

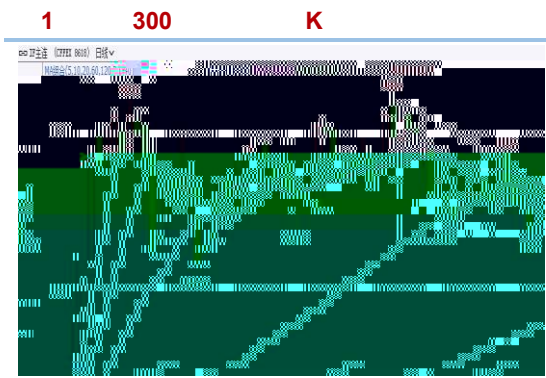


股指期货月报

报告日期：2020年10月

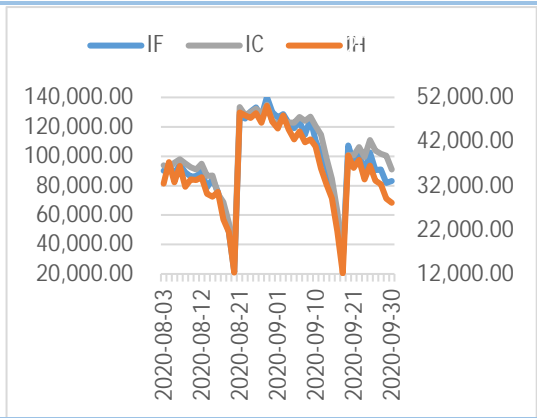
## 政策面偏暖预期叠加复苏主线未变或有效对冲外部风险，期指 或震荡走强

## (一) 行情回顾

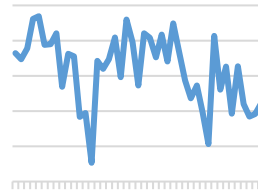


## (二) 持仓量与成交量

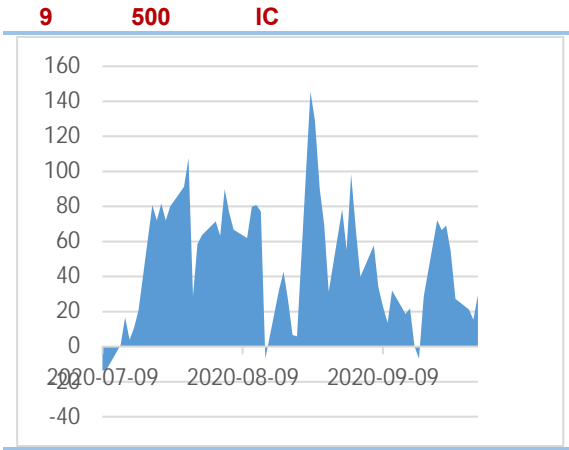
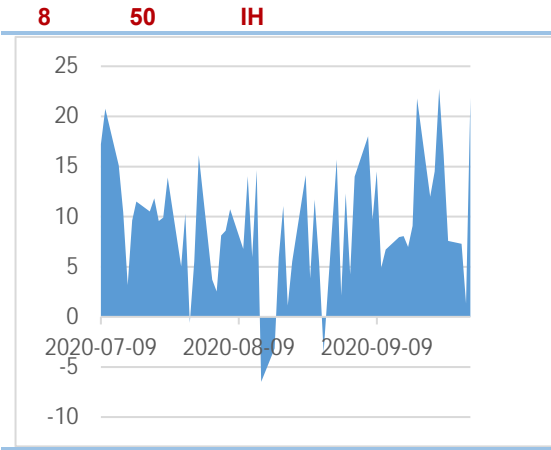
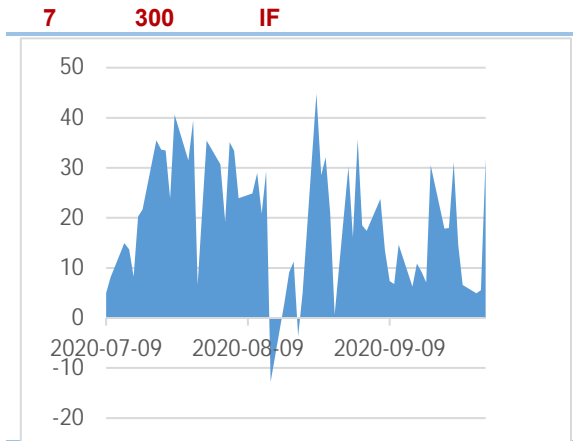
5



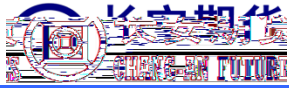
6



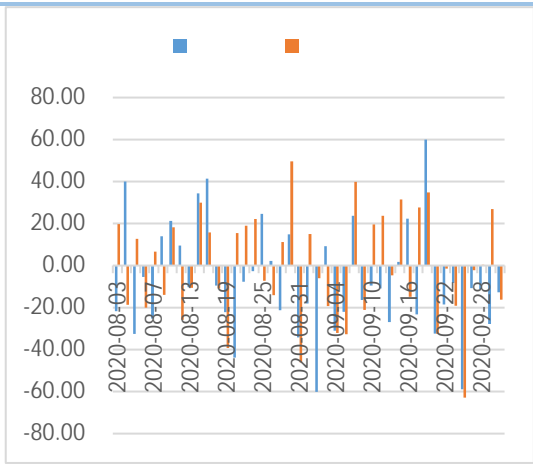
### (三) 基差分析



**(一) 资金面**

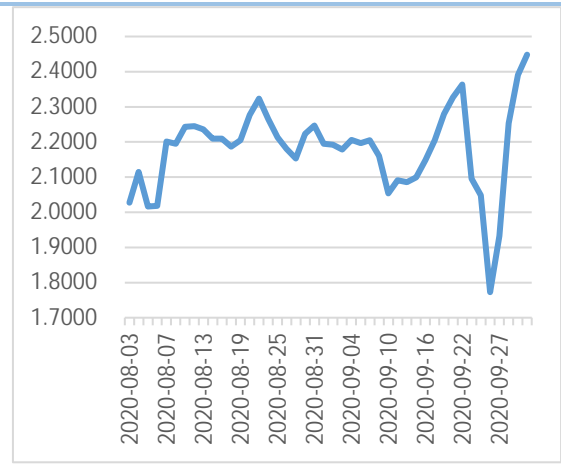


12



13 DR007

%

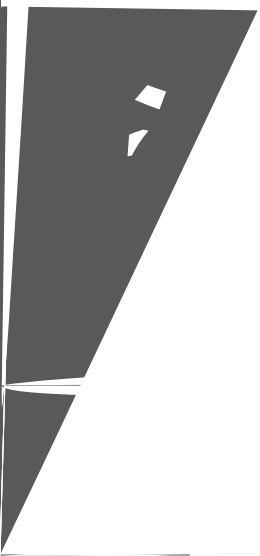


## (二) 政策面



### **(三) 宏观经济**

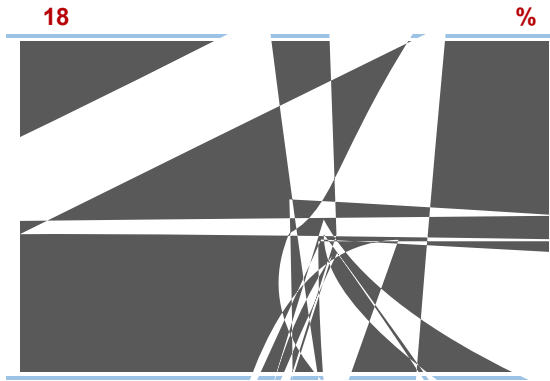




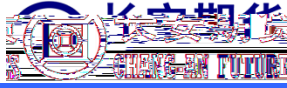


16 &

17 M2 %



## 、 列 表







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1302			B 501 0533-6217987	0533-6270009
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	188			155
F 1103			21	
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