

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS
Form CPO-PQR Template · Schedule A

- iii. Pool's net income during the Reporting Period:
- iv. Additions to the Pool during the Reporting Period:
- v. Withdrawals and Redemptions from the Pool during the Reporting Period:
- vi. Pool's Assets Under Management on the Reporting Date:
- vii. Pool's Net Asset Value on the Reporting Date:
- viii. Pool's base currency:

11. POOL'S MONTHLY RATES OF RETURN

Provide the Pool's monthly rate of return for each month that the Pool has operated. The Pool's monthly rate of return should be calculated in accordance with Commission Rule 4.25(a)(7)(F). Provide the Pool's annual rate of return for the appropriate year in the row marked "Annual."

	2011	2010	2009	2008	2007	2006	2005
Jan.							
Feb.							
March							
April							
May							
June							
July							
August							
Sept.							
Oct.							
Nov.							
Dec.							
ANNUAL							

12. POOL SUBSCRIPTIONS AND REDEMPTIONS

Provide the following information concerning subscriptions to and redemptions from the Pool during the Reporting Period.

- a. Total Pool subscriptions by participants during the Reporting Period:
- b. Total Pool redemptions by participants during the Reporting Period:
- c. Are any Pool participants or share classes currently below the Pool's high water mark?

Yes No

If "Yes," provide the following information:

- i. What is the percentage of participants below the Pool's high water mark as of the Reporting Date? %
- ii. What is the weighted average percentage of participants below the Pool's high water mark as of the Reporting Date? %