

## OPTURO VERIFICATION EXTRACT

Opturo's Verification Extract is a straightforward export of information needed to prepare for GIPS® verification. The zip file exported contains the below files which contain statistics and information at both the account level and composite level. The verification extract is run for a selected time period and a selection of composites. It can be run between any start date and end date, so can be used for monthly, quarterly, or annual reporting.

### EXPORTED FILES

- **Account-level\_Statistics\_Report.csv**

For a given As of Date, this report lists each account and a set of cumulative return calculations for the accounts' gross and net returns. For example, Trailing 1 Month, Trailing 3 Month, 3 Year, etc.

- **Accounts\_in\_Multiple\_Selected\_Composites\_Report.csv**

For a given List Date, this report will identify accounts that have entered and exited multiple composites during the time period selected. It will list the composites those accounts entered and the start date and end date of when they joined the composite.

- **Annual\_Composite\_Entry-Exit\_Report.csv**

For the annual period, this will list the number of accounts added, accounts removed, assets added, and assets removed for each composite chosen. Assets added and assets removed refer to external flows.

- **Composite\_Account\_Membership\_Report.csv**

For the time period selected and selected composites, this will list the accounts and their returns & begin and end market values, which composite they belong to, give outlier checks, indicate non-fee & wrap-fee accounts, and can also include any time-series data, e.g. cash flows.

## OPTURO VERIFICATION REPORT

- **Composite\_Analytics\_Annual\_Return\_Report.csv**

This report will list the annual returns for all the selected composites, their respective benchmarks, and their active returns.

- **Composite\_Analytics\_Latest\_Return\_Report.csv**

This report will list multi-period cumulative returns from the end date of the selected time period, for all the selected composites, their respective benchmarks, and their active returns. For example, this will show the last month's return for the fund & benchmark, the last 3 months, the last year, etc.

- **Composite\_Analytics\_Return\_Summary\_Report.csv**

This report will give composite level return statistics for the selected time period and composites selected. For example, Worst 3 Months, Best 3 Months, Valley, Peak, etc.

- **Composite\_Analytics\_Risk\_Summary\_Report.csv**

This report will give composite level risk statistics for the selected time period and composites selected. For example, standard deviation, tracking error, etc.

- **Composite\_Disclosure\_Report.xls**

This Excel report is Opturo's standard composite disclosure report that will be populated with user defined disclosures, benchmark returns, composite statistics, total firm assets, etc.

- **Composite\_Monthly\_View\_Report.csv**

This report is a view of each account's monthly returns versus their respective composite returns and the difference between the two. This will list all composites selected and the accounts within those composites, and do the difference calculation for each year in the selected time period.

## OPTURO VERIFICATION REPORT

- **Composite-Account\_Map\_Report.csv**

For a given list date, this will list the composites and their accounts with start & end dates for when they entered & exited the composites. It is a history of the membership for each composite.

- **Composite-level\_Statistics\_Report.csv**

For each month in the selected time period, this will list the composites and trailing returns for each composite and their respective benchmark.

- **Monthly\_Composite\_Entry-Exit\_Report.csv**

For each month in the selected time period, this will list the number of accounts added, accounts removed, assets added, and assets removed for each composite chosen. Assets added and assets removed refer to external flows.

- **Total\_Firm\_Assets\_Report.csv**

This report will list all the accounts in the firm along with their closing market values, returns, and any account specific information (wrap fee, non-fee, cash flows, etc.).

- **Accounts\_Not\_In\_Selected\_Composites\_Report**

This report contains the list of accounts not in any of the selected composites.

- **Composites\_Account\_Membership\_Missing\_Data\_Report**

This report contains list of accounts that are members of a composite but that have missing period return and/or market values.