



Размеры свопа установленные с 26 сентября 2022 года по инструментам групп FX, IND, CMD, CRT

Инструмент	Техно Про	
	длинная позиция*	короткая позиция*
AUDCAD	-0.006957	-0.001126
AUDCHF	0.000277	-0.009608
AUDJPY	0.001587	-0.010919
AUDNZD	-0.006235	-0.002403
AUDUSD	-0.006698	-0.002079
CADCHF	0.003260	-0.012452
CADJPY	0.004570	-0.013762
CHFCHF	-0.036417	0.026523
CHFJPY	-0.003911	-0.006533
CHFPLN	-0.027778	0.017330
EURAUD	-0.008663	-0.000114
EURCAD	-0.011511	0.002871
EURCHF	-0.004275	-0.005613
EURCZK	-0.022801	0.011800
EURGBP	-0.008907	-0.000427
EURHUF	-0.035467	0.026131
EURJPY	-0.002964	-0.006924
EURNOK	-0.010191	0.000858
EURNZD	-0.010788	0.001594
EURPLN	-0.026829	0.016938
EURRON	-0.021149	0.011814
EURSEK	-0.007316	-0.002017
EURTRY	-0.074752	0.002645
EURUSD	-0.011252	0.001918
GBPAUD	-0.004423	-0.004354
GBPCAD	-0.007269	-0.001369
GBPCHF	-0.000036	-0.009851
GBPJPY	0.001275	-0.011162
GBPNZD	-0.006547	-0.002646
GBPPLN	-0.022583	0.012694
GBPUSD	-0.007010	-0.002322
NZDCAD	-0.005249	-0.003250
NZDCHF	0.001984	-0.011731
NZDJPY	0.003294	-0.013041
NZDUSD	-0.004990	-0.004202
USDBRL	-0.039628	0.017107
USDCAD	-0.004924	-0.003713
USDCHF	0.002308	-0.012194
USDCLP	-0.013670	0.005031
USDCZK	-0.016210	0.005212
USDHUF	-0.028870	0.019536

Инструмент	Стандарт	
	длинная позиция*	короткая позиция*
AUDCAD	-0.008957	-0.003126
AUDCHF	-0.001723	-0.011608
AUDJPY	-0.000413	-0.012919
AUDNZD	-0.008235	-0.004403
AUDUSD	-0.008698	-0.004079
CADCHF	0.001260	-0.014452
CADJPY	0.002570	-0.015762
CHFCHF	-0.038417	0.024523
CHFJPY	-0.005911	-0.008533
CHFPLN	-0.029778	0.015330
EURAUD	-0.010663	-0.002114
EURCAD	-0.013511	0.000871
EURCHF	-0.006275	-0.007613
EURCZK	-0.024801	0.009800
EURGBP	-0.010907	-0.002427
EURHUF	-0.037467	0.024131
EURJPY	-0.004964	-0.008924
EURNOK	-0.012191	-0.001142
EURNZD	-0.012788	-0.000406
EURPLN	-0.028829	0.014938
EURRON	-0.023149	0.009814
EURSEK	-0.009316	-0.004017
EURTRY	-0.076752	0.000645
EURUSD	-0.013252	-0.000082
GBPAUD	-0.006423	-0.006354
GBPCAD	-0.009269	-0.003369
GBPCHF	-0.002036	-0.011851
GBPJPY	-0.000725	-0.013162
GBPNZD	-0.008547	-0.004646
GBPPLN	-0.024583	0.010694
GBPUSD	-0.009010	-0.004322
NZDCAD	-0.007249	-0.005250
NZDCHF	-0.004950	-0.013731
NZDJPY	-0.004937	-0.015041
NZDUSD	-0.006990	-0.006202
USDBRL	-0.041628	0.015107
USDCAD	-0.006924	-0.005713
USDCHF	0.000308	-0.014194
USDCLP	-0.015670	0.003031
USDCZK	-0.018210	0.003212
USDHUF	-0.030870	0.017536

Инструмент	Старт	
	длинная позиция*	короткая позиция*
AUDCAD	-0.010957	-0.005126
AUDCHF	-0.003723	-0.013608
AUDJPY	-0.002413	-0.014919
AUDNZD	-0.010235	-0.006403
AUDUSD	-0.010698	-0.006079
CADCHF	-0.000740	-0.016452
CADJPY	0.000570	-0.017762
CHFCHF	-0.040417	0.022523
CHFJPY	-0.007911	-0.010533
CHFPLN	-0.031778	0.013330
EURAUD	-0.012663	-0.004114
EURCAD	-0.015511	-0.001129
EURCHF	-0.008275	-0.009613
EURCZK	-0.026801	0.007800
EURGBP	-0.012907	-0.004427
EURHUF	-0.039467	0.022131
EURJPY	-0.006964	-0.010924
EURNOK	-0.014191	-0.003142
EURNZD	-0.014788	-0.002406
EURPLN	-0.030829	0.012938
EURRON	-0.025149	0.007814
EURSEK	-0.011316	-0.006017
EURTRY	-0.078752	-0.001355
EURUSD	-0.015252	-0.002082
GBPAUD	-0.008423	-0.008354
GBPCAD	-0.011269	-0.005369
GBPCHF	-0.004036	-0.013851
GBPJPY	-0.002725	-0.015162
GBPNZD	-0.010547	-0.006646
GBPPLN	-0.026583	0.008694
GBPUSD	-0.011010	-0.006322
NZDCAD	-0.009249	-0.007250
NZDCHF	-0.002016	-0.015731
NZDJPY	-0.000706	-0.017041
NZDUSD	-0.008990	-0.008202
USDBRL	-0.043628	0.013107
USDCAD	-0.008924	-0.007713
USDCHF	-0.001692	-0.016194
USDCLP	-0.017670	0.001031
USDCZK	-0.020210	0.001212
USDHUF	-0.032870	0.015536

USDJPY	0.003618	-0.013504
USDMXN	-0.023470	0.009279
USDNOK	-0.003606	-0.005726
USDPLN	-0.020236	0.010347
USDRON	-0.014558	0.005226
USDSEK	-0.000732	-0.008599
USDTRY	-0.068137	-0.003939
USDZAR	-0.013914	-0.000276
EURZAR	-0.020504	0.006309
GBPZAR	-0.016260	0.002068
EURMXN	-0.030065	0.015869
GBPMXN	-0.025818	0.011625
EURCNH	-0.013524	-0.002475
USDCNH	-0.006937	-0.009057
EURRUB	-0.057368	-0.017653
USDRUB	-0.050761	-0.024227
DE30.cash	-0.013169	-0.009498
EU50.cash	-0.013166	-0.009500
SPA35.cash	-0.013161	-0.009502
FRA40.cash	-0.013168	-0.009498
ITA40.cash	-0.013165	-0.009500
US100.cash	-0.019754	-0.003000
US30.cash	-0.019754	-0.003000
US500.cash	-0.019754	-0.003000
UK100.cash	-0.017409	-0.005257
HK.cash	-0.019745	-0.003000
NED25cash	-0.013166	-0.009499
SUI20cash	-0.012495	-0.010170
AU200cash	-0.017440	-0.005223
CHNcash	-0.019743	-0.003000
CH50cash	-0.004674	-0.003000
IND50cash	-0.004673	-0.003000
JP225cash	-0.011185	-0.011482
U2000cash	-0.019746	-0.003000
BITCOIN	-0.044667	-0.022444
AUS200	-0.016977	-0.003000
AUT20	-0.010392	-0.006719
BRAComp	-0.016977	-0.003000
CHNComp	-0.016977	-0.003000
CZKCASH	-0.016977	-0.003000
DE30	-0.010392	-0.006719
EU50	-0.010392	-0.006719
FRA40	-0.010392	-0.006719
HKComp	-0.016977	-0.003000
ITA40	-0.010392	-0.006719
JAP225	-0.016977	-0.003000
KOSP200	-0.016977	-0.003000
MEXComp	-0.016977	-0.003000
NED25	-0.010392	-0.006719
RUS50	-0.016977	-0.003000

USDJPY	0.001618	-0.015504
USDMXN	-0.025470	0.007279
USDNOK	-0.005606	-0.007726
USDPLN	-0.022236	0.008347
USDRON	-0.016558	0.003226
USDSEK	-0.002732	-0.010599
USDTRY	-0.070137	-0.005939
USDZAR	-0.015914	-0.002276
EURZAR	-0.022504	0.004309
GBPZAR	-0.018260	0.000068
EURMXN	-0.032065	0.013869
GBPMXN	-0.027818	0.009625
EURCNH	-0.015524	-0.004475
USDCNH	-0.008937	-0.011057
EURRUB	-0.059368	-0.019653
USDRUB	-0.052761	-0.026227
DE30.cash	-0.015169	-0.011498
EU50.cash	-0.015166	-0.011500
SPA35.cash	-0.015161	-0.011502
FRA40.cash	-0.015168	-0.011498
ITA40.cash	-0.015165	-0.011500
US100.cash	-0.021754	-0.005000
US30.cash	-0.021754	-0.005000
US500.cash	-0.021754	-0.005000
UK100.cash	-0.019409	-0.007257
HK.cash	-0.021745	-0.005000
NED25cash	-0.015166	-0.011499
SUI20cash	-0.014495	-0.012170
AU200cash	-0.019440	-0.007223
CHNcash	-0.021743	-0.005000
JP225cash	-0.013185	-0.013482
U2000cash	-0.021746	-0.005000
BITCOIN	-0.046667	-0.024444
AUS200	-0.018977	-0.005000
AUT20	-0.012392	-0.008719
BRAComp	-0.018977	-0.005000
CHNComp	-0.018977	-0.005000
CZKCASH	-0.018977	-0.005000
DE30	-0.012392	-0.008719
EU50	-0.012392	-0.008719
FRA40	-0.012392	-0.008719
HKComp	-0.018977	-0.005000
ITA40	-0.012392	-0.008719
JAP225	-0.018977	-0.005000
KOSP200	-0.018977	-0.005000
MEXComp	-0.018977	-0.005000
NED25	-0.012392	-0.008719
RUS50	-0.018977	-0.005000
SPA35	-0.012392	-0.008719
SUI20	-0.018977	-0.005000

USDJPY	-0.000382	-0.017504
USDMXN	-0.027470	0.005279
USDNOK	-0.007606	-0.009726
USDPLN	-0.024236	0.006347
USDRON	-0.018558	0.001226
USDSEK	-0.004732	-0.012599
USDTRY	-0.072137	-0.007939
USDZAR	-0.017914	-0.004276
EURZAR	-0.024504	0.002309
GBPZAR	-0.020260	-0.001932
EURMXN	-0.034065	0.011869
GBPMXN	-0.029818	0.007625
EURCNH	-0.017524	-0.006475
USDCNH	-0.010937	-0.013057
EURRUB	-0.061368	-0.021653
USDRUB	-0.054761	-0.028227
DE30.cash	-0.017169	-0.013498
EU50.cash	-0.017166	-0.013500
SPA35.cash	-0.017161	-0.013502
FRA40.cash	-0.017168	-0.013498
ITA40.cash	-0.017165	-0.013500
US100.cash	-0.023754	-0.007000
US30.cash	-0.023754	-0.007000
US500.cash	-0.023754	-0.007000
UK100.cash	-0.021409	-0.009257
HK.cash	-0.023745	-0.007000
NED25cash	-0.017166	-0.013499
SUI20cash	-0.016495	-0.014170
AU200cash	-0.021440	-0.009223
CHNcash	-0.023743	-0.007000
JP225cash	-0.015185	-0.015482
U2000cash	-0.023746	-0.007000
BITCOIN	-0.048667	-0.026444
AUS200	-0.020977	-0.007000
AUT20	-0.014392	-0.010719
BRAComp	-0.020977	-0.007000
CHNComp	-0.020977	-0.007000
CZKCASH	-0.020977	-0.007000
DE30	-0.014392	-0.010719
EU50	-0.014392	-0.010719
FRA40	-0.014392	-0.010719
HKComp	-0.020977	-0.007000
ITA40	-0.014392	-0.010719
JAP225	-0.020977	-0.007000
KOSP200	-0.020977	-0.007000
MEXComp	-0.020977	-0.007000
NED25	-0.014392	-0.010719
RUS50	-0.020977	-0.007000
SPA35	-0.014392	-0.010719
SUI20	-0.020977	-0.007000

SPA35	-0.010392	-0.006719
SUI20	-0.016977	-0.003000
UK100	-0.014632	-0.003000
US100	-0.016977	-0.003000
US2000	-0.016977	-0.003000
US30	-0.016977	-0.003000
US500	-0.016977	-0.003000
USDIDX	-0.016977	-0.003000
VIET30	-0.016977	-0.003000
VOLX	-0.016977	-0.003000
W20	-0.031361	-0.003000
INDIA50	-0.016977	-0.003000
ALUMINIUM	-0.016977	-0.003000
BUND10Y	-0.016977	-0.003000
COCOA	-0.016977	-0.003000
COFFEE	-0.016977	-0.003000
COPPER	-0.016977	-0.003000
CORN	-0.016977	-0.003000
COTTON	-0.016977	-0.003000
EMISS	-0.016977	-0.003000
GASOLINE	-0.016977	-0.003000
GOLD	-0.015588	-0.003000
LSGASOIL	-0.016977	-0.003000
NATGAS	-0.016977	-0.003000
NICKEL	-0.016977	-0.003000
OIL	-0.016977	-0.003000
OIL.WTI	-0.016977	-0.003000
PALLADIUM	-0.015588	-0.003000
PLATINUM	-0.015588	-0.003000
SCHATZ2Y	-0.016977	-0.003000
SILVER	-0.015588	-0.003000
SOYBEAN	-0.016977	-0.003000
SUGAR	-0.016977	-0.003000
TNOTE	-0.016977	-0.003000
WHEAT	-0.016977	-0.003000
ZINC	-0.016977	-0.003000
VIX	-0.020977	-0.007000

UK100	-0.016632	-0.005000
US100	-0.018977	-0.005000
US2000	-0.018977	-0.005000
US30	-0.018977	-0.005000
US500	-0.018977	-0.005000
USDIDX	-0.018977	-0.005000
VOLX	-0.018977	-0.005000
W20	-0.033361	-0.005000
INDIA50	-0.018977	-0.005000
ALUMINIUM	-0.018977	-0.005000
BUND10Y	-0.018977	-0.005000
COCOA	-0.018977	-0.005000
COFFEE	-0.018977	-0.005000
COPPER	-0.018977	-0.005000
CORN	-0.018977	-0.005000
COTTON	-0.018977	-0.005000
EMISS	-0.018977	-0.005000
GOLD	-0.017588	-0.005000
NATGAS	-0.018977	-0.005000
NICKEL	-0.018977	-0.005000
OIL	-0.018977	-0.005000
OIL.WTI	-0.018977	-0.005000
PALLADIUM	-0.017588	-0.005000
PLATINUM	-0.017588	-0.005000
SCHATZ2Y	-0.018977	-0.005000
SILVER	-0.017588	-0.005000
SOYBEAN	-0.018977	-0.005000
SUGAR	-0.018977	-0.005000
TNOTE	-0.018977	-0.005000
WHEAT	-0.018977	-0.005000
ZINC	-0.018977	-0.005000
VIX	-0.020977	-0.007000

UK100	-0.018632	-0.007000
US100	-0.020977	-0.007000
US2000	-0.020977	-0.007000
US30	-0.020977	-0.007000
US500	-0.020977	-0.007000
USDIDX	-0.020977	-0.007000
VOLX	-0.020977	-0.007000
W20	-0.035361	-0.007000
INDIA50	-0.020977	-0.007000
ALUMINIUM	-0.020977	-0.007000
BUND10Y	-0.020977	-0.007000
COCOA	-0.020977	-0.007000
COFFEE	-0.020977	-0.007000
COPPER	-0.020977	-0.007000
CORN	-0.020977	-0.007000
COTTON	-0.020977	-0.007000
EMISS	-0.020977	-0.007000
GOLD	-0.019588	-0.007000
NATGAS	-0.020977	-0.007000
NICKEL	-0.020977	-0.007000
OIL	-0.020977	-0.007000
OIL.WTI	-0.020977	-0.007000
PALLADIUM	-0.019588	-0.007000
PLATINUM	-0.019588	-0.007000
SCHATZ2Y	-0.020977	-0.007000
SILVER	-0.019588	-0.007000
SOYBEAN	-0.020977	-0.007000
SUGAR	-0.020977	-0.007000
TNOTE	-0.020977	-0.007000
WHEAT	-0.020977	-0.007000
ZINC	-0.020977	-0.007000
VIX	-0.020977	-0.007000

* - размер свопа указан в % за один день