



Размеры свопа установленные с 25 апреля 2022 года по инструментам групп FX, IND, CMD, CRT

Инструмент	Техно Про		Инструмент	Стандарт		Инструмент	Старт	
	длинная позиция*	короткая позиция*		длинная позиция*	короткая позиция*		длинная позиция*	короткая позиция*
AUDCAD	-0.003611	-0.000472	AUDCAD	-0.004611	-0.001472	AUDCAD	-0.005611	-0.002472
AUDCHF	-0.000722	-0.004611	AUDCHF	-0.001722	-0.005611	AUDCHF	-0.002722	-0.006611
AUDJPY	-0.002675	-0.002658	AUDJPY	-0.003675	-0.003658	AUDJPY	-0.004675	-0.004658
AUDNZD	-0.005209	0.000569	AUDNZD	-0.006209	-0.000431	AUDNZD	-0.007209	-0.001431
AUDUSD	-0.003219	-0.001559	AUDUSD	-0.004219	-0.002559	AUDUSD	-0.005219	-0.003559
CADCHF	0.000916	-0.006110	CADCHF	-0.000084	-0.007110	CADCHF	-0.001084	-0.008110
CADJPY	-0.001036	-0.004158	CADJPY	-0.002036	-0.005158	CADJPY	-0.003036	-0.006158
CHFHUF	-0.022005	0.016112	CHFHUF	-0.023005	0.015112	CHFHUF	-0.024005	0.014112
CHFJPY	-0.005176	-0.001270	CHFJPY	-0.006176	-0.002270	CHFJPY	-0.007176	-0.003270
CHFPLN	-0.017281	0.010834	CHFPLN	-0.018281	0.009834	CHFPLN	-0.019281	0.008834
EURAUD	-0.003981	-0.000797	EURAUD	-0.004981	-0.001797	EURAUD	-0.005981	-0.002797
EURCAD	-0.005481	0.000842	EURCAD	-0.006481	-0.000158	EURCAD	-0.007481	-0.001158
EURCHF	-0.002592	-0.003297	EURCHF	-0.003592	-0.004297	EURCHF	-0.004592	-0.005297
EURCZK	-0.017553	0.010551	EURCZK	-0.018553	0.009551	EURCZK	-0.019553	0.008551
EURGBP	-0.006206	0.000872	EURGBP	-0.007206	-0.000128	EURGBP	-0.008206	-0.001128
EURHUF	-0.021373	0.016037	EURHUF	-0.022373	0.015037	EURHUF	-0.023373	0.014037
EURJPY	-0.004545	-0.001345	EURJPY	-0.005545	-0.002345	EURJPY	-0.006545	-0.003345
EURNOK	-0.007204	0.001870	EURNOK	-0.008204	0.000870	EURNOK	-0.009204	-0.000130
EURNZD	-0.007079	0.001883	EURNZD	-0.008079	0.000883	EURNZD	-0.009079	-0.000117
EURPLN	-0.016650	0.010759	EURPLN	-0.017650	0.009759	EURPLN	-0.018650	0.008759
EURRON	-0.015566	0.010231	EURRON	-0.016566	0.009231	EURRON	-0.017566	0.008231
EURSEK	-0.004078	-0.001256	EURSEK	-0.005078	-0.002256	EURSEK	-0.006078	-0.003256
EURTRY	-0.076226	0.008102	EURTRY	-0.077226	0.007102	EURTRY	-0.078226	0.006102
EURUSD	-0.005089	-0.000245	EURUSD	-0.006089	-0.001245	EURUSD	-0.007089	-0.002245
GBPAUD	-0.000442	-0.004335	GBPAUD	-0.001442	-0.005335	GBPAUD	-0.002442	-0.006335
GBPCAD	-0.001942	-0.002697	GBPCAD	-0.002942	-0.003697	GBPCAD	-0.003942	-0.004697
GBPCHF	0.000947	-0.006835	GBPCHF	-0.000053	-0.007835	GBPCHF	-0.001053	-0.008835
GBPJPY	-0.001006	-0.004882	GBPJPY	-0.002006	-0.005882	GBPJPY	-0.003006	-0.006882
GBPNZD	-0.003539	-0.001655	GBPNZD	-0.004539	-0.002655	GBPNZD	-0.005539	-0.003655
GBPPLN	-0.013108	0.007218	GBPPLN	-0.014108	0.006218	GBPPLN	-0.015108	0.005218
GBPUSD	-0.001550	-0.003783	GBPUSD	-0.002550	-0.004783	GBPUSD	-0.003550	-0.005783
NZDCAD	-0.000930	-0.003569	NZDCAD	-0.001930	-0.004569	NZDCAD	-0.002930	-0.005569
NZDCHF	0.001958	-0.007707	NZDCHF	0.000958	-0.008707	NZDCHF	-0.000042	-0.009707
NZDJPY	0.000005	-0.005754	NZDJPY	-0.000995	-0.006754	NZDJPY	-0.001995	-0.007754
NZDUSD	-0.000538	-0.004655	NZDUSD	-0.001538	-0.005655	NZDUSD	-0.002538	-0.006655
USDBRL	-0.041101	0.022570	USDBRL	-0.042101	0.021570	USDBRL	-0.043101	0.020570
USDCAD	-0.003059	-0.001580	USDCAD	-0.004059	-0.002580	USDCAD	-0.005059	-0.003580
USDCHF	-0.000170	-0.005718	USDCHF	-0.001170	-0.006718	USDCHF	-0.002170	-0.007718
USDCLP	-0.015267	0.010627	USDCLP	-0.016267	0.009627	USDCLP	-0.017267	0.008627
USDCZK	-0.015129	0.008127	USDCZK	-0.016129	0.007127	USDCZK	-0.017129	0.006127
USDHUF	-0.018948	0.013613	USDHUF	-0.019948	0.012613	USDHUF	-0.020948	0.011613

USDJPY	-0.002123	-0.003766
USDMXN	-0.022712	0.012516
USDNOK	-0.004781	-0.000552
USDPLN	-0.014226	0.008336
USDRON	-0.013142	0.007808
USDSEK	-0.001656	-0.003677
USDTRY	-0.073791	0.005679
USDZAR	-0.016004	0.005808
EURZAR	-0.018428	0.008231
GBPZAR	-0.014885	0.004691
EURMXN	-0.025137	0.014940
GBPMXN	-0.021593	0.011398
EURCNH	-0.015955	0.003953
USDCNH	-0.013531	0.001531
EURRUB	-0.084425	0.013384
USDRUB	-0.081990	0.010960
DE30.cash	-0.007712	-0.010955
EU50.cash	-0.007711	-0.010956
SPA35.cash	-0.007702	-0.010970
FRA40.cash	-0.007709	-0.010960
ITA40.cash	-0.007712	-0.010956
US100.cash	-0.010134	-0.008532
US30.cash	-0.010134	-0.008532
US500.cash	-0.010134	-0.008533
UK100.cash	-0.011248	-0.007417
HK.cash	-0.010131	-0.008535
NED25cash	-0.007712	-0.010956
SUI20cash	-0.010132	-0.008534
AU200cash	-0.010133	-0.008533
CHNcash	-0.010128	-0.008538
JP225cash	-0.010131	-0.008535
U2000cash	-0.010132	-0.008534
BITCOIN	-0.042667	-0.020444
AUS200	-0.007358	-0.005754
AUT20	-0.004936	-0.008175
BRAComp	-0.007358	-0.005754
CHNComp	-0.007358	-0.005754
CZKCASH	-0.007358	-0.005754
DE30	-0.004936	-0.008175
EU50	-0.004936	-0.008175
FRA40	-0.004936	-0.008175
HKComp	-0.007358	-0.005754
ITA40	-0.004936	-0.008175
JAP225	-0.007358	-0.005754
KOSP200	-0.007358	-0.005754
MEXComp	-0.007358	-0.005754
NED25	-0.004936	-0.008175
RUS50	-0.007358	-0.005754
SPA35	-0.004936	-0.008175
SUI20	-0.007358	-0.005754

USDJPY	-0.003123	-0.004766
USDMXN	-0.023712	0.011516
USDNOK	-0.005781	-0.001552
USDPLN	-0.015226	0.007336
USDRON	-0.014142	0.006808
USDSEK	-0.002656	-0.004677
USDTRY	-0.074791	0.004679
USDZAR	-0.017004	0.004808
EURZAR	-0.019428	0.007231
GBPZAR	-0.015885	0.003691
EURMXN	-0.026137	0.013940
GBPMXN	-0.022593	0.010398
EURCNH	-0.016955	0.002953
USDCNH	-0.014531	0.000531
EURRUB	-0.085425	0.012384
USDRUB	-0.082990	0.009960
DE30.cash	-0.008712	-0.011955
EU50.cash	-0.008711	-0.011956
SPA35.cash	-0.008702	-0.011970
FRA40.cash	-0.008709	-0.011960
ITA40.cash	-0.008712	-0.011956
US100.cash	-0.011134	-0.009532
US30.cash	-0.011134	-0.009532
US500.cash	-0.011134	-0.009533
UK100.cash	-0.012248	-0.008417
HK.cash	-0.011131	-0.009535
NED25cash	-0.008712	-0.011956
SUI20cash	-0.011132	-0.009534
AU200cash	-0.011133	-0.009533
CHNcash	-0.011128	-0.009538
JP225cash	-0.011131	-0.009535
U2000cash	-0.011132	-0.009534
BITCOIN	-0.043667	-0.021444
AUS200	-0.008358	-0.006754
AUT20	-0.005936	-0.009175
BRAComp	-0.008358	-0.006754
CHNComp	-0.008358	-0.006754
CZKCASH	-0.008358	-0.006754
DE30	-0.005936	-0.009175
EU50	-0.005936	-0.009175
FRA40	-0.005936	-0.009175
HKComp	-0.008358	-0.006754
ITA40	-0.005936	-0.009175
JAP225	-0.008358	-0.006754
KOSP200	-0.008358	-0.006754
MEXComp	-0.008358	-0.006754
NED25	-0.005936	-0.009175
RUS50	-0.008358	-0.006754
SPA35	-0.005936	-0.009175
SUI20	-0.008358	-0.006754

USDJPY	-0.004123	-0.005766
USDMXN	-0.024712	0.010516
USDNOK	-0.006781	-0.002552
USDPLN	-0.016226	0.006336
USDRON	-0.015142	0.005808
USDSEK	-0.003656	-0.005677
USDTRY	-0.075791	0.003679
USDZAR	-0.018004	0.003808
EURZAR	-0.020428	0.006231
GBPZAR	-0.016885	0.002691
EURMXN	-0.027137	0.012940
GBPMXN	-0.023593	0.009398
EURCNH	-0.017955	0.001953
USDCNH	-0.015531	-0.000469
EURRUB	-0.086425	0.011384
USDRUB	-0.083990	0.008960
DE30.cash	-0.009712	-0.012955
EU50.cash	-0.009711	-0.012956
SPA35.cash	-0.009702	-0.012970
FRA40.cash	-0.009709	-0.012960
ITA40.cash	-0.009712	-0.012956
US100.cash	-0.012134	-0.010532
US30.cash	-0.012134	-0.010532
US500.cash	-0.012134	-0.010533
UK100.cash	-0.013248	-0.009417
HK.cash	-0.012131	-0.010535
NED25cash	-0.009712	-0.012956
SUI20cash	-0.012132	-0.010534
AU200cash	-0.012133	-0.010533
CHNcash	-0.012128	-0.010538
JP225cash	-0.012131	-0.010535
U2000cash	-0.012132	-0.010534
BITCOIN	-0.044667	-0.022444
AUS200	-0.009358	-0.007754
AUT20	-0.006936	-0.010175
BRAComp	-0.009358	-0.007754
CHNComp	-0.009358	-0.007754
CZKCASH	-0.009358	-0.007754
DE30	-0.006936	-0.010175
EU50	-0.006936	-0.010175
FRA40	-0.006936	-0.010175
HKComp	-0.009358	-0.007754
ITA40	-0.006936	-0.010175
JAP225	-0.009358	-0.007754
KOSP200	-0.009358	-0.007754
MEXComp	-0.009358	-0.007754
NED25	-0.006936	-0.010175
RUS50	-0.009358	-0.007754
SPA35	-0.006936	-0.010175
SUI20	-0.009358	-0.007754

UK100	-0.008475	-0.004636
US100	-0.007358	-0.005754
US2000	-0.007358	-0.005754
US30	-0.007358	-0.005754
US500	-0.007358	-0.005754
USDIDX	-0.007358	-0.005754
VIET30	-0.007358	-0.005754
VOLX	-0.007358	-0.005754
W20	-0.020694	0.007583
INDIA50	-0.007358	-0.005754
ALUMINIUM	-0.007358	-0.005754
BUND10Y	-0.007358	-0.005754
COCOA	-0.007358	-0.005754
COFFEE	-0.007358	-0.005754
COPPER	-0.007358	-0.005754
CORN	-0.007358	-0.005754
COTTON	-0.007358	-0.005754
EMISS	-0.007358	-0.005754
GASOLINE	-0.007358	-0.005754
GOLD	-0.005969	-0.004365
LSGASOIL	-0.007358	-0.005754
NATGAS	-0.007358	-0.005754
NICKEL	-0.007358	-0.005754
OIL	-0.007358	-0.005754
OIL.WTI	-0.007358	-0.005754
PALLADIUM	-0.005969	-0.004365
PLATINUM	-0.005969	-0.004365
SCHATZ2Y	-0.007358	-0.005754
SILVER	-0.005969	-0.004365
SOYBEAN	-0.007358	-0.005754
SUGAR	-0.007358	-0.005754
TNOTE	-0.007358	-0.005754
WHEAT	-0.007358	-0.005754
ZINC	-0.007358	-0.005754
VIX	-0.007358	-0.005754

UK100	-0.009475	-0.005636
US100	-0.008358	-0.006754
US2000	-0.008358	-0.006754
US30	-0.008358	-0.006754
US500	-0.008358	-0.006754
USDIDX	-0.008358	-0.006754
VOLX	-0.008358	-0.006754
W20	-0.021694	0.006583
INDIA50	-0.008358	-0.006754
ALUMINIUM	-0.008358	-0.006754
BUND10Y	-0.008358	-0.006754
COCOA	-0.008358	-0.006754
COFFEE	-0.008358	-0.006754
COPPER	-0.008358	-0.006754
CORN	-0.008358	-0.006754
COTTON	-0.008358	-0.006754
EMISS	-0.008358	-0.006754
GOLD	-0.006969	-0.005365
NATGAS	-0.008358	-0.006754
NICKEL	-0.008358	-0.006754
OIL	-0.008358	-0.006754
OIL.WTI	-0.008358	-0.006754
PALLADIUM	-0.006969	-0.005365
PLATINUM	-0.006969	-0.005365
SCHATZ2Y	-0.008358	-0.006754
SILVER	-0.006969	-0.005365
SOYBEAN	-0.008358	-0.006754
SUGAR	-0.008358	-0.006754
TNOTE	-0.008358	-0.006754
WHEAT	-0.008358	-0.006754
ZINC	-0.008358	-0.006754
VIX	-0.008358	-0.006754

UK100	-0.010475	-0.006636
US100	-0.009358	-0.007754
US2000	-0.009358	-0.007754
US30	-0.009358	-0.007754
US500	-0.009358	-0.007754
USDIDX	-0.009358	-0.007754
VOLX	-0.009358	-0.007754
W20	-0.022694	0.005583
INDIA50	-0.009358	-0.007754
ALUMINIUM	-0.009358	-0.007754
BUND10Y	-0.009358	-0.007754
COCOA	-0.009358	-0.007754
COFFEE	-0.009358	-0.007754
COPPER	-0.009358	-0.007754
CORN	-0.009358	-0.007754
COTTON	-0.009358	-0.007754
EMISS	-0.009358	-0.007754
GOLD	-0.007969	-0.006365
NATGAS	-0.009358	-0.007754
NICKEL	-0.009358	-0.007754
OIL	-0.009358	-0.007754
OIL.WTI	-0.009358	-0.007754
PALLADIUM	-0.007969	-0.006365
PLATINUM	-0.007969	-0.006365
SCHATZ2Y	-0.009358	-0.007754
SILVER	-0.007969	-0.006365
SOYBEAN	-0.009358	-0.007754
SUGAR	-0.009358	-0.007754
TNOTE	-0.009358	-0.007754
WHEAT	-0.009358	-0.007754
ZINC	-0.009358	-0.007754
VIX	-0.009358	-0.007754

* - размер свопа указан в % за один день