Part I  Reporting Issuer

1  Issuer's name
CF FINANCE ACQUISITION CORP

2  Issuer's employer identification number (EIN)
47-3806343

3  Name of contact for additional information
INVESTOR RELATIONS

4  Telephone No. of contact
312-506-6500

5  Email address of contact
INQUIRIES@GCMGP.COM

6  Number and street (or P.O. box if mail is not delivered to street address) of contact
900 NORTH MICHIGAN AVENUE, SUITE 1100

7  City, town, or post office, state, and ZIP code of contact
CHICAGO, IL 60611

8  Date of action
11/17/2020

9  Classification and description
CLASS A COMMON SHARES

10  CUSIP number
12528N107

11  Serial number(s)

12  Ticker symbol
CFFA; GCMG

13  Account number(s)
0001354457-20-000702- 0001354457-20-000704

Part II  Organizational Action

14  Describe the organizational action and, if applicable, the date of the action or the date against which shareholders’ ownership is measured for the action.
CF FINANCE ACQUISITION CORP. MERGED INTO GCM GROSVENOR INC. A REORGANIZATION UNDER IRC SECTION 368(A)(1)(F). CF FINANCE ACQUISITION CORP. CONVERTED CLASS A COMMON SHARES TO GCM GROSVENOR INC. CLASS A COMMON SHARES.

15  Describe the quantitative effect of the organizational action on the basis of the security in the hands of a U.S. taxpayer as an adjustment per share or as a percentage of old basis.
SHAREHOLDERS WILL MAINTAIN CARRYOVER BASIS IN THE NEW SHARES RECEIVED IN THE EXCHANGE.

16  Describe the calculation of the change in basis and the data that supports the calculation, such as the market values of securities and the valuation dates.
NOT APPLICABLE.
17 List the applicable Internal Revenue Code section(s) and subsection(s) upon which the tax treatment is based:

IRC SECTION 368(A)(1)(F)

18 Can any resulting loss be recognized?

NOT APPLICABLE.

19 Provide any other information necessary to implement the adjustment, such as the reportable tax year:

THE TRANSACTION WAS CONSUMMATED ON NOVEMBER 17, 2020.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than officer) is based on all information of which preparer has any knowledge.

Print your name: John K Evans

Paid Preparer Use Only

Print/Type preparer's name: WILLIAM BILLIPS

Preparer's signature: William Billips

Date: 1/4/2021

Check if self-employed

PTIN: 01321335

Firm's name: ERNST AND YOUNG US LLP

Firm's address: 5 TIMES SQUARE NEW YORK, NY 10036

Firm's EIN: 34-6565596

Phone no.: 212-773-3000

Send Form 8937 (including accompanying statements) to: Department of the Treasury, Internal Revenue Service, Ogden, UT 84201-0054