

Regulatory CS01 =

$$0.00001 \times t_i \times \exp\left(\frac{s_i \times t_i}{\text{LGD}_{\text{MKT}}}\right) \times \left(\frac{EE_{i-1} \times D_{i-1} - EE_{i+1} \times D_{i+1}}{2}\right)$$