

QONTIGO REPORTING SOLUTIONS

Form PF

From data mapping to final report submission, our solution manages every step of the Form PF reporting process.

Utilizing our central, secure data repository, we find synergies across PF, CPO- PQR, and Annex IV in order to facilitate the preparation of multiple filings and meet increasingly complex regulatory requirements across global jurisdictions.

With an increased connectivity of large market players, and the potential systemic counterparty risk brought to the fore by Lehman Brothers, Form PF targeted specific areas of concern:

✓ Market Risk

✓ Operational Risk

✓ Credit Risk

✓ Counterparty Risk

Form PF requires stress and risk calculations, along with counterparty exposures in an effort to closely monitor potential ripple effects in the credit markets. OTC trading, especially derivative trading, is closely monitored in order to expose more insights of this traditionally non-transparent area. Exposures to financial companies is closely monitored as well.

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

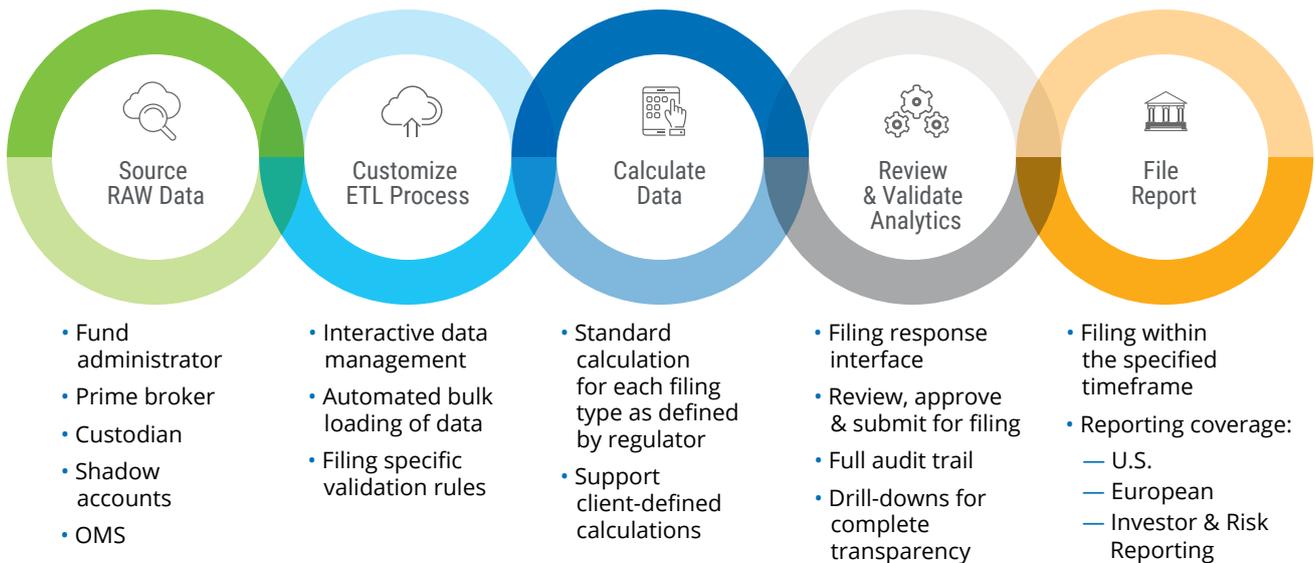
Key Facts

1 Private Fund advisors will need to file Form PF either annually or quarterly based upon Regulatory Assets Under Management (RAUM). This differs from AUM, in that RAUM shows gross values, and thus does not subtract liabilities through debt or leverage. An RAUM of \$1.5 billion is the threshold to trigger Quarterly reporting.

2 Given the complexities of completing Form PF, funds will need to have the ability to gather data from a variety of sources, and integrate pieces into the SEC mandated outputs. This requires coordination, data mapping, and a repeatable process.

3 Form PF enables funds to convey methodologies and conventions through the Assumptions Question 4. This allows a fund to maintain consistent internal practices with what they report externally to regulators. The SEC is known to use these Assumptions in efforts to learn about evolving trends in investing, accounting and reporting.

The Qontigo Integrated Workflow



The Managed Service

On top of a powerful technology offering, the Qontigo Reporting Solutions managed service takes pain out of clients' hands in the form of a completely outsourced regulatory reporting service, driven by experienced and knowledgeable regulatory experts. We pair the technology platform with our proven managed service, which includes customization of a workflow between Qontigo, client team and any additional vendors needed to produce client reports.

- > **Identification of necessary data sources**, typically originating from a combination of Fund Administration raw output of positional information, prime broker counterparty data and internal client systems.
- > **Build of a custom extraction, translation and loading process ("ETL")** to receive raw data from identified sources and map it to a necessary format in the Data Console.
- > **Validation of data once in the Data Console** and generation of specified report(s).
- > **Maintenance and update of workflows** to account for raw data changes from client input.

Why Qontigo?

Qontigo is the worldwide provider of innovative regulatory reporting, risk management, portfolio construction solutions and indices to financial institutions worldwide. With an emphasis on innovation, outstanding service and open- platform technology, Qontigo partners with its clients to provide more choice, greater flexibility and outstanding performance. Created in 2019 through the combination of Axioma, DAX and STOXX, Qontigo is part of Deutsche Börse Group, headquartered in Eschborn with key locations in New York, Zug and London.

To learn more about Qontigo, please contact us, or visit qontigo.com



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