



Experts of financial  
derivatives pricing

[2017] 1

F3073320

Z0015370

yaoxi nghang@ixi ngh.com



		OPEC			
6 10	56.41	+0.87 %	78.93	+0.9 %	
			56.38	+0.13 %	
6 10					83.95 -0.83 %
	33.36	-0.8 %	MTBE	52.69	+0.22 %
	63.10	-5.26 %		13.75	-0.68 %
			DMF		67.13 +0.75 %
			6 10		107.8 +9.6
					61.8 +3.9
					22.2 -1.1
	13.25	+5.8		8.5 +1	6 10
					10.05
					1.09

2700-3000



1

6 10

2180 0 /

58 +21

/

2070 0 /

426 0 /

5

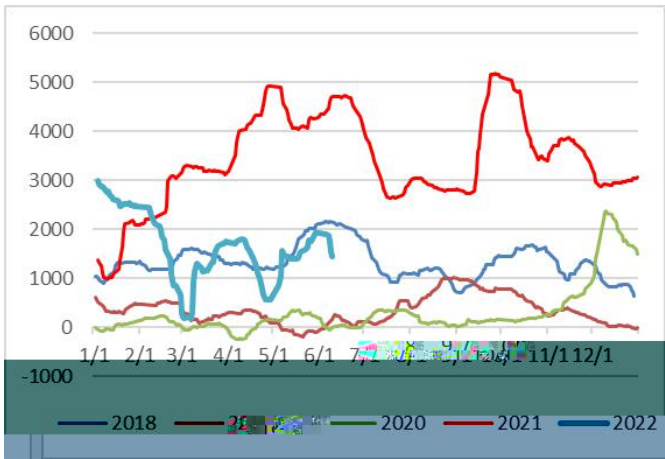
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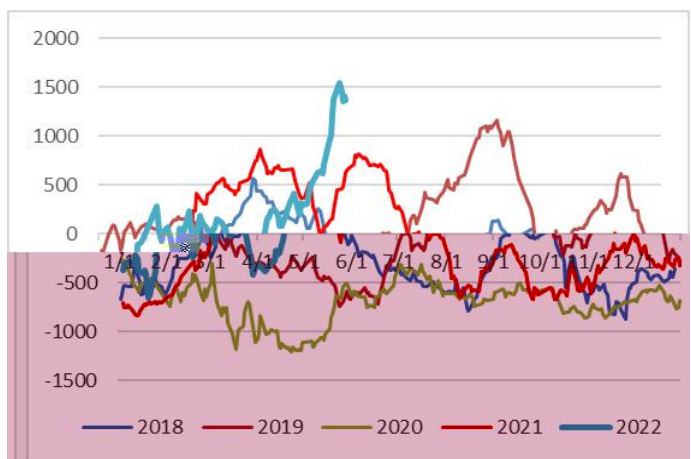
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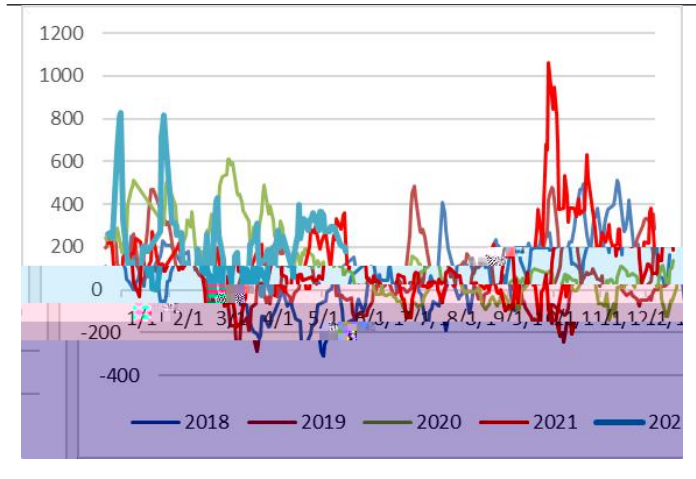
10 MBE

/



11

/



2

6 10

107.8 +9.6

61.8 +3.9

22.2 -1.1

13.25 +5.8

8.5 +1

1833-3069

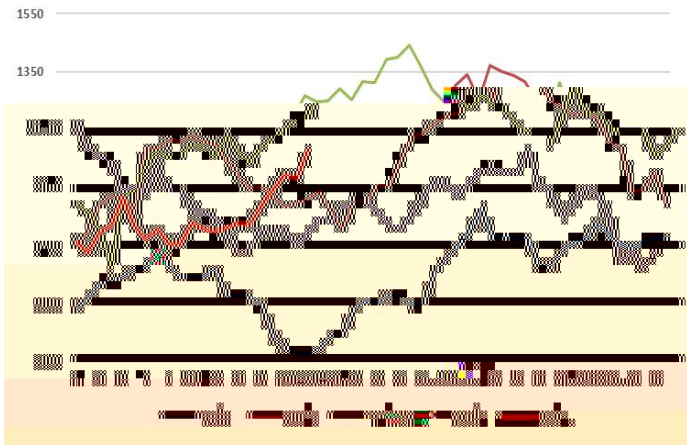
6 10

10.05

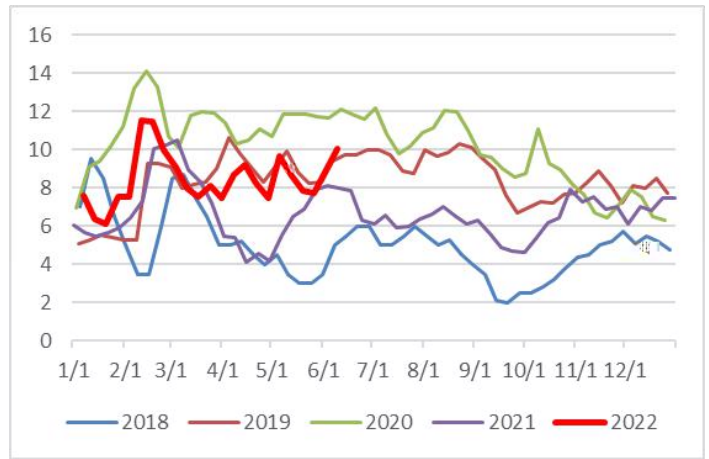
1.09

MO

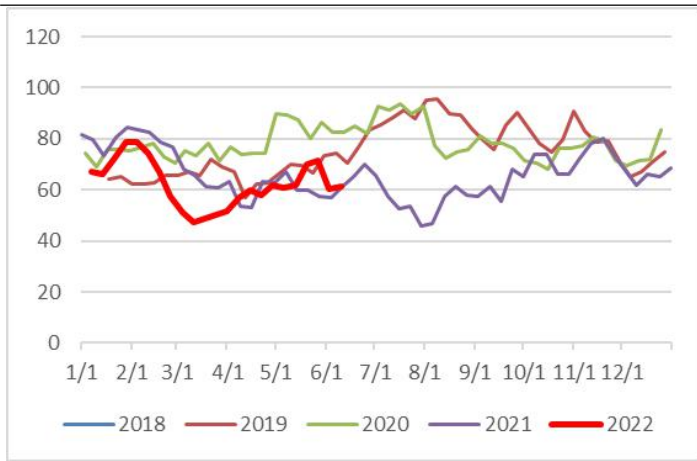
12



13



14 MO



3 6 10

78.93 +0.9 %

56.41 +0.87 %

56.38 +0.13 %

6 10 6 26

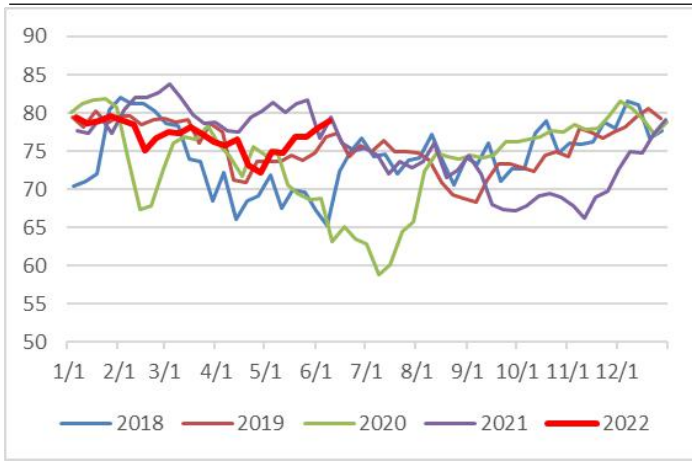
64.48 -65

32.58 -33

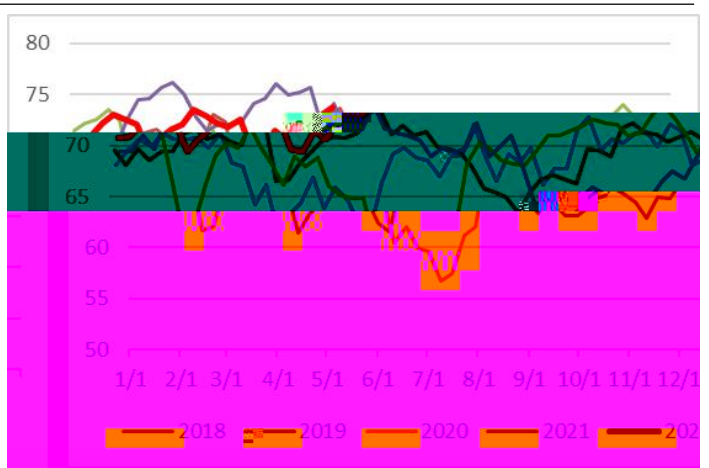
6.1 -7

25.8 -26

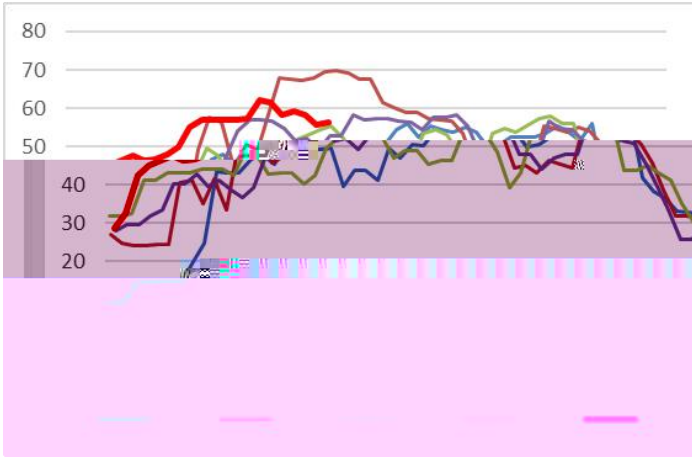
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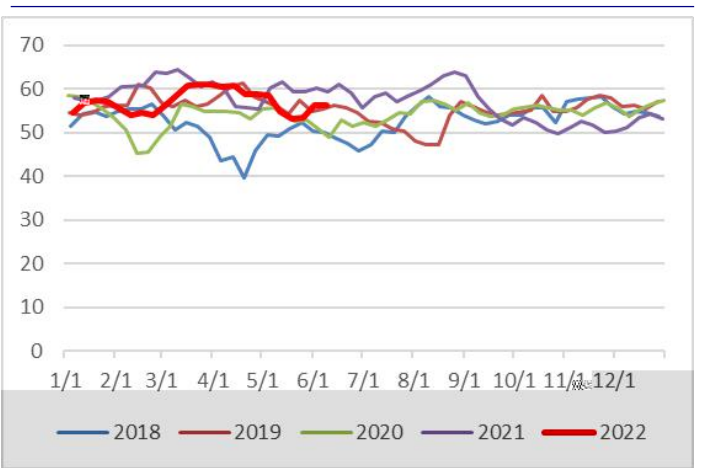
16 %



17 %



18 %



4                      6    10

83.95 -0.83 %

33.36 -0.8 %

MTBE                      52.69 +0.22 %

63.10 -5.26 %

13.75 -0.68 % DMF                      67.13 +0.75 %

CTO/MO

MTBE

DMF



5

1

	30		5 6 30	0.7
	40		5 7	0.84
	60		5 30	1.4
	20		6 2 30	0.42
	60		5 24 15	1.3
				4.66

2

	Tonsk	100	
	Bi oetnanol	2#95	
	Petronas	2#242	2# 2
	Lyondel I Basel I	93	
	Statoi I	90	30





