13F Report Checklist

It is recommended that this checklist is completed as part of the 13F Report finalisation process.

13F List Preparation		
1	Has the latest SEC 13F list been obtained in excel	
2	Has it been amended as per our 13F list procedure	
3	Has the 13F list file been uploaded and populated against all 13F stocks to bring in the correct: - Cusip - Name of Issuer - Title of Class - 13F Flag	
4	Can this be seen clearly by running the 13F Summary HTML report in HighWire for the reporting date	
Options		
5	For options, have we gone to the 13F list and found the correct underlying cusip and populated that against the option	
6	For options, have we got the price of the underlying for each option for the quarter end date and have we uploaded that underlying price into HighWire for the date, in order to get the correct exposure detail for the option (DerivPF_Indices)	

7	Option – Has the "Shares or Principal Amount" been correctly calculated as No. Contracts * Contract Size.	
8	Have you reviewed the <u>included holdings</u> to ensure that they meet all the following conditions: 1. Currency is USD or CAD 2. Country is USD or CAD 3. It is does not include asset type of debt, other than convertible debt 4. The quantity is greater than zero 5. There are no securities which meet the small stock exemption criteria 6. The "delegated investment Manager Name" relate to a DM with sole discretion over the securities included.	1. 2. 3. 4. 5. 6.
9	Have you reviewed to ensure that all <u>excluded holdings</u> are one of the following: 1. Debt other than convertible debt 2. Non USD and non CAD 3. Country is not US Note: there is a governance report available for this purpose.	1. 2. 3.
10	Have you reviewed to ensure that there are no holdings where quantity < 0	
11	Is the Cusip the correct Cusip of the underlying from the 13F list	
12	Have you reviewed the maturity date for options and confirmed that options expiring on or before the quarter end are excluded	
13	For Options, is the "Value (*$1000)" populated throughout to be the same as Number of contracts * contract size * Price of the underlying asset (converted into USD and divided by 1000)	

Summary Report

14	Has the summary tab been prepared and reviewed?	

Formatting
The below assumes that in all cases Manager has **sole discretion**

15	Title of Class – check that there are no "Title of Class" populated as "Call" or "Put" as, whilst these are included the 13F List: 1. They are presumably options; and 2. For Options; you populate cusip, name of issuer, title of class based on the Underlying not the issuer.	1. 2.
16	Is the column "Shares/ Principal" formatted exactly as such – e.g. with a space after the forward slash but not before	
17	Is the data in column "Shares/ Principal" populated as "SH" (must be in capitals) for all holdings other than convertible debt, which must be populated as "PRN"	
18	Is the data in column "Shares/ Principal" populated as "PRN" (must be in capitals) for all convertible debt and only for convertible debt	
19	Is the column Put/Call populated for all Options, and only for Options and populated as either "Put" or "Call"	
20	Is all cases, is the column "Investment Discretion" populated throughout as "SOLE" – which must be in capital letters	
21	In all cases is the column "Other Managers" left blank	
22	Is the column "sole" properly titled as "sole" – all in lower case	
23	In all cases, is the data in the column "sole" equal exactly to the data in the column "Shares or Principal Amount"	
24	In all cases, is the "Shared" and "None" columns populated throughout as "0", rather than being left blank	
25	Have any securities been marked with a status of "deleted	
26	Have you checked that the data in "Value", "Shares or Principal Amount" and "sole" columns are rounded to the nearest 1000. (Please note FW may truncate this data)	
27	Have you ensured that the data in point 26 above, does not display any decimal figures in the formula bar. Use the formula =Round() to correct this if it does	

Checking whether Client is in scope

28	Check that the client is in scope > 100m USD This requires you to take purchased puts and calls at the value of the option and not include securities of the manager or small exempted stocks.	
29	Do all CUSIPS have 9 characters in the Report. The CUSIP Column needs to be converted to text to allow any CUSIPS with leading zeros to display and upload.	

Double Check vs. Previous Report

30	Have the following been double checked to the previous report for reasonableness – 1. The summary report – the number of stocks and AUM 2. Options – Value & Qty against any options which were also included in the previous report. 3. Options – Underlying CUSIP remains the same (unless this has changed on the 13F report) 4. Options – Title of class remains the same (Unless this has changed on the 13F list) 5. Options – Title of class is not the title of the option	
31	Have you checked that any stocks which were included in the previous Report but are not in this report, are either (i) no longer in the source holdings; or (ii) no longer of the 13F list. (iii) Are now Exempted Stocks due to value or qty	

Double Check vs. SEC 13F list

32	To ensure that there has not been any corruption of data etc, have you double-checked the Cusip, Name of Issuer and Title of Class vs the SEC's official 13F list to ensure that all the correct data has been picked up	

Multiple Entries for Same Issuer

33	Are particular classes of securities of an issuer where investment discretion is shared (With the same CUSIP identifier on the 13F List, whether or not they have different identifiers in the clients holdings) aggregated on the List into one single entry. NB be careful not to aggregate Options and equities of an issuer which will appear similar on the 13F Report.	
34	Have you checked to ensure that where there are multiple entries for the same issuer, these relate to different classes of security	

	Cover Email	
35	Has the cover email been prepared and reviewed (following previous format). Please note comprehensive instructions are required to be uploaded for a client's 1st 13F submission.	
36	Have we attached an options report which shows (Holdings Export) - Asset type - Country - Currency - Identifier - Description - Underlying identifier - Underlying CUSIP - Underlying descriptions - Put / call identifier - Number of contracts - Multiplier - Quantity (number of contracts * price) - Underlying price – Quantity *(Underlying price) - Exposure (local) - FX rate to USD - Exposure USD	
	XML FILE PREPARATION (When draft Approved)	
37	Have draft 13F Report's been Saved: - with the file name in the format: "qtr3_13F-DDMMYY" (cannot have caps or start with No.) - in Excel format - separately In XML format	
38	Has the saved XML been imported into Excel and reviewed (Please note there may be 11 columns as "Other Managers" will not appear if it is blank).	
39	Have both the XML and XLS format of the Report been provided to the Client	

	Client Specific Checks	
1.	Clarify with the client whether any late trades were booked that may not have been included in the holdings report.	1.
2.	Check with client for Other Securities to be disregarded	2.