

AQMetrics AIFMD Annex IV solution

The Alternative Investment Fund Managers Directive 2011/61/EU ("AIFMD") is an EU law on the financial regulation of hedge funds, private equity, real estate funds, and other "Alternative Investment Fund Managers" ("AIFMs"). AIFMD affects European and certain non-European managers ("AIFMs") marketing alternative investment funds ("AIFs") within Europe. Under AIFMD, an AIFM must file a specifically formatted report with its home member state's supervisory authority or national competent authority ("NCA").

Factors that impact the complexity of this exercise include:

- Number of funds and/or separately managed accounts
- Number of administrators
- Number of prime brokers (per fund or managed account)
- Asset classes traded by each fund

AQMetrics has created an easy to use, performant and time saving solution for AIFMD Annex IV filings. Through AQMetrics established relationships with prime brokers, custodians and administrators, we have the ability to quickly onboard even the largest portfolios and provide a dedicated customer success team to manage the process. We work with our clients to structure the best solution for their requirements with emphasis on functionality, transparency and cost-effectiveness.

AQMetrics Annex IV solution is available to AIFMS who are:

- EU based AIFMs
- US based AIFMs marketing alternative investment funds ("AIFs") within Europe

AQMetrics Annex IV Reports

AQMetrics provides data onboarding, enrichment and aggregation to produce the following Annex IV reporting requirements:

- Total value of assets under management (“AuM”)
- Investment strategies
- Exposures across asset classes
- Portfolio concentration
- Principal markets
- Principal instruments
- Information on the funds’ risk profile
- Leverage reporting on both Gross and Commitment method, consistent with the AIFMD Level 2 requirement
- Stress testing
- Liquidity monitoring

Once data has been aggregated and analysed in AQMetrics, the XML required to submit and archive the Annex IV filings electronically across multiple domiciles and locations is automatically generated. In addition summary reports are delivered via email and online in .csv, Excel and PDF formats.

On successful filings, AQMetrics archives copies of the filed reports for future reference.