



Proposed Rule: Form CPO-PQR

Open Meeting April 14, 2020

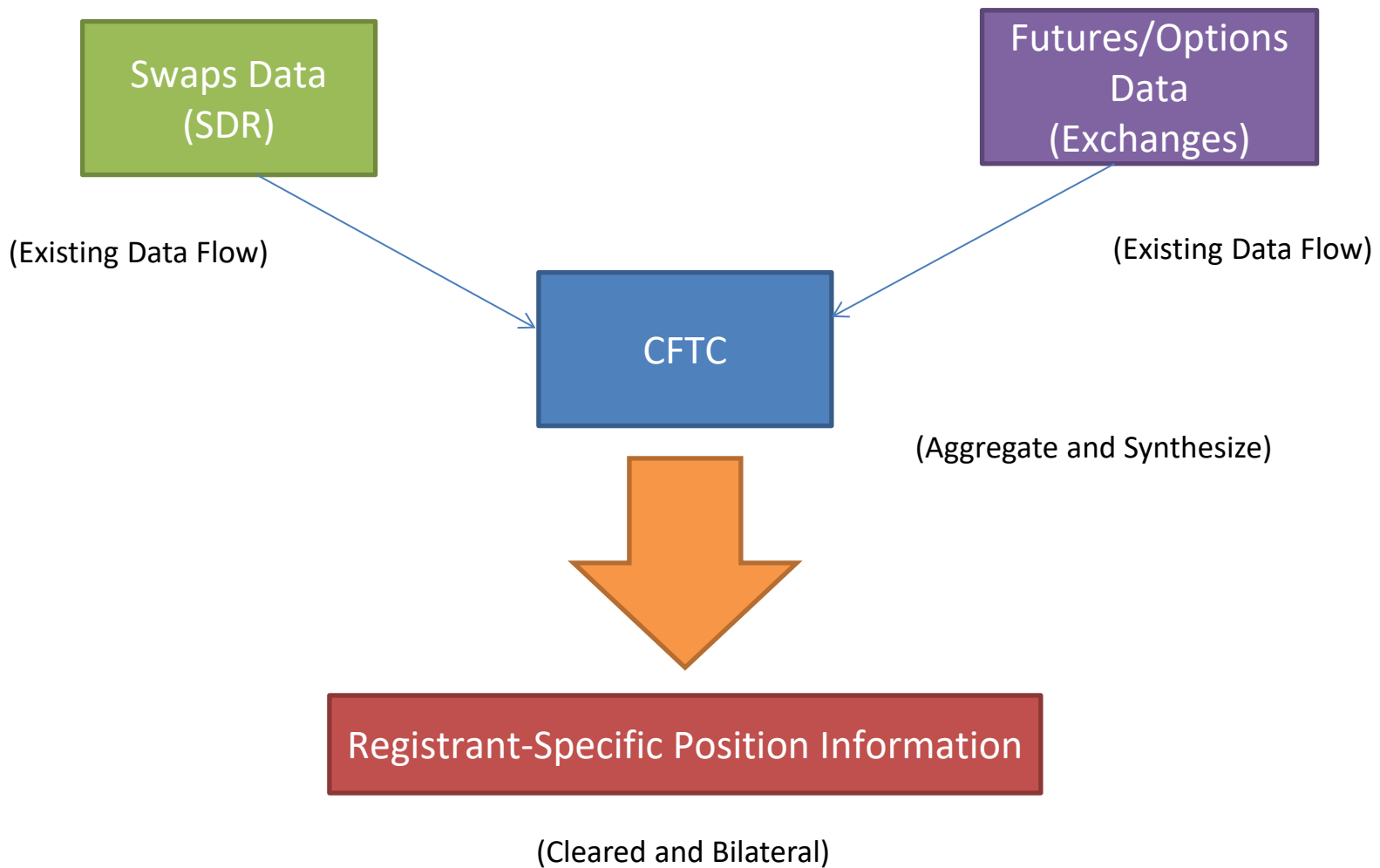
Current Form CPO-PQR: Vital Facts and Figures

Form CPO-PQR Facts and Figures:	*all data as of Dec 31, 2018
Total Questions (Including Separately Identifiable Subparts)	155
Reporting Frequency	Quarterly (Large CPOs) Annually (All Others)
Number of CPOs Filing Quarterly	119
Number of CPOs Filing Annually	802
Pool Reports – Quarterly	223
Pools Reports – Annually	4,893
Information Lag to CFTC	Minimum of 60 days

Total Questions x Number of Pools Filed Quarterly x 4 Quarters = 138,260

Total Questions x Number of Pools Filed Annually x 1 Annual = 420,926

Aggregate and Synthesize Existing Data



Data Driven Risk Analysis for Registrant Oversight

Cleared

Liquidity and risk transmission to the center of the market

(Account Controller)

CPO/CTA

FCM

Clearinghouse

Bilateral

Liquidity and risk transmission with potential impact to the broader financial system

(Account Controller)

CPO/CTA

SD

(Account Controller)