C 21.00 - Market risk Standardised Approach for position risk in equities

- 001 Total
- 004 Bulgaria
- 006 Czech Republic
- 007 Denmark
- 013 Hungary
- 021 Poland
- 023 Romania
- 027 Sweden
- 028 United Kingdom
- 029 Albania
- 030 Japan
- 031 Macedonia
- 032 Russian Federation
- 033 Serbia
- 034 Switzerland
- 035 Turkey
- 036 Ukraine
- 037 USA
- 038 Norway
- 039 Egypt
- 040 Iceland
- 041 Liechtenstein
- 042 Other
- 043 Croatia
- 044 Euro Area

			All positions		Net positions		Positions subject to capital charge	Own funds requirements	Total risk exposure amount
			Long	Short	Long	Short			
			010	020	030	040	050	060	070
EQUITIES IN TRADING BOOK		010						0,00	0,00
General risk		020	0,00	0,00	0,00	0,00	0,00	0,00	
	Derivatives	021	0,00	0,00					
	Other assets and liabilities	022	0,00	0,00					
	Exchange traded stock-index futures broadly diversified subject to particular approach	030	0,00	0,00	0,00	0,00			
	Other equities than exchange traded stock-index futures broadly diversified	040	0,00	0,00	0,00	0,00			
Specific risk		050	0,00	0,00	0,00	0,00	0,00	0,00	
Additional requirements for options (non-delta risks)		090						0,00	
	Simplified method	100						0,00	
	Delta plus approach - additional requirements for gamma risk	110						0,00	
	Delta plus approach - additional requirements for vega risk	120						0,00	
	Delta plus approach - non-continuous options and warrants	125						0,00	

	Scenario matrix approach	**1 30**						0,00	