

## CFTC FORM CPO-PQR REPORT FOR COMMODITY POOL OPERATORS

## Form CPO-PQR Template

- c. Government
  - i. U.S. Treasury securities
  - ii. Agency securities
  - iii. Foreign (G10 countries)
  - iv. Foreign (all other)
- d. Gov't Sponsored
- 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