Axioma Reporting Solutions

DODD FRANK FORM-PF

From data mapping to report population through report filing, our solution manages every step of the Form-PF reporting process. From our central, secure data repository, we find synergies across Form-PF, CPO-PQR, and Annex IV in order to facilitate the preparation of multiple forms and meet increasingly complex regulatory requirements.

On July 21, 2010, President Obama signed into law the Dodd-Frank Wall Street Reform and Consumer Protection Act ("Dodd-Frank Act"), which implemented a number of financial regulatory reforms in response to the Global Financial Crisis of 2008. As a result, the SEC and CFTC collaboratively proposed and adopted rules requiring private fund advisers ("PFAs") registered with the SEC to periodically file Form PF.

CURRENT MARKET ENVIRONMENT

- Higher levels of reporting standards required by regulatory bodies (SEC, CFTC, FINRA)
- Increased focus on investment community by government bodies (Dodd-Frank Act)
- Allocators are requiring additional information in a number of areas:

  - Market risk
  - Credit risk
  - Operational risk
  - Counterparty risk

FACTS ABOUT FORM PF

- Form PF will require Investment Advisors who manage Private Investment Funds (including hedge funds, private equity funds and money market/liquidity funds) to file Form PF
- Advisors will need to file Form PF at least annually, possibly quarterly, depending on the fund type and RAUM
- Given the complexities of completing Form PF, asset managers will need to have the ability to gather data from a variety of sources, and calculate numerous risk metrics

FORM PF CONTENT INCLUDES

- Advisor and fund identifying information
- Allocation of assets under management
- Historical performance
- Assets and liabilities
- Investor information
- Financing/creditor information
- Counterparty and collateral information

- Exposure and transaction allocation by:
- Sub-asset class
- Issuer type
- Country/Region
- Various risk metrics, including:
- Portfolio turnover
- Interest Rate Sensitivity measures

AXIOMA

Flexible is better.®