

IF 04.00 - TOTAL K-FACTOR REQUIREMENT CALCULATIONS (IF4)

		Factor amount	K-factor requirement
Rows	Item	0010	0020
		€	€
0010	TOTAL K-FACTOR REQUIREMENT		21,204,340
0020	Risk to client		18,044,195
0030	Assets under management	4,705,818,540	941,164
0040	Client money held - Segregated	3,533,398,689	14,133,595
0050	Client money held - Non - segregated	0	0
0060	Assets safeguarded and administered	6,800,799,119	2,720,320
0070	Client orders handled - Cash trades	249,116,800	249,117
0080	Client orders handled - Derivatives Trades	0	0
0090	Risk to market		3,064,427
0100	K-Net positions risk requirement		3,064,427
0110	Clearing margin given	0	0
0120	Risk to firm		95,718
0130	Trading counterparty default		37,444
0140	Daily trading flow - Cash trades	58,274,561	58,275
0150	Daily trading flow - Derivative trades	0	0
0160	K-Concentration risk requirement		0