

REPORT

capital requirement for market risks arising from option positions

Ref. no.	TYPE OF PURCHASED OPTION	Capital requirement for the underlying of the option	Market value of the option	Capital requirement
1	2	3	4	5=lower of 3 and 4
I Total capital requirement for purchased trading options				0
Ref. no.	TYPE OF PURCHASED OPTION FOR HEDGING OF A POSITION OF THE TRADING BOOK	Capital requirement for the underlying of the option	Intrinsic value of the option	Capital requirement
1	2	3	4	5=(3-4)
II Total capital requirement for purchased options for hedging of a position of the trading book				0
III Total capital requirement for market risks arising from option positions(I+II)				0