

CFTC FORM CPO-PQR REPORT FOR COMMODITY POOL OPERATORS

Form CPO-PQR Template

- 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

- 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