

**Comments Template on Proposal for  
Quantitative Reporting Templates for Financial Stability Purposes**

**Deadline  
20 February 2012**

Name of Company:	The Alternative Investment Management Association Ltd (AIMA)	
Disclosure of comments:	Please indicate if your comments should be treated as confidential:	Public
<p>Please follow the following instructions for filling in the template:</p> <ul style="list-style-type: none"> <li>⇒ <u>Do not change the numbering</u> in the column “reference”; if you change numbering, your comment cannot be processed by our IT tool</li> <li>⇒ Leave the last column <u>empty</u>.</li> <li>⇒ Please fill in your comment in the relevant row. If you have <u>no comment</u> on a paragraph or a cell, keep the row <u>empty</u>.</li> <li>⇒ Our IT tool does not allow processing of comments which do not refer to the specific numbers below. <ul style="list-style-type: none"> <li>○ In spreadsheets &amp; LOGs, certain cell number may seem like they are missing (ex : going directly from cell B1 to cell B3); this is normal, as they may refer to a previously existing cell that has been deleted during informal consultations, and cell numberings have not been changed for interal consistency purposes</li> <li>○ If your comment refers to multiple cells or paragraphs, please insert your comment at the first relevant paragraph and mention in your comment to which other cells or paragraphs this also applies.</li> <li>○ If your comment refers to subparagraphs or specific cells within a group, please indicate this in the comment itself.</li> </ul> </li> </ul> <p><b>Please send the completed template, <u>in Word Format</u>, to <a href="mailto:cp-011@eiopa.europa.eu">cp-011@eiopa.europa.eu</a>. Our IT tool does not allow processing of any other formats.</b></p> <p>The numbering of the paragraphs refers to this Consultation Paper, the numbering of cells refers to the <u>accompanying spreadsheets and LOGs</u>.</p>		

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Reference	Comment
General Comment	<p>AIMA<sup>1</sup>'s hedge fund manager members, which have insurance company investors, will need to report data to those insurers on the assets they manage for them so that the insurer can complete template 'Assets - D4'. Although we have no objection in principle to the insurer having access to this information, we note several issues with the content and purpose of the proposed financial stability reporting templates.</p> <p>The majority of the EU insurance firms that place assets with hedge fund managers are the largest insurance undertakings, who would be expected to have greater than a EUR 6bn balance sheet total and, therefore, would be required to report for financial stability purposes using the proposed templates. The 'Assets - D4' template in this consultation is not amended significantly from the 'Assets - D4' template in EIOPA's proposals on the main Quarterly Reporting Templates (QRTs). Therefore, we wish to reiterate our concerns, submitted to EIOPA on 20 January 2012, about costs, burdens and timing of the proposed reporting obligation.</p> <p><b>Reporting obligation</b></p> <p>We believe that insurers will also need to gather significant amounts of information from hedge fund managers to:</p> <ul style="list-style-type: none"> <li>• allow insurers to calculate their Solvency Capital Requirements (SCR), in particular the equity risk sub-module of the markets risk module (pillar 1 requirements); and</li> <li>• ensure that insurers can understand the investment risks being run on their behalf (pillar 2 requirements).</li> </ul> <p>The information on investment funds' assets provided for the purposes of the QRTs and proposed Financial Stability reporting templates, will also need to be sufficient for these other purposes.</p> <p>Therefore, we wish to highlight concerns with:</p>

<sup>1</sup> AIMA is the trade body for the hedge fund industry globally; our membership represents all constituencies within the sector – including hedge fund managers, fund of hedge funds managers, prime brokers, fund administrators, accountants and lawyers. Our membership comprises over 1,300 corporate bodies in over 40 countries.

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- reporting for investment funds which invest in multiple underlying funds (i.e., funds of hedge funds);
- materiality and proportionality of the requirements;
- line-by-line position reporting or aggregate reporting;
- the timing for reporting after quarter or year ends; and
- consistency in reporting using Complementary Identification Codes (CICs).

**Purpose of the templates**

It should be borne in mind that the purpose of the 'Assets - D4' template is for regulators to gather a broad overview of the assets and positions held by insurers, for the purposes of considering their risk profiles and to consider, through aggregating all data, the risk trends across the insurance industry (including those that may pose financial stability risks). Given the costs and benefits of the 'Assets - D4' template reporting of the holdings of investment funds, EIOPA should ensure that what is proposed is proportionate to this purpose in terms of the data requested, frequency of requests and the timing allowed to make reports. It should also be noted that much of the requested data is already (or will in future be) reported to regulators (including the European Systemic Risk Board (ESRB)), where the investment fund managers are subject to their own regulatory reporting requirements, e.g., under MiFID, AIFMD and UCITS Directives, etc.

**Costs**

It should be noted that compiling the information that hedge fund managers are required to report to insurers will pose a significant new cost on them and their insurer investors. This may result from the need for investment fund managers to hire additional staff to prepare reports, and for insurers to have the staff, systems and procedures to process this reported data: for the latter, this includes combining data from a number of different sources and investment funds in which they invest.

Where the level of detail increases, there will be a correlated increase in the cost of providing the required data for both parties. Likewise, costs will increase proportionately in relation to the frequency of reporting and the deadline for providing data after quarter or year end. These costs should be borne in mind when considering whether the reporting obligations are

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proportionate and deciding what data is necessary to achieve the goals of Solvency II.

Furthermore, due to the MiFID and AIFMD obligations to treat all investors equally, investment fund managers will be required to provide equal disclosures on their assets and positions to both the specific insurer, as well as all other investors in the fund they manage. Such information is usually confidential in nature due to its ability to reveal the proprietary trading strategies of the fund managers. This disclosure, therefore, may significantly impact the ability of investment fund managers to trade in the market and may, in turn, impact the investment returns that insurers will receive.

To mitigate this effect, it is likely that insurers and administrators connected with the disclosure of assets and position will be asked to sign confidentiality agreements. This provides a further legal cost to both investment funds and insurers. This risk can also be mitigated by the reporting of aggregated data (see below).

**Materiality**

As discussed above in relation to the purpose and costs of reporting on template 'Assets - D4', where asset values and positions held indirectly by insurers through investment funds are small, it should be considered what level of detail would be material, including the frequency of reporting, timing for reporting and accuracy of the data.

**Disclosure**

As discussed above, due to the obligations on investment firms in MiFID, disclosure of information on positions and assets will necessitate disclosure to all investors in a pooled investment fund. Disclosure of this data to an insurer can be achieved, but the processes and efficiencies of providing data are still being investigated by the industry. Any moves to require more detailed information in tighter timeframes will create ever increasing difficulties for investment fund managers, fund administrators and their insurer investors.

Given the proprietary nature of the assets and positions of a fund, when a disclosure is required we would seek assurances from EIOPA and national regulators that information provided to them on assets managed by investment fund managers is kept confidential and is only ever made

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public in anonymous and aggregated form. Disclosure of such data will not only affect the returns for the investment fund, fund manager and the insurer investors, but may create volatility in all tradable markets by sending misleading price signals to the market, possibly creating new financial instability.

**Frequency of reporting**

It is noted that requiring investment funds to provide information of this detail to insurers on a quarterly basis is a significant increase on the information currently provided to insurers (and all other investors). While it is possible to provide data to insurers for the purposes of these templates, the frequency of reporting poses new operational challenges for investment funds and insurers.

Of even greater concern is the amount of time that parties will have to collect data on the previous quarter and report this to insurers. Based on the expected level 2 text being discussed by the European Commission, we expect that insurers will have just four weeks after the quarter end to make their quarterly reports. Although it is likely to be the case that, on a transitional basis when the obligations are first introduced, parties will be given longer than four weeks (20 business days) to make reports, many insurers will want to ensure that they can provide reports sufficiently promptly from day one. Given that within a four week period insurers will have to review and process the data received from a number of sources, prepare information on assets they hold themselves and prepare information on their insurance liabilities, investment funds are expected to have only one to two weeks (5 - 10 business days) to make their own reports. Within that time, investment funds will have to provide the data through their fund administrator, who themselves will require additional time while they ensure the data reported is correct. Where the insurer is invested with a fund of funds, it will take additional time to collect data from all of the underlying funds and report this to the insurer.

In short, the timing for reporting is likely to be very tight and this should be borne in mind when considering the insurers' best efforts approach towards reporting data that is "appropriate, complete and accurate".

**Specific comments on the 'Assets - D4' template**

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	We provide specific comments on the content of the cells in the 'Assets - D4' template below.	
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6.29		
6.30		
7.1		
7.1 Q1		
7.1 Q2		
7.1 Q3		
7.1 Q4		
7.1 Q5		
Technical Annex		
FS 1 - A1		
FS 1 - A2		
FS 1 - A3		
FS 1 - A4		
FS 1 - A5		
FS 1 - A6		
FS 1 - A7		
FS 1 - A8		



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FS 1 – A9		
Overview FS Needs - all tab		
Cover - A1Q- cell A1		
Cover - A1Q- cell A2		
Cover - A1Q- cell A3		
Cover - A1Q- cell A4		
Cover - A1Q- cell A5		
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Cover - A1Q- cell B16		
Cover - A1Q- cell D1		
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Cover - A1Q- cell I1		
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Cover - A1Q- cell I3		
Cover - A1Q- cell 13A		
Cover - A1Q- cell 13B		
Cover - A1Q- cell I4		
Cover - A1Q- cell I5		
Cover - A1Q- cell I6		
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Cover - A1Q- cell K3		
Cover - A1Q- cell K3A		
Cover - A1Q- cell K3B		
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Cover - A1Q- cell N5Z		
Cover - A1Q- cell N6Z		
Cover - A1Q- cell R		
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OF - B1Q- cell A13		
OF - B1Q- cell A50		

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OF - B1Q- cell B50		
OF - B1Q- cell C50		
OF - B1Q- cell D50		
OF - B1Q- cell E50		
OF - B1Q- cell A51		
OF - B1Q- cell B51		
OF - B1Q- cell C51		
OF - B1Q- cell D51		
MCR - B4A- cell A31		
MCR - B4B- cell A31		
Assets - D1Q- cell A1 (list)		
Assets - D1Q- cell A2 (list)		
Assets - D1Q- cell A3 (list)		
Assets - D1Q- cell A4 (list)		
Assets - D1Q- cell A5 (list)		
Assets - D1Q- cell A6 (list)		
Assets - D1Q- cell A7 (list)		
Assets - D1Q- cell A8 (list)		
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Assets - D1Q- cell A10 (list)		
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Assets - D1Q- cell A12 (list)		
Assets - D1Q- cell A13 (list)		
Assets - D1Q- cell A15 (list)		
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Assets - D1Q- cell A17 (list)		

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Assets - D1Q- cell A18 (list)		
Assets - D1Q- cell A20 (list)		
Assets - D1Q- cell A22 (list)		
Assets - D1Q- cell A23 (list)		
Assets - D1Q- cell A24 (list)		
Assets - D1Q- cell A25 (list)		
Assets - D1Q- cell A26 (list)		
Assets - D1Q- cell A28 (list)		
Assets - D1Q- cell A30 (list)		
Assets - D20- cell A1		
Assets - D20- cell A2		
Assets - D20- cell A3		
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Assets - D20- cell A19		

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Assets - D20- cell A20		
Assets - D20- cell A21		
Assets - D20- cell A22		
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Assets - D20- cell A25		
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Assets - D20- cell A32		
Assets - D20- cell A33		
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Assets - D20- cell A35		
Assets - D3- cell A1		
Assets - D3- cell A3		
Assets - D3- cell A4		
Assets - D3- cell A6		
Assets - D3- cell A7		
Assets - D3- cell A8		
Assets - D3- cell A15		
Assets - D4- cell A1		
Assets - D4- cell A2		
Assets - D4- cell A3		
Assets - D4- cell A4	AIMA welcomes the use of the Complementary Identification Codes (CICs) for the purposes of the	

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Financial Stability reporting templates, instead of having to provide a full breakdown of the assets and positions being managed by an investment fund manager. However, as stated above, in most instances investment funds will need to make significant amounts of information available on a regular basis to insurers about the assets and positions they hold for the purposes of calculating the pillar 1 SCR and allowing insurers to understand their risks under the pillar 2 requirements. It is currently unclear in which situations it will be acceptable for insurers to calculate the SCR and understand their risks based on the CICs, rather than a full breakdown of assets and positions. We believe that in many situations it will be appropriate for insurers to understand their risks at this aggregate level. Providing data at this aggregate level also allows parties to more easily understand the assets and positions indirectly held, for confidentiality concerns to be addressed more easily and for information to be aggregated and reported quickly.

We understand that 'proportionality' is highlighted as a key principle of Solvency II in the level 1 text. There may, therefore, be instances where the use of CICs will be more appropriate than full line-by-line asset and position reporting. It is not currently clear, however, when this would be the case. AIMA would appreciate guidance from EIOPA and national regulators (who are currently considering standard and internal SCR models) for insurers and their investment fund managers on this point.

The CICs, although useful for aggregating the types of assets and position held, are not wholly clear and it is possible that allocation of different codes in the CIC table may vary between insurers holding the same asset. Without further guidance or other methods to ensure assets are allocated correctly, it is possible that the financial stability reporting templates received may be both inconsistent and misleading for regulators. The best solution would be to have a numbering agency responsible for allocating particular assets to different CIC numbers and categories. There is a need for an industry party to undertake this role, although this will not be possible until it is confirmed how and in what instances CICs will be used for Solvency II reporting. We ask that EIOPA commences a dialogue with appropriate industry participants on how the CICs can be appropriately used for different assets.

Where insurers invest funds with funds of funds managers, this raises additional issues for reporting. In the context of cell A4, our understanding is that such insurers will report a category 4 (investment funds) CIC code, rather than the holdings of each underlying fund in which the fund of funds manager invests. We would appreciate guidance to confirm that this is



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	the case.	
Assets - D4- cell A5	Although geographic data will be obvious where investment funds provide full disclosure of their assets and position, for the purposes of completing cell A5, we do not believe that the request for information is sufficiently clear. Where there is an issuer, for example with securities, this is simple to provide. In the case of derivatives, is it intended that the insurer will report the location of their counterparty (credit risk) or the location of the underlying value on which the derivatives are based (market risk)?	
Assets - D4- cell A6	It is unclear for certain types of assets what the currency of the asset will be. For derivatives positions, will the currency be the settlement currency of the contract? Further guidance on this point would be welcomed for each of the asset classes for the purposes of cell A6.	
Assets - D4- cell A7	<p>We understand that valuations of assets should be based on endorsed international accounting standards. For simple assets, where products are freely exchange traded, mark-to-market prices will be easy to obtain and will be consistent between insurers and over time. However, complex products which require mark-to-model valuations may understandably vary from party to party. As part of understanding the risks present with investing in investment funds, insurers will be required to be aware of the appropriate valuation methodologies used. These, however, will not be reported to national regulators under the Financial Stability reporting templates and, as such, regulators should be aware that valuations may vary between insurers and over time.</p> <p>Valuations will also not be subject to external audits. Given the principle of proportionality, we understand that insurers will be required to ensure that reporting is "appropriate, complete and accurate". Given that, in due course, insurers will be given just four weeks (20 business days) after quarter end to make reports on template 'Assets - D4', we believe it would be appropriate for reporting to be done on a 'best efforts' basis. We would appreciate EIOPA confirming that reporting should be on a 'best efforts' basis regarding the accuracy of valuations.</p>	
Assets - D4- cell A8		
Assets - D5- cell A1		
Assets - D5- cell A2		
Assets - D5- cell A3		
Assets - D5- cell A4		
Assets - D5- cell A5		
Assets - D5- cell A6		

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Assets - D5- cell A7		
Assets - D5- cell A8		
Assets - D5- cell A9		
Assets - D5- cell A10		
Assets - D5- cell A11		
Assets - D5- cell A12		
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TP - F1Q- cell A1		
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TP - F1Q- cell E13		
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TP -E1Q- cell C11		
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TP -E1Q- cell Q13		
TP - E1Q- cell R13		
TP - E1Q- cell <b>Q13</b>		
Re - J2- cell H1		
Re - J2- cell X1		
Re - J2- cell Y1		
Re - J2- cell AG1		
Re - J2- cell AP1		
Re - J3- cell B1		
Re - J3- cell N1		
Re - J3- cell O1		
Re - J3- cell S1		