

AIFMD Annex IV Regulatory Filing

Commission Delegated Regulation (EU) No 231/2013

SAMPLE REPORT — ILLUSTRATIVE DATA

FUND NAME

Balanced Growth

AIFM

Meridian Capital Partners

NAV

€222,040,740

REPORTING PERIOD

Q1 2026

REPORT DATE

March 31, 2026

FUND TYPE

Other AIF

AIFMD II

MiFID III

GIPS 2020

AIFMD Annex IV regulatory filing per Article 24, Directive 2011/61/EU. Leverage per Articles 7-11, CDR 231/2013. Risk per Article 15(3)(b). Liquidity per Article 16.

1 – Executive Summary

Meridian Capital Partners — €222,040,740 NAV — AIFMD Annex IV filing for Q1 2026. Gross leverage 1.00x (long-only, no derivatives). Commitment leverage 1.00x. VaR 99%/20-day: 3.80% (€8,445,043 at risk). No liquidity mismatch — portfolio can meet all redemption scenarios. No counterparty exposure — long-only portfolio, all exchange-traded. All 7 Annex IV sections (A-G) complete and ready for regulatory submission.

Status	Assessment
PASS	Leverage: Gross 1.00x Commitment 1.00x
PASS	VaR 99%/20-day: 3.80% of NAV
PASS	Liquidity: NO MISMATCH
N/A	Counterparty: N/A — Long-only portfolio, no OTC derivative exposure

GROSS LEV	COMMIT LEV	VAR 99/20D	LIQUIDITY
1.00x	1.00x	3.80%	NO MISMATCH

2 – Fund Identification (Section A)

Field	Value
Fund Name	Balanced Growth
Fund LEI	5493001KJTIIGC8Y1R12
AIFM Name	Meridian Capital Partners
AIFM LEI	549300EXAMPLE000001
Fund Type	Other AIF
NAV	€222,040,740
Reporting Period	Q1 2026
Base Currency	EUR

3 – Leverage: Gross Method (Section B)

Article 7, CDR 231/2013 — Sum of absolute notional values / NAV. No netting.

GROSS LEVERAGE	TOTAL NOTIONAL	NAV
1.00x	€222,040,740	€222,040,740

Key Insight: Long-only portfolio — leverage equals 1.0x (fully funded, no derivatives).

4 – Leverage: Commitment Method (Section B)

Articles 8-11, CDR 231/2013 – Gross minus eligible netting and hedging per ESMA Level 2.

Component	Value
Gross Notional	€222,040,740
Eligible Netting	-€0
Eligible Hedging	-€0
Commitment Notional	€222,040,740
Commitment Leverage	1.00x

Key Insight: Long-only fund – Commitment equals Gross. No derivatives to net.

5 – Value at Risk – 99% / 20-Day (Section C)

AIFMD requires 99% confidence, 20-business-day holding period.

Measure	Value	At Risk
VaR 99% (1-day)	0.85%	€1,888,369
VaR 99% (20-day)	3.80%	€8,445,043
VaR 95% (20-day)	2.26%	€5,018,043

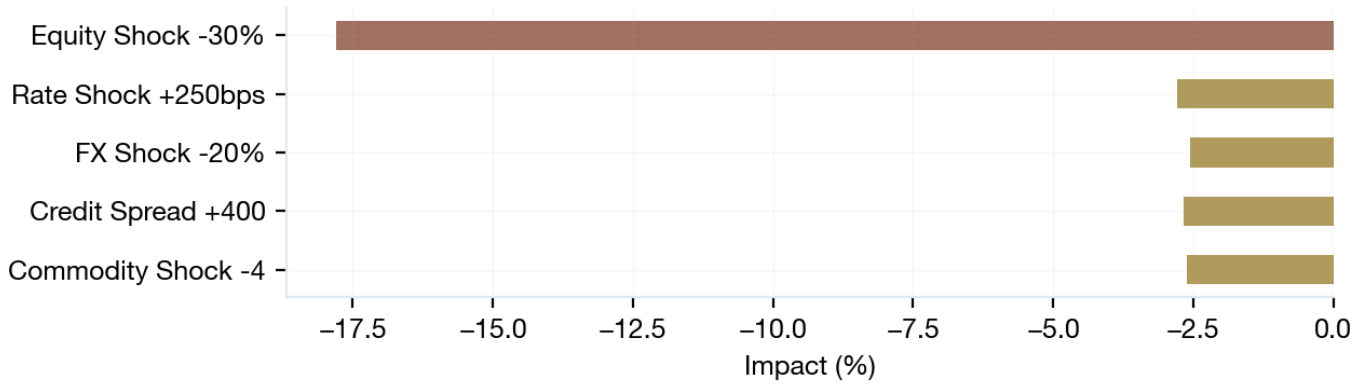
Key Insight: 20-day VaR at 99%: 3.80% (€8,445,043). Scaling: $VaR_{1d} \times \sqrt{20} = \times 4.47$.

6 – Stress Tests (Section C)

AIFMD standard scenarios per Annex IV.

Scenario	Impact	€ Impact
Equity Shock -30%	-17.79%	€-39,509,786
Rate Shock +250bps	-2.79%	€-6,187,500
FX Shock -20%	-2.55%	€-5,666,754
Credit Spread +400bps	-2.68%	€-5,940,000
Commodity Shock -40%	-2.62%	€-5,812,803

AIFMD Standard Stress Scenarios



Key Insight: Worst: Equity Shock -30% → -17.79%. Combined: -28.43%.

7 – CVaR / Expected Shortfall (Section C)

CVAR 99%
3.83%

AT RISK
€8,508,246

8 – Top 5 Concentrations (Section D)

#	Ticker	Description	Value	Weight
1	NVDA	NVIDIA Corporation	€26,400,000	11.9%
2	AAPL	Apple Inc	€12,100,000	5.4%
3	AGG	iShares Core US Aggregate Bo	€11,000,000	5.0%
4	MSFT	Microsoft Corporation	€9,900,000	4.5%
5	ASML	ASML Holding NV ADR	€9,497,537	4.3%

9 – Geographic Concentration (Section D)

Country	Value	Weight
US	€193,706,972	87.2%
NL	€9,497,537	4.3%
JP	€4,454,733	2.0%

10 – Sector Concentration (Section D)

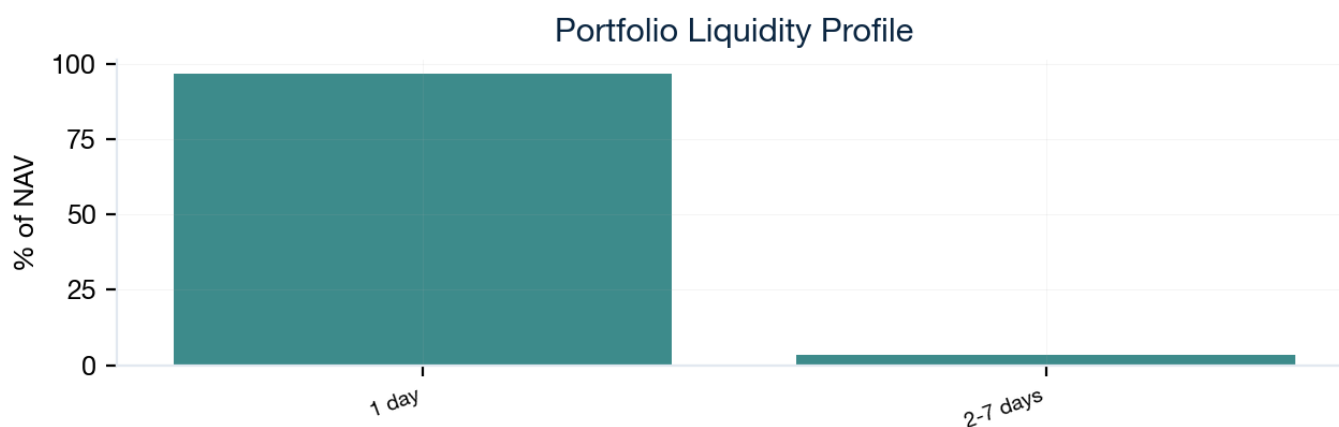
Sector	Value	Weight
Technology	€61,367,057	27.6%
US Aggregate Bond	€18,700,000	8.4%
Energy	€15,136,557	6.8%
Healthcare	€11,204,610	5.0%
Cash	€11,190,061	5.0%
Consumer Discretionary	€11,054,733	5.0%
Financials	€11,000,000	5.0%
Consumer Staples	€8,770,812	4.0%

11 – Asset Class Concentration (Section D)

Asset Class	Value	Actual	Mandate
US Equity	€99,000,000	44.6%	35.0%
US Fixed Income	€55,000,000	24.8%	35.0%
International Equity	€32,699,287	14.7%	15.0%
Alternatives	€24,151,392	10.9%	10.0%
Cash	€11,190,061	5.0%	5.0%

12 – Portfolio Liquidity Profile (Section E)

Bucket	Value	% NAV
1 day	€214,584,433	96.6%
2-7 days	€7,456,308	3.4%



13 – Investor Liquidity Profile (Section E)

Fund terms: 30-day notice | 0-month lock-up | 100% gate

Bucket	Redeemable	% NAV
8-30 days	€222,040,740	100.0%

14 – Liquidity Mismatch (Section E)

NO MISMATCH

Bucket	Portfolio (cumul.)	Investor (cumul.)	Gap
1 day	96.6%	0.0%	-96.6%
2-7 days	100.0%	0.0%	-100.0%
8-30 days	100.0%	100.0%	-0.0%
31-90 days	100.0%	100.0%	-0.0%
91-180 days	100.0%	100.0%	-0.0%
181-365 days	100.0%	100.0%	-0.0%
>365 days	100.0%	100.0%	-0.0%

Key Insight: No mismatch — portfolio can meet all redemption scenarios.

15 – Counterparty Risk (Section F)

N/A — Long-only portfolio, no OTC derivative exposure. All positions are exchange-traded.

16 – Returns & NAV (Section G)

Metric	Value
NAV (End of Period)	€222,040,740
Total Return (TWR)	+28.27%
Annualized Return	+12.18%
Reporting Months	26

17 – Regulatory Framework

AIFMD Annex IV — Commission Delegated Regulation (EU) No 231/2013. Filed per Article 24, Directive 2011/61/EU. Leverage per Articles 7-11. Risk per Article 15(3)(b). Liquidity per Article 16.

18 – AIFMD Filing Summary

Section	Status	Detail
A – Fund ID	COMPLETE	Balanced Growth 5493001KJTIIGC8Y1R12
B – Leverage	COMPLETE	Gross 1.00x Commit 1.00x
C – Risk Profile	COMPLETE	VaR 99%/20d: 3.80% 5 stress scenarios

Section	Status	Detail
D – Concentration	COMPLETE	Top issuer: NVDA at 11.9%
E – Liquidity	COMPLETE	NO MISMATCH
F – Counterparty	COMPLETE	N/A – Long-only portfolio, no OTC derivative exposure
G – Returns	COMPLETE	TWR +28.27% 26 months

Regulatory Basis: AIFMD Annex IV per Commission Delegated Regulation (EU) No 231/2013. Leverage: Gross Method (Art. 7) and Commitment Method (Arts. 8-11). Risk: VaR at 99%/20-day per Art. 15(3)(b). Liquidity: Art. 16. Stress Tests: Art. 15(3)(b) standard scenarios.

Disclaimer: For informational purposes only. Not investment advice. Past performance not indicative of future results.

Generated on March 31, 2026. AIFMD Annex IV – Q1 2026.