FUND CHANNEL S.A.	Consolidated perimeter	EUR 31/12/2020

C 01.00 - OWN FUNDS (CA1)

Rows	ID	Item	Amount
010	**1**	**OWN FUNDS**	**16 129 734,65**
015	**1.1**	**TIER 1 CAPITAL**	**16 129 734,65**
020	**1.1.1**	**COMMON EQUITY TIER 1 CAPITAL**	16 129 734,65
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**	**12 588 962,85**
140	1.1.1.2.1	Previous years retained earnings	0,00
150	1.1.1.2.2	Profit or loss eligible	12 588 962,85
160	1.1.1.2.2.1	Profit or loss attributable to owners of the parent	12 588 962,85
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**	**31 140 145,47**
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*	31 140 145,47
040	**1.1**	**RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT, COUNTERPARTY CREDIT AND DILUTION RISKS AND FREE DELIVERIES**	**8 764 925,99**
050	**1.1.1**	**Standardised approach (SA)**	**8 764 925,99**
060	1.1.1.1	SA exposure classes excluding securitisation positions	**8 764 925,99**
120	1.1.1.1.06	Institutions	7 877 541,07
130	1.1.1.1.07	Corporates	565 817,10
211	1.1.1.1.16	Other items	321 567,82
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**	**1 342 236,81**
530	**1.3.1**	**Risk exposure amount for position, foreign exchange and commodities risks under standardised approaches (SA)**	**1 342 236,81**
560	1.3.1.3	Foreign Exchange	1 342 236,81
580		**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**
600	**1.4.1**	**OpR Basic indicator approach (BIA)**	**0,00**
630	**1.5**	**ADDITIONAL RISK EXPOSURE AMOUNT DUE TO FIXED OVERHEADS**	**21 032 982,67**
640	**1.6**	**TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT**	
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**	51,80%
020	**2**	**Surplus(+)/Deficit(-) of CET1 capital**	14 728 428,10
030	**3**	**T1 Capital ratio**	51,80%
040	**4**	**Surplus(+)/Deficit(-) of T1 capital**	14 261 325,92
050	**5**	**Total capital ratio**	51,80%
060	**6**	**Surplus(+)/Deficit(-) of total capital**	13 638 523,01