist in this category or you have entered all existing relationships, you must click on the [Click here if the above relationships information is complete. link to complete this screen.](#)**

Existing Carrying Broker relationships (Please delete if no longer active):

Name	ID	Started On	
		08/12/2002	
		06/05/2003	
		04/30/2002	
		06/01/1999	
		06/01/1999	
		06/01/1999	

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Identify the pool's [trading manager\(s\)](#), if applicable. If you have terminated or changed the pool's trading manager(s) during the quarter, click on the *Edit* or *Delete* buttons to input the necessary updates. **Do not enter the CPO of the pool as a relationship on this screen. Also, if no relationships exist in this category or you have entered all existing relationships, you must click on the [Click here if the above relationships information is complete. link to complete this screen.](#)**

Existing Trading Manager relationships (Please delete if no longer active):

Name	ID	Started On	
		01/01/2010	
1			

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Identify the pool`s [custodian\(s\)](#), if applicable. If you have terminated or changed the pool`s custodian (s) during the quarter, click on the *Edit* or *Delete* buttons to input the necessary updates. **Do not enter the CPO of the pool as a relationship on this screen. Also, if no relationships exist in this category or you have entered all existing relationships, you must click on the *Click here if the above relationships information is complete. link to complete this screen.***

Existing Custodian relationships (Please delete if no longer active):

Name	ID	Started On	
		04/16/2009	
		03/27/2009	
1			

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	General Partner	Limited Partner	Total
<b>1. Beginning NAV</b>	<input type="text" value="0001"/>	<input type="text" value="0002"/>	<input type="text" value="0003"/>
<b>2. Net Income</b>	<input type="text" value="0004"/>	<input type="text" value="0005"/>	<input type="text" value="0006"/>
<b>3. Additions</b>	<input type="text" value="0007"/>	<input type="text" value="0008"/>	<input type="text" value="0009"/>
<b>4. Withdrawals</b>	<input type="text" value="0010"/>	<input type="text" value="0011"/>	<input type="text" value="0012"/>
<b>5. Ending NAV</b>	<input type="text" value="0016"/>	<input type="text" value="0017"/>	<input type="text" value="0018"/>
Special Allocation to the General Partner			<input type="text" value="0015"/>
<b>?</b> Has the pool imposed a halt or any other material limitation on redemptions?			<input type="text" value="0019"/> <input type="radio"/> Yes <input type="radio"/> No
If so, when did the halt or limitation go into effect? (mm/dd/yyyy)			<input type="text" value="0020"/> 
Was disclosure provided in connection with imposing this halt or limitation?			<input type="text" value="0208"/> <input type="radio"/> Yes <input type="radio"/> No
If so, on what date was this disclosure provided? (mm/dd/yyyy)			<input type="text" value="0209"/> 
When was the halt or limitation lifted (if applicable)? (mm/dd/yyyy)			<input type="text" value="0021"/> 
Was disclosure provided in connection with lifting this halt or limitation?			<input type="text" value="0210"/> <input type="radio"/> Yes <input type="radio"/> No
If so, on what date was this disclosure provided? (mm/dd/yyyy)			<input type="text" value="0211"/> 

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# Monthly Rates of Return

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

**?** If the pool is divided into classes for reporting purposes add a layer for each class by using the *Add Layer* button and then use the *Edit* button.

### Performance

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

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**Please report any investment in this category on the BOLDED line.**

	Long	Short
<b>Equities</b>	0024	0025
1. <b>Stocks</b>	0026	0027
a. Energy and Utilities	0152 <b>Itemized</b>	0153 <b>Itemized</b>
b. Technology	0154 <b>Itemized</b>	0155 <b>Itemized</b>
c. Media	0156 <b>Itemized</b>	0157 <b>Itemized</b>
d. Telecommunication	0158 <b>Itemized</b>	0159 <b>Itemized</b>
e. Healthcare	0160 <b>Itemized</b>	0161 <b>Itemized</b>
f. Consumer Services	0162 <b>Itemized</b>	0163 <b>Itemized</b>
g. Business Services	0164 <b>Itemized</b>	0165 <b>Itemized</b>
h. Financial Services	0166 <b>Itemized</b>	0167 <b>Itemized</b>
i. Consumer Goods	0168 <b>Itemized</b>	0169 <b>Itemized</b>
j. Industrial Materials	0170 <b>Itemized</b>	0171 <b>Itemized</b>
2. Exchange Traded Fund	0028 <b>Itemized</b>	0029 <b>Itemized</b>
3. American Deposit Receipt	0030 <b>Itemized</b>	0031 <b>Itemized</b>

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	Long	Short
<b>Please report any investment in this category on the BOLDED line.</b>		
<b>Alternative Investments</b>	<input type="text" value="0032"/>	<input type="text" value="0033"/>
1. Real Estate	<input type="text" value="0034"/> <b>Itemized</b>	<input type="text" value="0035"/> <b>Itemized</b>
2. Private Equity	<input type="text" value="0036"/> <b>Itemized</b>	<input type="text" value="0037"/> <b>Itemized</b>
3. Venture Capital	<input type="text" value="0038"/> <b>Itemized</b>	<input type="text" value="0039"/> <b>Itemized</b>
4. Forex	<input type="text" value="0040"/> <b>Itemized</b>	<input type="text" value="0041"/> <b>Itemized</b>
5. Spot	<input type="text" value="0042"/>	<input type="text" value="0043"/>
a. Metals	<input type="text" value="0044"/> <b>Itemized</b>	<input type="text" value="0045"/> <b>Itemized</b>
b. Energy	<input type="text" value="0046"/> <b>Itemized</b>	<input type="text" value="0047"/> <b>Itemized</b>
c. Other	<input type="text" value="0048"/> <b>Itemized</b>	<input type="text" value="0049"/> <b>Itemized</b>
6. Loans to Affiliate	<input type="text" value="0050"/> <b>Itemized</b>	<input type="text" value="0051"/> <b>Itemized</b>
7. Promissory Notes	<input type="text" value="0052"/> <b>Itemized</b>	<input type="text" value="0053"/> <b>Itemized</b>
8. Physicals	<input type="text" value="0054"/>	<input type="text" value="0055"/>
a. Metals	<input type="text" value="0056"/> <b>Itemized</b>	<input type="text" value="0057"/> <b>Itemized</b>
8. Physicals	<input type="text" value="0054"/>	<input type="text" value="0055"/>
a. Metals	<input type="text" value="0056"/> <b>Itemized</b>	<input type="text" value="0057"/> <b>Itemized</b>
b. Agricultures	<input type="text" value="0058"/> <b>Itemized</b>	<input type="text" value="0059"/> <b>Itemized</b>
c. Energy	<input type="text" value="0060"/> <b>Itemized</b>	<input type="text" value="0061"/> <b>Itemized</b>

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9. Other

0062 Itemized

0063 Itemized

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**Please report any investment in this category on the BOLDED line.**

	Long	Short
<b>Fixed Income</b>	0064	0065
1. Notes, Bonds, and Bills	0066	0067
a. Corporate	0068 <b>Itemized</b>	0069 <b>Itemized</b>
b. Municipal	0070 <b>Itemized</b>	0071 <b>Itemized</b>
c. Government	0072	0073
I. US	0074 <b>Itemized</b>	0075 <b>Itemized</b>
II. Foreign	0076 <b>Itemized</b>	0077 <b>Itemized</b>
d. Government Sponsored	0078 <b>Itemized</b>	0079 <b>Itemized</b>
e. Convertible	0224 <b>Itemized</b>	0225 <b>Itemized</b>
2. Certificate of Deposit	0080	0081
a. US	0082 <b>Itemized</b>	0083 <b>Itemized</b>
b. Foreign	0084 <b>Itemized</b>	0085 <b>Itemized</b>
3. Asset Backed Securities	0086	0087
a. Mortgaged Backed Securities	0088	0089
I. Commercial	0090 <b>Itemized</b>	0091 <b>Itemized</b>
II. Residential	0092 <b>Itemized</b>	0093 <b>Itemized</b>
b. Collateralized Debt Obligations	0094 <b>Itemized</b>	0095 <b>Itemized</b>
c. Collateralized Loan Obligations	0096 <b>Itemized</b>	0097 <b>Itemized</b>
d. Other	0226 <b>Itemized</b>	0227 <b>Itemized</b>

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4. Repurchase Agreements

0228

Itemized

0229

Itemized

5. Reverse Repurchase Agreements

0230

Itemized

0231

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**Please report any investment in this category on the BOLDED line.**

	+ OTE	- OTE
<b>Derivatives</b>	<b>0098</b>	<b>0099</b>
1. Futures	0100	0101
a. Indices	0172	0173
I. Equity	<b>0174</b> <i>Itemized</i>	<b>0175</b> <i>Itemized</i>
II. Commodity	<b>0176</b> <i>Itemized</i>	<b>0177</b> <i>Itemized</i>
b. Metals	<b>0178</b> <i>Itemized</i>	<b>0179</b> <i>Itemized</i>
c. Agriculture	<b>0180</b> <i>Itemized</i>	<b>0181</b> <i>Itemized</i>
d. Energy	<b>0182</b> <i>Itemized</i>	<b>0183</b> <i>Itemized</i>
e. Interest Rate	<b>0184</b> <i>Itemized</i>	<b>0185</b> <i>Itemized</i>
f. Currency	<b>0186</b> <i>Itemized</i>	<b>0187</b> <i>Itemized</i>
g. Other	<b>0188</b> <i>Itemized</i>	<b>0189</b> <i>Itemized</i>
2. Forwards	<b>0102</b> <i>Itemized</i>	<b>0103</b> <i>Itemized</i>
3. Swaps	0104	0105
a. Interest Rate Swap	<b>0106</b> <i>Itemized</i>	<b>0107</b> <i>Itemized</i>
b. Equity/Index Swap	<b>0108</b> <i>Itemized</i>	<b>0109</b> <i>Itemized</i>
c. Dividend Swap	<b>0110</b> <i>Itemized</i>	<b>0111</b> <i>Itemized</i>
d. Currency Swap	<b>0112</b> <i>Itemized</i>	<b>0113</b> <i>Itemized</i>
e. Variance Swap	<b>0114</b> <i>Itemized</i>	<b>0115</b> <i>Itemized</i>
f. Credit Default Swap	<b>0116</b> <i>Itemized</i>	<b>0117</b> <i>Itemized</i>
g. OTC Swap	<b>0118</b> <i>Itemized</i>	<b>0119</b> <i>Itemized</i>

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g. CDO Swap


h. Total Return Swap

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i. Other

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**Please report any investment in this category on the BOLDED line.**

	LOV	SOV
<b>Options</b>	<b>0124</b>	<b>0125</b>
	<input type="text"/>	<input type="text"/>
1. Futures	<b>0126</b>	<b>0127</b>
	<input type="text"/>	<input type="text"/>
a. Indices	<b>0190</b>	<b>0191</b>
	<input type="text"/>	<input type="text"/>
I. Equity	<b>0192</b> Itemized	<b>0193</b> Itemized
	<input type="text"/>	<input type="text"/>
II. Commodity	<b>0194</b> Itemized	<b>0195</b> Itemized
	<input type="text"/>	<input type="text"/>
b. Metals	<b>0196</b> Itemized	<b>0197</b> Itemized
	<input type="text"/>	<input type="text"/>
c. Agriculture	<b>0198</b> Itemized	<b>0199</b> Itemized
	<input type="text"/>	<input type="text"/>
d. Energy	<b>0200</b> Itemized	<b>0201</b> Itemized
	<input type="text"/>	<input type="text"/>
e. Interest Rate	<b>0202</b> Itemized	<b>0203</b> Itemized
	<input type="text"/>	<input type="text"/>
f. Currency	<b>0204</b> Itemized	<b>0205</b> Itemized
	<input type="text"/>	<input type="text"/>
g. Other	<b>0206</b> Itemized	<b>0207</b> Itemized
	<input type="text"/>	<input type="text"/>
2. Stocks	<b>0128</b> Itemized	<b>0129</b> Itemized
	<input type="text"/>	<input type="text"/>
3. Customized/OTC	<b>0130</b> Itemized	<b>0131</b> Itemized
	<input type="text"/>	<input type="text"/>
4. Physicals	<b>0212</b>	<b>0213</b>
	<input type="text"/>	<input type="text"/>
a. Metals	<b>0214</b> Itemized	<b>0215</b> Itemized
	<input type="text"/>	<input type="text"/>
b. Agriculture	<b>0216</b> Itemized	<b>0217</b> Itemized
	<input type="text"/>	<input type="text"/>
c. Currency	<b>0218</b> Itemized	<b>0219</b> Itemized
	<input type="text"/>	<input type="text"/>
d. Energy	<b>0220</b> Itemized	<b>0221</b> Itemized
	<input type="text"/>	<input type="text"/>
e. Other	<b>0222</b> Itemized	<b>0223</b> Itemized
	<input type="text"/>	<input type="text"/>

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5. Swaptions

0132	Itemized	0133	Itemized

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## Schedule of Investments - Funds

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Expand All  Collapse All

**Please report any investment in this category on the BOLDDED line.**

**Long**

		Long
<b>Funds</b>		0134 <input type="text"/>
1.	NFA Listed Fund	<b>0148</b> Itemized <input type="text"/>
2.	Mutual Fund	0136 <input type="text"/>
	a. US	<b>0138</b> Itemized <input type="text"/>
	b. Foreign	<b>0140</b> Itemized <input type="text"/>
3.	Hedge Fund	<b>0142</b> Itemized <input type="text"/>
4.	Equity Fund	<b>0144</b> Itemized <input type="text"/>
5.	Money Market Fund	<b>0146</b> Itemized <input type="text"/>
6.	Private Equity Fund	<b>0232</b> Itemized <input type="text"/>
7.	Real Estate Investment Trust (REIT)	<b>0234</b> Itemized <input type="text"/>
<p><b>?</b> If the pool invests in other funds, then indicate the maximum number of investee pool tiers:</p>		0150 <input type="text"/>

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# Schedule of Investments - Cash

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# Itemized Summary

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#### Itemization of Equities, Alternative Investments, and Fixed Income:

Box#	Description of Investment	Long/Short	Cost	Fair Value	YTD G/L
BOX_0028		Long	\$	\$	\$
BOX_0030		Long	\$	\$	\$
BOX_0070		Long	\$	\$	\$
BOX_0074		Long	\$	\$	\$
BOX_0074		Long	\$	\$	\$
1 2					

#### Itemization of Derivatives (Non-Futures):

Box#	Description of Investment	Long/Short	OTE	Counterparty	YTD G/L
BOX_0108		Long	\$	)	\$
1					

#### Itemization of Funds (Non-Futures):

Box#	Fund Name	Fund Type	Fair Value	YTD G/L
BOX_0142		Hedge	\$	
1				



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Summary of Errors  
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Box Number	Error Description	Error Type
Key Relationships	Each key relationships screen must be completed. Click on the <a href="#">Click here if the above relationships information is complete</a> link to confirm that you have completed the relationships on each of the following screen(s): - Pool Administrator Relationships - Carrying Broker Relationships - Trading Manager Relationships - Custodian Relationships	Error
BOX #0019	On the Statement of Changes in NAV, the pool has not indicated whether a halt or any other limitation was imposed on redemptions.	Error
Rule #10	The pool did not appear to report complete performance for the current quarter. Please ensure that all performance for the current quarter is adequately updated. If this pool has ceased, then you must report the ceased date in the questionnaire system.	Warning
Rule #14	The pool did not report any changes in net asset value. Please insure that the Statement of Changes in NAV is adequately updated.	Warning
Rule #15	The pool did not report any investments on the Schedule of Investments. Please review the schedule and ensure that the pool's investments have been accurately reported.	Error

Cancel

This screen gives firms the option of attaching supporting documentation to a filing.



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No Documents Exist For This Pool

Uploading supporting files is optional at this time. If you wish to skip this step, simply click the *Next* button above.

**Attach supporting Pool Financial Statement files (PDF or XLS files only):**

Document Path:

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## Oath or Affirmation

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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:

Commodity Pool Operator:

Commodity Pool Name:

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