

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule B

e. Convertible

i. Investment grade

ii. Non-investment grade

Certificates of Deposit

a. U.S.

b. Foreign

Asset Backed Securities

a. Mortgage Backed Securities

i. Commercial Securitizations

A. Senior or higher

B. Mezzanine

C. Junior/Equity

ii. Commercial Resecuritizations

A. Senior or higher

B. Mezzanine

C. Junior/Equity

iii. Residential Securitizations

A. Senior or higher

B. Mezzanine

C. Junior/Equity

iv. Residential Resecuritizations

A. Senior or higher

B. Mezzanine

C. Junior/Equity

v. Agency Securitizations

A. Senior or higher

B. Mezzanine

C. Junior/Equity

vi. Agency Resecuritizations

A. Senior or higher

B. Mezzanine

C. Junior/Equity

b. CDO Securitizations

i. Senior or higher

ii. Mezzanine

iii. Junior/Equity