Параметры расчета рыночного риска

Параметры сценариев движения кривых (Shift, Twist, Butterfly)	RUB OIS, bps			RUB Rate Basis, bps			XCCY Basis, bps			$ IRS, bps			EUR IRS, bps		
	Shift	Twist	Butterfly	Shift	Twist	Butterfly	Shift	Twist	Butterfly	Shift	Twist	Butterfly	Shift	Twist	Butterfly
TOM/SPOT	200	-200	-200				100	-45	-120						
1W	200	-150	-200				100	-45	-120						
2W	200	-120	-200				100	-60	5						
1M	200	-90	-30				95	-75	20						
2M	200	-60	15				90	-60	15						
3M	190	-30	17	60	-100	10.0	85	-45.0	10.0	20	-15.0	10.0	20	-15.0	10.0
6M	180	-15	15	60	-90	1.4	80	-25.0	5.0	20	-10.7	1.4	20	-10.7	1.4
9M	170	15	10	60	-80	-4.3	75	-15.0	4.0	20	-6.4	-4.3	20	-6.4	-4.3
1Y	160	50	5	60	-70	-7.1	75	15.0	3.0	20	-2.1	-7.1	20	-2.1	-7.1
2Y	130	60	-5	60	10	-7.1	70	30.0	2.0	20	2.1	-7.1	20	2.1	-7.1
3Y	100	70	-10	60	16	-4.3	60	32.5	1.0	20	6.4	-4.3	20	6.4	-4.3
4Y	90	80	-15	60	18	1.4	60	35.0	0.0	20	10.7	1.4	20	10.7	1.4
5Y	80	90	-20	60	20	5.0	60	37.5	-1.0	20	15.0	10.0	20	15.0	10.0

	СРОК	INITIAL MARGIN(%)					
		RUBOIS	RUBIRS3M	RUBXCCY3L	USDIRS3L	EURIRS3L	FX SWAP
INTEREST RISK	1W	0.06					0.08
	2W	0.12					0.15
	1M	0.17					0.24
	2M	0.33					0.48
	3M	0.46			0.00	0.07	0.64
	6M	0.86	1.00		0.07	0.14	1.17
	9M	1.20	1.39		0.17	0.20	1.62
	1Y	1.53	1.29	1.65	0.18	0.23	2.07
	2Y		2.39	2.81	0.39	0.45	
	3Y		3.21	3.53	0.59	0.68	
	4Y		4.24	4.55	0.84	0.96	
	5Y		5.27	5.58	1.25	0.96	
FX RISK (AFTER FIRST LEG)	-	-	-	6.00	-		6.00