



# FIS 海岬型与巴拿马型FFA报告

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21 March 2022

## 海岬型期租平均

现价	20481	涨幅	-1123	
月累计价	18765			
年累计价	14643			
时期	买入价	卖出价	收盘价	涨幅
Mar 22	20000	20350	20175	-200
Apr 22	26500	26750	26625	-1450
May 22	32500	33000	32750	-300
Q2 22	31000	31500	31250	-3425
Q3 22	36250	36750	36500	125
Q4 22	32000	32250	32125	0
Q1 23	16750	17250	17000	0
Cal 23	21350	21750	21550	150
Cal 24	18900	19250	19075	0
Cal 25	17500	18000	17750	0

## 巴拿马型期租平均

现价	25225	涨幅	693	差价	比例	
月累计价	24965			-4744	0.81	
年累计价	20954			-6200	0.75	
				-6311	0.70	
时期	买入价	卖出价	收盘价	涨幅	差价	比例
Mar 22	25500	26000	25750	250	-5575	0.78
Apr 22	29000	29250	29125	-125	-2500	0.91
May 22	29250	29750	29500	0	3250	1.11
Q2 22	29000	29500	29250	0	2000	1.07
Q3 22	27250	27650	27450	700	9050	1.33
Q4 22	25000	25500	25250	500	6875	1.27
Q1 23	17000	17500	17250	0	-250	0.99
Cal 23	17100	17500	17300	75	4250	1.25
Cal 24	13900	14200	14050	25	5025	1.36
Cal 25	13250	13750	13500	0	4250	1.31

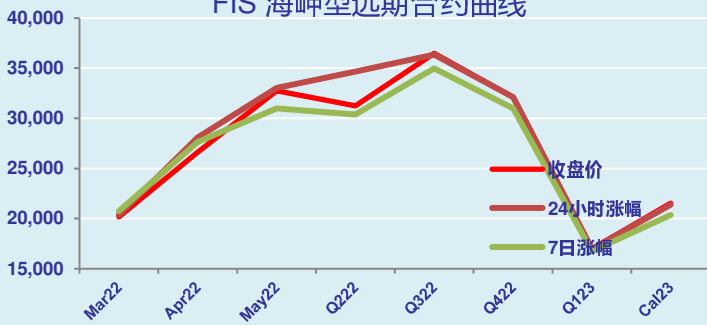
### 海岬型评语

海岬今日4月合约价格下跌，交易量较小，有传言称C5现货市场成交于\$12.00以下。尽管指数的跌幅超出预期，令许多交易者感到意外，但最终这并未阻止买家看涨远期合约，当日大部分时间远期合约仍受到良好支撑。

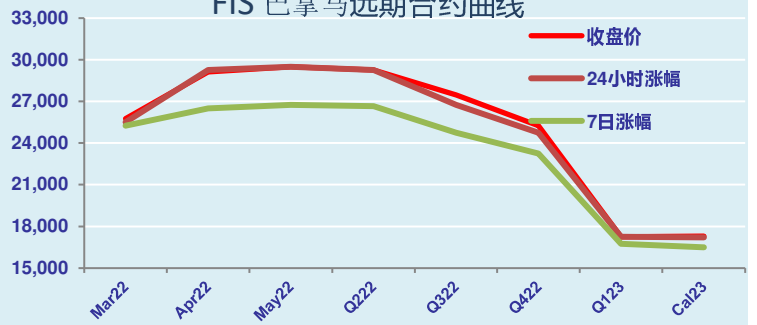
### 巴拿马型评语

本周巴拿马市场开局缓慢，起初交易量清淡，早盘交易者采取观望下一步走势。即期合约起初区间波动，4月从29000美元涨至29500美元，但Q2从28500美元跳空上升至29500美元，Q3和Q4分别涨至27500美元和25500美元。远期变化不大，Cal23和Cal24交易量较小。

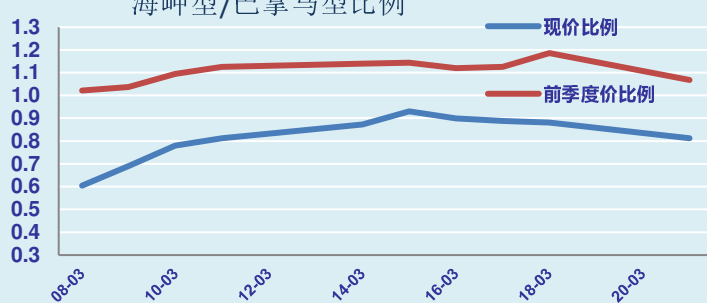
FIS 海岬型远期合约曲线



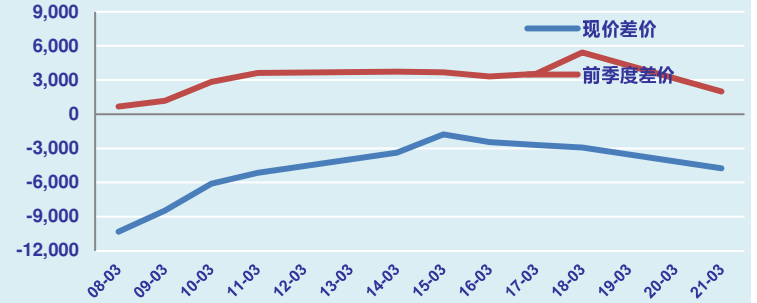
FIS 巴拿马型远期合约曲线



海岬型/巴拿马型比例



海岬型 / 巴拿马型差价



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## 巴拿马型 1A

现价	24450	涨幅	1575	
月累计价	22076			
年累计价	19418			
时期	买入价	卖出价	收盘价	涨幅
Mar 22	20500	21500	21000	0
Apr 22	23000	24000	23500	0
May 22	23000	24000	23500	0
Q2 22	23000	24000	23500	0
Q3 22	22500	23500	23000	0

## 巴拿马型 P8

现价	65	涨幅	0.983	
月累计价	65			
年累计价	56			
时期	买入价	卖出价	收盘价	涨幅
Mar 22	51.00	53.00	52.00	0.00
Apr 22	50.00	52.00	51.00	0.00
May 22	48.00	49.00	48.50	0.00
Q2 22	49.00	51.00	50.00	0.00
Q3 22	44.25	45.75	45.00	0.00

## 巴拿马型 2A

现价	32495	涨幅	813	
月累计价	33222			
年累计价	30769			
时期	买入价	卖出价	收盘价	涨幅
Mar 22	34000	35000	34500	0
Apr 22	34500	36000	35250	0
May 22	35000	36000	35500	0
Q2 22	35000	36000	35500	0
Q3 22	33750	34750	34250	0

## 巴拿马型 3A

现价	27286	涨幅	152	
月累计价	28706			
年累计价	22667			
时期	买入价	卖出价	收盘价	涨幅
Mar 22	24500	25250	24875	0
Apr 22	25250	26000	25625	0
May 22	25250	26000	25625	0
Q2 22	25000	25750	25375	0
Q3 22	24000	24750	24375	0

差价

比例

5209	1.19
4516	1.16
8102	1.36
差价	比例
9625	1.39
9625	1.38
9875	1.39
10125	1.40
9875	1.41

## 海岬型 C7

现价	14.21	涨幅	-0.16	
月累计价	14.17			
年累计价	12.27			
时期	买入价	卖出价	收盘价	涨幅
Mar 22	14.25	15.00	14.63	0.00
Apr 22	14.75	15.75	15.25	0.00
May 22	15.00	15.75	15.38	0.00
Q2 22	15.25	16.25	15.75	0.00
Q3 22	16.75	17.75	17.25	0.00
Cal 23	14.25	15.00	14.63	0.00
Cal 24	12.00	13.00	12.50	0.00
Cal 25	11.25	12.25	11.75	0.00

## 海岬型 C3

现价	27.88	涨幅	-0.27	
月累计价	27.19			
年累计价	22.43			
时期	买入价	卖出价	收盘价	涨幅
Mar 22	26.75	27.25	27.00	0.00
Apr 22	31.00	32.50	31.75	1.75
May 22	32.00	33.50	32.75	1.25
Q2 22	32.00	33.50	32.75	1.25
Q3 22	33.00	34.50	33.75	0.75
Cal 23	19.25	20.75	20.00	0.25
Cal 24	15.75	16.75	16.25	0.00

## 海岬型 C5

现价	11.74	涨幅	-0.50	
月累计价	11.44			
年累计价	8.98			
时期	买入价	卖出价	收盘价	涨幅
Mar 22	11.35	11.85	11.60	0.00
Apr 22	13.00	13.40	13.20	1.00
May 22	13.50	14.00	13.75	0.40
Q2 22	13.50	14.00	13.75	0.50
Q3 22	13.85	14.35	14.10	0.07
Cal 23	9.75	10.35	10.05	0.00
Cal 24	9.00	9.75	9.38	0.00

差价

比例

16.13	2.37
15.75	2.38
13.45	2.50
差价	比例
15.40	2.33
18.55	2.41
19.00	2.38
19.00	2.38
19.65	2.39
9.95	1.99
6.88	1.73

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