

Axioma Reporting Solutions

Commodity Pool Operators CPO-PQR

As part of the Dodd-Frank Act, Form CPO-PQR is the equivalent of Form PF for commodity interests. Registered Commodity Pool Operators are required to file quarterly reports detailing their holdings, performance, subscriptions, redemptions and all banking relationships.

Filing of Form CPO-PQR satisfies rules for both the Commodities and Futures Trading Commission (CFTC) and the National Futures Association (NFA). In order to ease filing obligations, the PQR filing is scaled down when the fund is already reporting to the SEC via Form PF.

Please reference this table to learn more about filing obligations based upon AUM and PF status:

FILING REQUIREMENTS				
CPO Size	1st Quarter	2nd Quarter	3rd Quarter	4th Quarter
Large CPO (AUM ≥ \$1.5bil)**	CFTC A, B, C**			
Mid-Size CPO (AUM ≥ \$150mil but < \$1.5bil)	NFA PQR	NFA PQR	NFA PQR	CFTC A, B
Small CPO (AUM < \$150mil)	NFA PQR	NFA PQR	NFA PQR	CFTC A + NFA PQR
IA that files Form PF	NFA PQR	NFA PQR	NFA PQR	CFTC A + NFA PQR

** Schedule C Part 2 only applicable to pools ≥ \$500mil

At Axioma, we work with your data to deliver the necessary outputs for your PQR filing. We use our data-driven approach to formulate the answers to the PQR and create an XML to the NFA specifications. We work with filers to upload the XMLs and monitor any data inputs not available for bulk upload. Our team of seasoned Regulatory professionals are adept at dealing with any NFA inquiries and offer the benefit of a vast knowledge base accumulated over hundreds of filings over the years.

AXIOMA BENEFITS

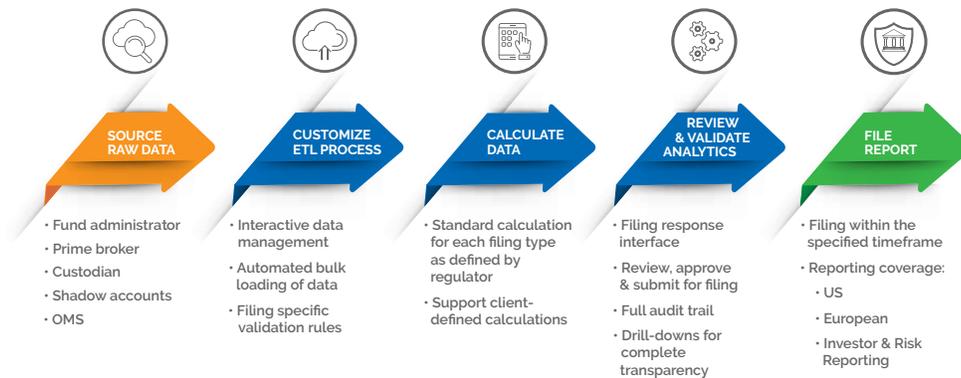
Axioma Reporting Solutions reduces time spent consolidating and preparing data so that clients are able to pay more attention to reviewing and submitting reports. Unlike other RegTech platforms, Axioma integrates the powerful Axioma Risk engine to support risk calculations, ensuring that a firm's view and reporting of risk is consistent from front to back.

THE MANAGED SERVICE

On top of a powerful technology offering, the Axioma Reporting Solutions managed service takes pain out of clients' hands. Axioma offers 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 Axioma, 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.

THE AXIOMA INTEGRATED WORKFLOW



WHY AXIOMA?

Axioma, Inc. is the leading provider of innovative risk-management and portfolio-construction solutions to financial institutions worldwide. With an emphasis on innovation, outstanding service and open-platform technology, Axioma gives its clients more choice, greater flexibility and increased performance. Founded in 1998, Axioma is headquartered in New York, with offices in Atlanta, Frankfurt, Geneva, Hong Kong, London, Melbourne, Paris, San Francisco, Singapore, Sydney and Tokyo.



Axioma at a Glance

 Founded in 1998

 Headquartered in New York with 11 regional offices

 250+ employees

 7000+ professional users

Awards

Buy-Side Market Risk Management Product of the Year – Risk.net Market Technology Awards 2018

Appeared on the Chartis RiskTech100® 2018, a ranking of the world's most significant risk and compliance technology companies

Risk Management System of the Year – 2017 Global Investor Investment Excellence Awards

Sebastian Ceria, CEO, was named to Institutional Investor's Tech 40 List of "Financial Technology Leaders" for the 4th consecutive year – 2017

Contact us to learn more about how Axioma can help you better manage risk and enhance your investment process.

Americas: +1-212-991-4500

Asia-Pacific: +852-8203-2790

EMEA: +44-203-621-8241

Sales: sales@axioma.com



axioma.com

