

Chapter 4

Own funds requirements

Notification under MIFIDPRU 4.12.10R and 4.14.20R – use of own delta estimates for standardised approach for options (K-NPR)

[Editor's note: the form can be found at this address: [https://www.handbook.fca.org.uk/form/MIFIDPRU 4 Annex 5R Notification under MIFIDPRU 4.12.10R and 4.14.20R of the intended use of own delta estimates.pdf](https://www.handbook.fca.org.uk/form/MIFIDPRU%204%20Annex%205R%20Notification%20under%20MIFIDPRU%204.12.10R%20and%204.14.20R%20of%20the%20intended%20use%20of%20own%20delta%20estimates.pdf)]