Data matrix

MKR SA EQU

MARKET RISK: STANDARDISED APPROACH FOR POSITION RISK IN EQUITIES

National market:

	POSITIONS						RISK CAPITAL CHARGE (%)	CAPITAL REQUIREMENTS
	ALL POSITIONS		REDUCTION EFFECT FOR UNDERWRITING POSITIONS	NET POSITIONS		NET POSITIONS SUBJECT TO CAPITAL CHARGE		
	LONG	SHORT		LONG	SHORT			
	(1)	(2)	(3)	(4)	(5)	(6)		(7)
EQUITIES IN TRADING BOOK								Link to CA template
1 General risk							**8,00**	
1.1 Exchange traded stock-index futures broadly diversified subject to particular approach								
1.2 Other equities than exchange traded stock-index futures broadly diversified								
2 Specific risk								
2.1 High quality, liquid and diversified portfolios subject to lower capital requirements							**2,00**	
2.2 Other equities than high quality, liquid and diversified portfolios							**4,00**	
3 Particular approach for position risk in CIUs								
4 Margin-based approach for exchange-traded futures and options								
5 Margin-based approach for OTC futures and options								
6 Other non-delta risks for options								