



Experts of financial derivatives pricing

PX

PTA

[2017] 1

F3073320

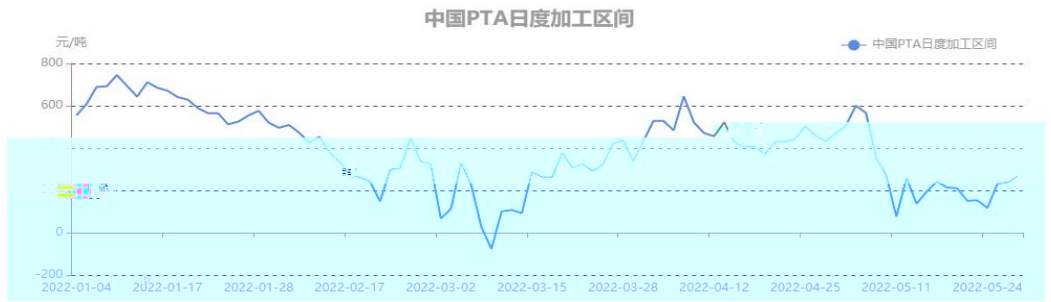
Z0015370







### 3 PTA



## 2.1

WTI

3

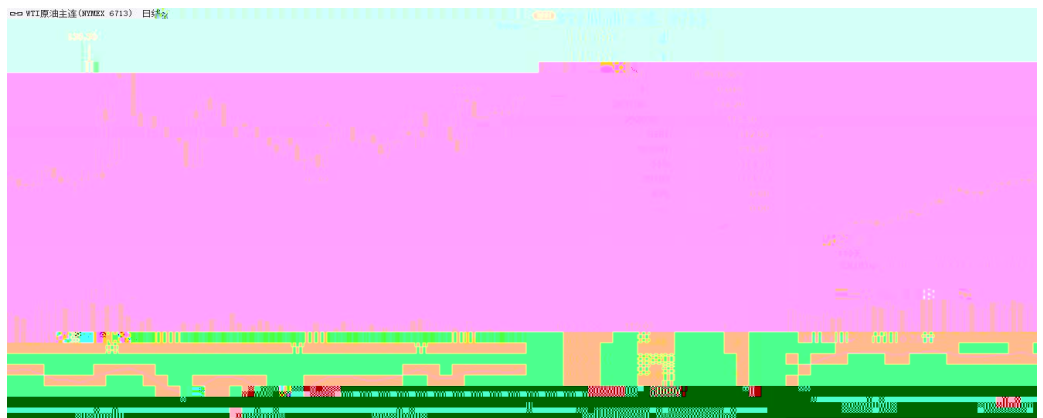
115.07

/ 4.72/4.28%

"

"

### 4 WT



wnd

## 2.2 PX

PX	CFR	1303	/
1.38% FOB	283	/	1.41%
PX		82.3%	

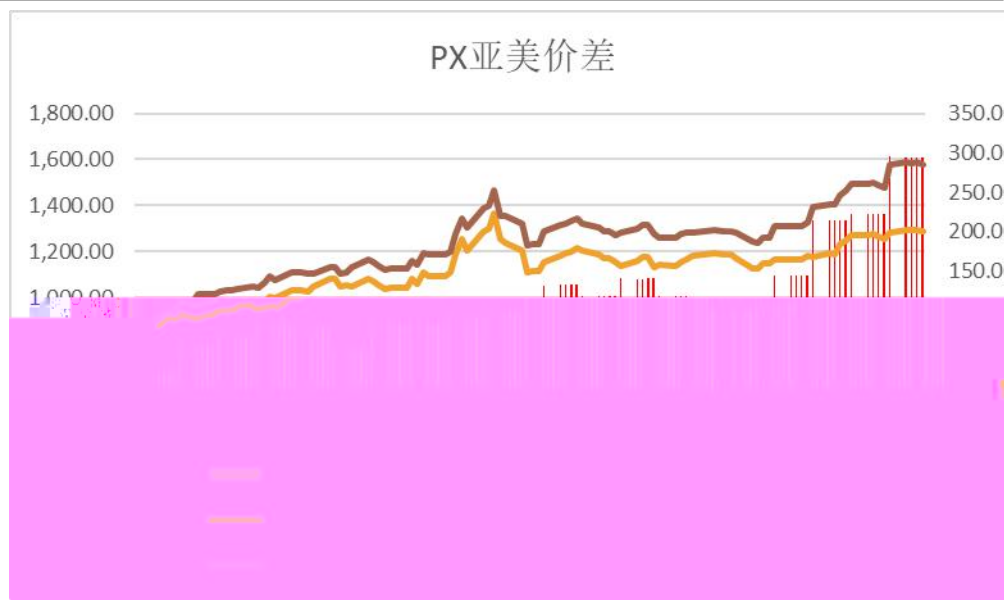
4.26%

### 5 PX FOB



wind

### 6 PX



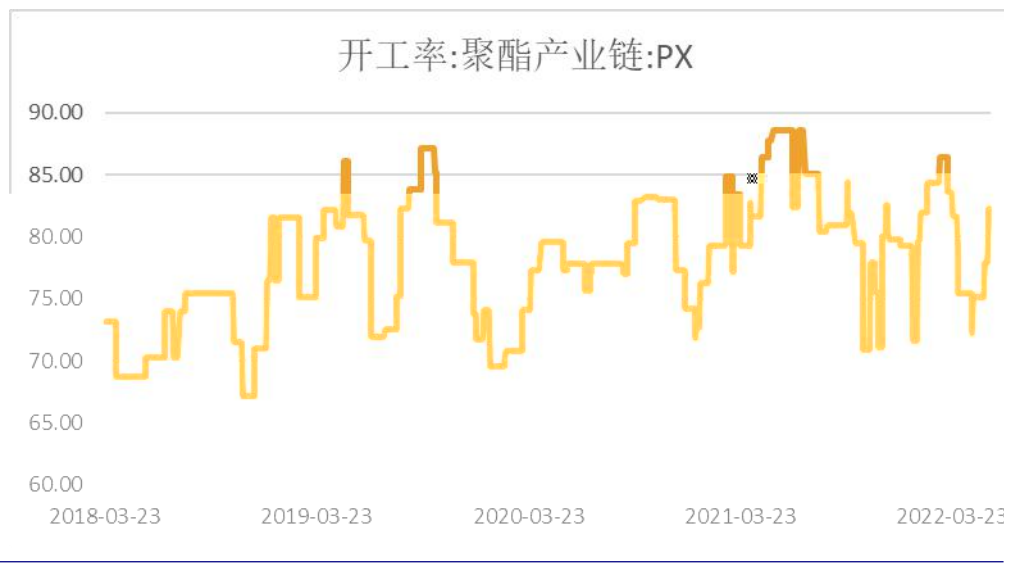
wind



: 7 PX



8 PX



w nd

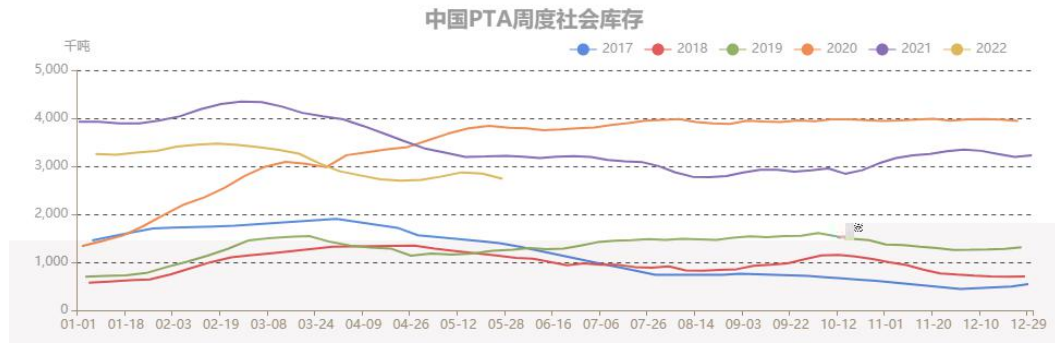
PTA 8.43% 66.38%

660 PTA 5 23 8

120 PTA 5 4 5 27



11 PTA

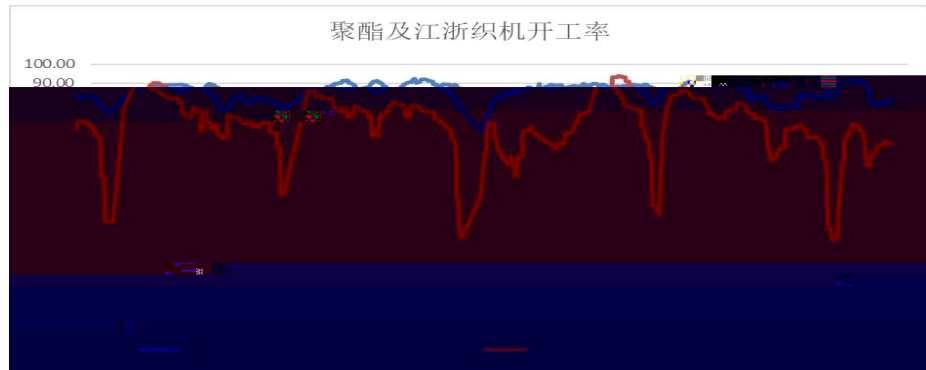


wnd

4.1

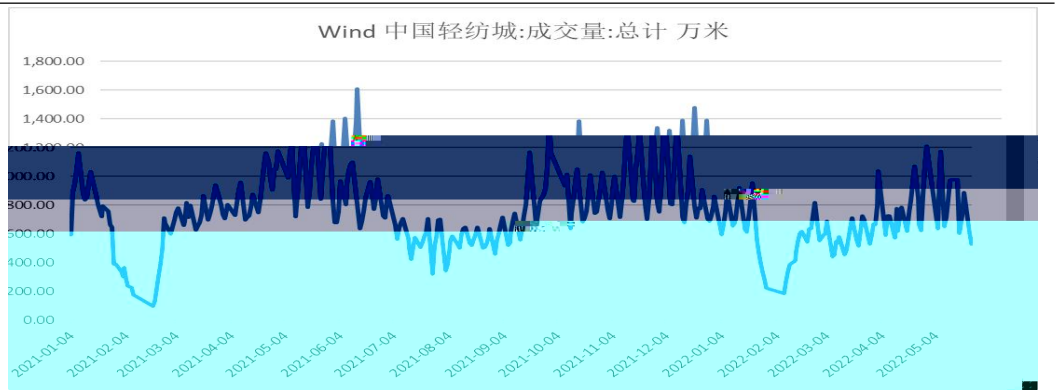
0.16% 58.14% 0.95% 81.8%  
569

12



wnd

13



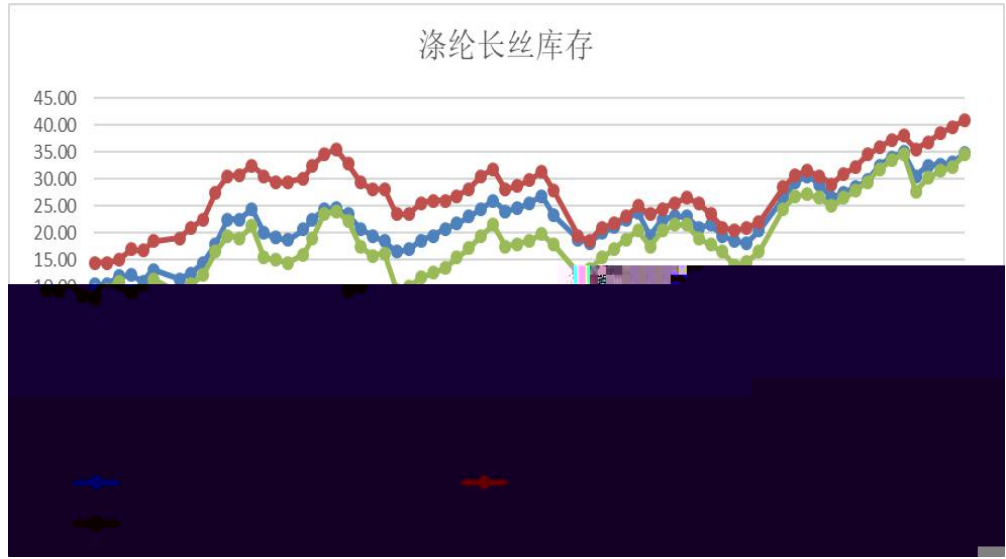
wnd



4.2

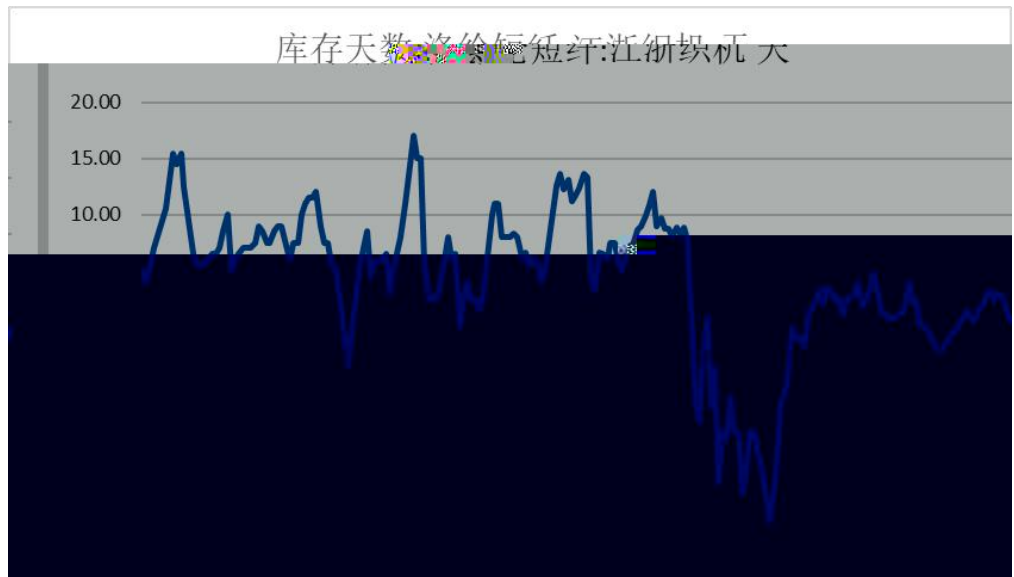
		FDY	34.8	1.8	DTY	40.8
1.2	POY	34.5	2.3			
1.5		0.8				

14



w nd

15



w nd





PTA

PTA

PX

PTA

PTA



“ ”

“ ”

16

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