

**Compliance Supervisors Inc.
Sample Reports for CPOs**

ABC FUTURES FUND, L.P.
ACCOUNT STATEMENT
DECEMBER 31, 2000

**** STATEMENT OF INCOME (LOSS) ****

TRADING INCOME (LOSS)	
Gross Realized Futures Gains	\$238,682.78
Change in Unrealized Futures	(\$111,223.65)
Currency Conversion Gain	\$300.01
Interest Income Nations Bank	\$1.39
Interest Income at FCMs	\$3,745.21
Total Trading Income:	\$131,505.74
LESS COST OF TRADING	
Actual Commissions charged by FCMs	\$5,047.42
Accrued Commissions on open positions	(\$13.00)
Actual NFA Fees charged by FCMs	\$70.75
Actual Exchange Fees charged by FCMs	\$272.79
Actual Clearing/Brokerage Fees charged by FCMs	\$701.40
XYZ Incentive Fee	\$3,746.60
XYZ Management Fee	\$3,418.35
Total Cost of Trading:	\$13,244.31
EXPENSES	
Accounting Expenses	\$675.00
Compliance Expense	\$600.00
Bank Charges	\$19.75
Postage/Courier Expense	\$376.27
Year End Audit Fee Expense	\$200.00
Year End K1 Tax Preparation	\$60.00
Total Expenses:	\$1,931.02
Net Income:	\$116,330.41

****STATEMENT OF CHANGES IN NET ASSET VALUE****

Description	Limited Partner Balances
Beginning Net Asset Value	\$1,110,422.80
Partner Additions	\$0.00
Partner Withdrawals	(\$1,500.00)
Net Income:	\$116,330.41
Ending Net Asset Value	\$1,225,253.21

Monthly Rate of Return:	10.48%
Year-To-Date Rate of Return:	12.30%
TOTAL UNITS OUTSTANDING AS OF: DECEMBER 31, 2000	446.3862
NET ASSET VALUE PER UNIT AS OF: DECEMBER 31, 2000	\$2,744.83

This account statement is accurate and complete to the best of my knowledge and belief

By: John Doe
 Managing Member
 XYZ Capital Management
 Commodity Pool Operator for ABC Futures Fund, L.P.

ABC FUTURES FUND, L.P.
REPORT OF UNITS OUTSTANDING
DECEMBER 31, 2000

Limited Partner	LP Beginning Net Asset Value	LP Additions	LP Withdrawals	LP Income/(Loss)	LP Ending Net Asset Value	Ownership Interest per LP (BOM)	Ownership Interest per LP (EOM)	Units Purchased by LP	Units Redeemed by LP	Units owned by LP	NAV Per Unit
Bill Smith IRA	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00000%	0.00000%	0	0	0	0.00
Joe Doe IRA	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00000%	0.00000%	0	0	0	0.00
Dr. Bill Brown	\$60,969.56	\$0.00	(\$1,500.00)	\$6,387.31	\$65,856.87	5.49066%	5.37496%	0	0.546482354	23.993078	2744.83
Jim Jones	\$58,587.23	\$0.00	\$0.00	\$6,137.73	\$64,724.96	5.27612%	5.28258%	0	0	23.580699	2744.83
Dale Jackson IRA	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00000%	0.00000%	0	0	0	0.00
Mary Smith	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00000%	0.00000%	0	0	0	0.00
Dr. L.J. Chow	\$33,388.77	\$0.00	\$0.00	\$3,497.88	\$36,886.65	3.00685%	3.01053%	0	0	13.438602	2744.83
Cindy Jones	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00000%	0.00000%	0	0	0	0.00
Mary Jackson	\$27,870.84	\$0.00	\$0.00	\$2,919.81	\$30,790.65	2.50993%	2.51300%	0	0	11.217698	2744.83
Robert Brown	\$1,672.88	\$0.00	\$0.00	\$175.27	\$1,848.15	0.15065%	0.15084%	0	0	0.673321	2744.83
Joseph Black	\$42,055.85	\$0.00	\$0.00	\$4,405.87	\$46,461.72	3.78737%	3.79201%	0	0	16.927007	2744.83
Linda Jones	\$49,690.82	\$0.00	\$0.00	\$5,205.72	\$54,896.54	4.47495%	4.48042%	0	0	19.999994	2744.83
Anthony Wagner	\$27,870.85	\$0.00	\$0.00	\$2,919.81	\$30,790.66	2.50993%	2.51300%	0	0	11.217702	2744.83
John Smith	\$48,597.89	\$0.00	\$0.00	\$5,091.22	\$53,689.11	4.37652%	4.38188%	0	0	19.560101	2744.83
Howard Miller	\$144,155.85	\$0.00	\$0.00	\$15,102.09	\$159,257.94	12.98207%	12.99796%	0	0	58.021103	2744.83
Linda Olsen	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00000%	0.00000%	0	0	0	0.00
Roger Neil	\$35,466.11	\$0.00	\$0.00	\$3,715.51	\$39,181.62	3.19393%	3.19784%	0	0	14.274709	2744.83
ABC Partnership	\$285,509.26	\$0.00	\$0.00	\$29,910.60	\$315,419.86	25.71176%	25.74324%	0	0	114.914258	2744.83
Ed Holmn	\$127,854.02	\$0.00	\$0.00	\$13,394.28	\$141,248.30	11.51399%	11.52809%	0	0	51.459802	2744.83
Creative Investments, Ltd.	\$37,915.84	\$0.00	\$0.00	\$3,972.15	\$41,887.99	3.41454%	3.41872%	0	0	15.2607	2744.83
The Ultimate Futures Fund	\$19,722.29	\$0.00	\$0.00	\$2,066.15	\$21,788.44	1.77611%	1.77828%	0	0	7.938	2744.83
William Jenson IRA	\$41,586.53	\$0.00	\$0.00	\$4,356.70	\$45,943.23	3.74511%	3.74969%	0	0	16.73811	2744.83
James Jones	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00000%	0.00000%	0	0	0	0.00
Dr. Harvey Thomas	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00000%	0.00000%	0	0	0	0.00
Mary Miller	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00000%	0.00000%	0	0	0	0.00
Alex Samual	\$67,508.21	\$0.00	\$0.00	\$7,072.31	\$74,580.52	6.07951%	6.08695%	0	0	27.17129	2744.83
Totals:	\$1,110,422.80	\$0.00	(\$1,500.00)	\$116,330.41	\$1,225,253.21	100%	100%	0	0	446.39	\$2,744.83

ABC FUTURES FUND, L.P.
MANAGEMENT FEE CALCULATION FOR XYZ CAPITAL MANAGEMENT
ACCOUNT: FIMAT USA, INC. (A/C F KR099 123456)
DECEMBER 31, 2000

Management Fee is due and payable on the value of the Partnership's trading assets at FIMAT USA at the end of the month calculated in accordance with Generally Accepted Accounting Principals. Pursuant to XYZ Capital Management's management fee definition, the management fee is equal to 1/6 of 1% per month (2% per annum) of "Net Assets" plus any Notional Funds, payable as of the end of each quarter. For management fee purposes, Net Assets are defined as Actual Funds, less all liabilities (including accrued fees).

Accrued Interest for the Month is not included in the management fee and incentive fee calculations

Management Fee is accrued and paid monthly

CTA Beginning Equity:	\$365,716.83
Notional Equity:	\$160,000.00
Additions:	\$0.00
Withdrawals:	\$0.00
Net Income Before Fees:	\$28,429.21
Adjusted BNAV subject to CTA Management Fee:	<u>\$554,146.04</u>
Management Fee Rate (2% Per Annum):	<u>0.16666%</u>
Management Fee:	<u>\$923.54</u>

CTA Beginning Equity	\$365,716.83
Net Income Before fees:	\$28,429.21
Management Fee:	\$923.54
Incentive Fee:	\$0.00
Adjustments:	<u>\$0.00</u>
CTA Ending Equity to begin next month:	<u><u>\$393,222.50</u></u>

ABC FUTURES FUND, L.P.
INCENTIVE FEE CALCULATION FOR ABC FUTURES FUND, L.P.
ACCOUNT: FIMAT USA, INC. (A/C F KR099 123456)
DECEMBER 31, 2000

Incentive Fee is accrued monthly and paid:

Is accrued interest included in incentive fee calculation?

Quarterly
<input type="radio"/> YES <input checked="" type="radio"/> NO

Gross Realized Futures - FIMAT	\$60,928.60	
Chng Unrealized Future - FIMAT	(\$32,261.84)	
Currency Gain/Loss - FIMAT	\$299.69	
Interest Income at FIMAT	\$0.00	
Total Trading Income for Month		\$28,966.45

Actual Commissions - FIMAT	\$1,015.18	
Change Accrued Comm. - FIMAT	\$14.00	
Actual NFA Fees - FIMAT	\$21.25	
Actual Exchange Fees - FIMAT	\$147.54	
Clearing/Brokerage Fee - FIMAT	\$460.65	
XYZ Mgt Fee Expense - FIMAT	\$923.54	
Total Trading Expenses for Month		\$2,582.16

Net Trading Income for Month Subject to Incentive Fee:	\$26,384.29
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Incentive Fee Rate:	20%
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Current Period Incentive Fee:	\$5,276.86
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Carryforward Incentive Fee loss from prior periods:	(\$25,213.63)
Current period Incentive Fee:	\$5,276.86
Current Period Accrual:	(\$19,936.77)

AMOUNT DUE AND PAYABLE TO XYZ CAPITAL MANAGEMENT:	\$0.00
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ABC FUTURES FUND, L.P.

Account Statement

987 Broad Street
Suite 123
New York, New York 98765

Dr. Bill Brown
123 Main Street
Miami Beach, Florida 12345-6789

**** STATEMENT OF INCOME (LOSS) ****
DECEMBER 31, 2000

TRADING INCOME (LOSS)

Gross Realized Futures at FCMs	\$238,682.78
Chng Unrealized Futures at FCMs	(\$111,223.65)
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Inc. Fee Expense - CTA	\$0.00
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****STATEMENT OF CHANGES IN NET ASSET VALUE****

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<u>Your Capital Account</u>
Your beginning of the month balance: \$60,969.56
You had no additions this month
Your withdrawals for the month :\$1,500.
You were allocated \$6,387.31 in profits this month
Your ending account balance is: \$65,856.87
You own 5.37496% of the Partnership
You own 23.993078 units in the Partnership

Monthly Rate of Return: **10.48%**
 Year-To-Date Rate of Return: **12.30%**
 Units Outstanding as of December 31, 2000: **446,386,1724**
 NAV per Unit as of December 31, 2000: **\$2,744.8279**

This account statement is accurate and complete to the best of my knowledge and belief

By: John Doe
 Managing Member
 XYZ Capital Management
 Commodity Pool Operator for ABC Futures Fund, L.P.