

CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule B

c. CDO Resecuritizations		
i. Senior or higher		
ii. Mezzanine		
iii. Junior/Equity		
d. CLOs Securitizations		
i. Senior or higher		
ii. Mezzanine		
iii. Junior/Equity		
e. CLO Resecuritizations		
i. Senior or higher		
ii. Mezzanine		
iii. Junior/Equity		
f. Credit Card Securitizations		
i. Senior or higher		
ii. Mezzanine		
iii. Junior/Equity		
g. Credit Card Resecuritizations		
i. Senior or higher		
ii. Mezzanine		
iii. Junior/Equity		
h. Auto-Loan Securitizations		
i. Senior or higher		
ii. Mezzanine		
iii. Junior/Equity		
i. Auto-Loan Resecuritizations		
i. Senior or higher		
ii. Mezzanine		
iii. Junior/Equity		
j. Other		
i. Senior or higher		
ii. Mezzanine		
iii. Junior/Equity		

Repos [] []

Reverse Repos [] []