FUND CHANNEL S.A. Consolidated perimeter EUR 31/12/2019

C 01.00 - OWN FUNDS (CA1)

Rows	ID	Item	Amount
010	**1**	**OWN FUNDS**	**15 916 712.93**
015	**1.1**	**TIER 1 CAPITAL**	**15 916 712.93**
020	**1.1.1**	**COMMON EQUITY TIER 1 CAPITAL**	**15 916 712.93**
030	**1.1.1.1**	**Capital instruments eligible as CET1 Capital**	**2 620 000.00**
040	1.1.1.1.1	Paid up capital instruments	2 620 000.00
130	**1.1.1.2**	**Retained earnings**	**12 325 708.71**
140	1.1.1.2.1	Previous years retained earnings	0.00
150	1.1.1.2.2	Profit or loss eligible	12 325 708.71
160	1.1.1.2.2.1	Profit or loss attributable to owners of the parent	12 325 708.71
170	1.1.1.2.2.2	(-) Part of interim or year-end profit not eligible	0.00
180	**1.1.1.3**	**Accumulated other comprehensive income**	**0.00**
200	**1.1.1.4**	**Other reserves**	**971 004.22**
530	**1.1.2**	**ADDITIONAL TIER 1 CAPITAL**	**0.00**
750	**1.2**	**TIER 2 CAPITAL**	**0.00**

C 02.00 - OWN FUNDS REQUIREMENTS (CA2)

Rows	Item	Label	Amount
010	**1**	**TOTAL RISK EXPOSURE AMOUNT**	**32 573 214.03**
020	1*	*Of which: Investment firms under Article 90 paragraph 2 and Article 93 of CRR => For investment firms under Article 95 (2) and Article 98 of CRR*	32 573 214.03
040	**1.1**	**RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT, COUNTERPARTY CREDIT AND DILUTION RISKS AND FREE DELIVERIES**	**8 211 920.26**
050	**1.1.1**	**Standardised approach (SA)**	**8 211 920.26**
060	1.1.1.1	SA exposure classes excluding securitisation positions	**8 211 920.26**
120	1.1.1.1.06	Institutions	7 834 376.99
130	1.1.1.1.07	Corporates	268 571.91
211	1.1.1.1.16	Other items	108 971.36
240	**1.1.2**	**Internal ratings based Approach (IRB)**	**0.00**
460	**1.1.3**	**Risk exposure amount for contributions to the default fund of a CCP**	**0.00**
490	**1.2**	**TOTAL RISK EXPOSURE AMOUNT FOR SETTLEMENT/DELIVERY**	**0.00**
520	**1.3**	**TOTAL RISK EXPOSURE AMOUNT FOR POSITION, FOREIGN EXCHANGE AND COMMODITIES RISKS**	**1 980 895.40**
530	**1.3.1**	**Risk exposure amount for position, foreign exchange and commodities risks under standardised approaches (SA)**	**1 980 895.40**
560	1.3.1.3	Foreign Exchange	1 980 895.40
580	**1.3.2**	**Risk exposure amount for Position, foreign exchange and commodities risks under internal models (IM)**	**0.00**
590	**1.4**	**TOTAL RISK EXPOSURE AMOUNT FOR OPERATIONAL RISK (OpR)**	**0.00**
630	**1.5**	**ADDITIONAL RISK EXPOSURE AMOUNT DUE TO FIXED OVERHEADS**	**22 380 398.37**
640	**1.6**	**TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT**	**0.00**
680	**1.7**	**TOTAL RISK EXPOSURE AMOUNT RELATED TO LARGE EXPOSURES IN THE TRADING BOOK**	**0.00**
690	**1.8**	**OTHER RISK EXPOSURE AMOUNTS**	**0.00**

C 03.00 - CAPITAL RATIOS AND CAPITAL LEVELS (CA3)

Rows	ID	Item	Amount
010	**1**	**CET1 Capital ratio**	48.86%
020	**2**	**Surplus(+)/Deficit(-) of CET1 capital**	14 450 918.30
030	**3**	**T1 Capital ratio**	48.86%
040	**4**	**Surplus(+)/Deficit(-) of T1 capital**	13 962 320.09
050	**5**	**Total capital ratio**	48.86%
060	**6**	**Surplus(+)/Deficit(-) of total capital**	13 310 855.81