CFTC POOL QUARTERLY REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template · Schedule C

f. Corporate bonds not issued by financial institutions (other than convertible bonds)

i. Investment grade

☐ Duration ☐ WAT ☐ 10-year eq. .

ii. Non-investment grade .....

☐ Duration ☐ WAT ☐ 10-year eq. .

g. Convertible bonds issued by financial institutions

i. Investment grade .....

☐ Duration ☐ WAT ☐ 10-year eq. .

ii. Non-investment grade .....

☐ Duration ☐ WAT ☐ 10-year eq. .

h. Convertible bonds not issued by financial institutions

i. Investment grade .....

☐ Duration ☐ WAT ☐ 10-year eq. .

ii. Non-investment grade .....

☐ Duration ☐ WAT ☐ 10-year eq. .

i. Sovereign bonds and municipal bonds

i. U.S. treasury securities .....

☐ Duration ☐ WAT ☐ 10-year eq. .

ii. Agency securities .....

☐ Duration ☐ WAT ☐ 10-year eq. .

iii. GSE bonds.....

☐ Duration ☐ WAT ☐ 10-year eq. .

iv. Sovereign bonds issued by G10 countries other than the U.S.....

☐ Duration ☐ WAT ☐ 10-year eq. .

v. Other sovereign bonds (including supranational bonds).....

☐ Duration ☐ WAT ☐ 10-year eq. .

vi. U.S. state and local bonds.....

☐ Duration ☐ WAT ☐ 10-year eq. .