



FIS 海岬型与巴拿马型FFA报告

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04 October 2022

海岬型期租平均

现价	18611	涨幅	1687	
月累计价	17768			
年累计价	16598			
时期	买入价	卖出价	收盘价	涨幅
Oct 22	20000	20250	20125	3625
Nov 22	17500	17750	17625	2375
Dec 22	15500	16000	15750	1200
Q4 22	17750	18000	17875	2442
Q1 23	7600	7900	7750	375
Q2 23	11850	12250	12050	375
Q3 23	18350	18550	18450	450
Cal 23	13800	13950	13875	500
Cal 24	14050	14350	14200	200
Cal 25	15500	15850	15675	175

巴拿马型期租平均

现价	17651	涨幅	246			
月累计价	17528					
年累计价	20868					
时期	买入价	卖出价	收盘价	涨幅	差价	比例
Oct 22	19150	19350	19250	1775	960	1.05
Nov 22	17850	18250	18050	1675	240	1.01
Dec 22	16650	17000	16825	1325	-4270	0.80
Q4 22	17850	18150	18000	1550	875	1.05
Q1 23	11900	12250	12075	725	-425	0.98
Q2 23	13200	13500	13350	400	-1075	0.94
Q3 23	12700	13000	12850	400	-125	0.99
Cal 23	12550	12800	12675	475	-4325	0.64
Cal 24	11500	11750	11625	350	-1300	0.90
Cal 25	11900	12150	12025	25	5600	1.44

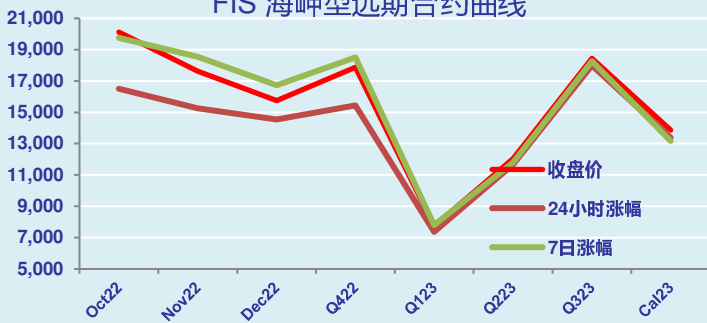
海岬型评语

恶劣的天气继续导致中国港口延误，从而导致矿商争取更换延迟的货船。实货市场上C5航线小幅上涨到9.00美元，船东也相应抬高价格。随着第四季度的到来，大西洋航线先占上风，为昨天价格上涨的主要驱动因素，今天C3航线成交在24.50美元，但仍有大量船只等待达成交易。今天以涨幅收盘，整个远期曲线明显走高，且日交易量良好，没有任何喘息的机会。

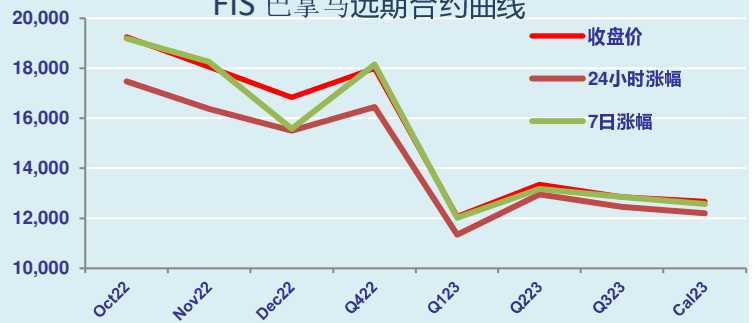
巴拿马型评语

由于大西洋运力上涨以及海岬走高，再加上中国港口再报延迟，巴拿马合约市场开盘看涨。10月合约上涨至19350，Q4测试阻力位18000，远期合约Cal23推高至12750，并在午盘持稳在此区间。收盘前有部分卖家入场，价格在获利回吐操作下从日高位滑落。

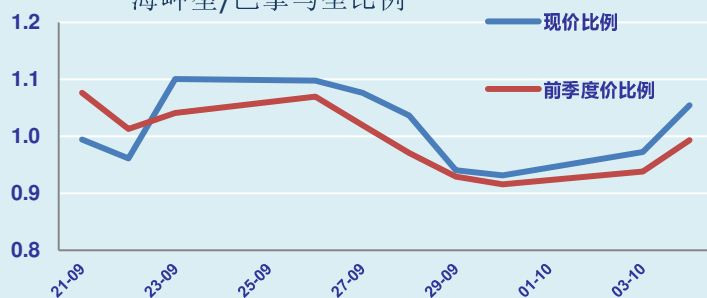
FIS 海岬型远期合约曲线



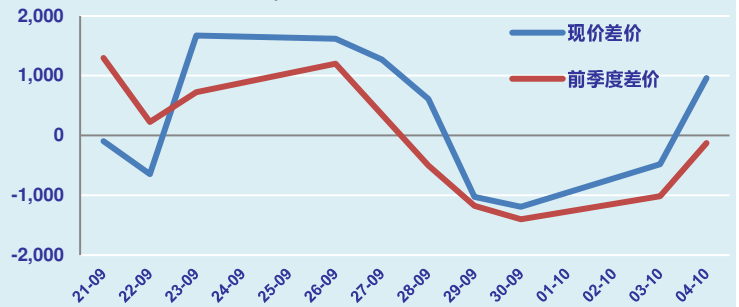
FIS 巴拿马远期合约曲线



海岬型/巴拿马型比例



海岬型 / 巴拿马型差价



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04 October 2022

巴拿马型 1A

现价	18880	涨幅	535	
月累计价	18613			
年累计价	21061			
时期	买入价	卖出价	收盘价	涨幅
Oct 22	13050	14050	13550	0
Nov 22	14200	15200	14700	0
Dec 22	13280	14280	13780	0
Q4 22	13600	14600	14100	0
Q1 23	13700	14700	14200	0

巴拿马型 P8

现价	51	涨幅	0.678	
月累计价	51			
年累计价	59			
时期	买入价	卖出价	收盘价	涨幅
Oct 22	53.50	54.50	54.00	0.00
Nov 22	53.00	54.00	53.50	0.00
Dec 22	51.50	52.50	52.00	0.00
Q4 22	52.67	53.67	53.17	0.00
Q1 23	49.30	50.30	49.80	0.00

巴拿马型 2A

现价	28745	涨幅	772	
月累计价	28359			
年累计价	30862			
时期	买入价	卖出价	收盘价	涨幅
Oct 22	23500	24500	24000	0
Nov 22	24000	25000	24500	0
Dec 22	20970	21970	21470	0
Q4 22	23400	24400	23900	0
Q1 23	21500	22500	22000	0

巴拿马型 3A

现价	16260	涨幅	-90	
月累计价	16305			
年累计价	21192			
时期	买入价	卖出价	收盘价	涨幅
Oct 22	16460	17460	16960	0
Nov 22	17030	18030	17530	0
Dec 22	15550	16550	16050	0
Q4 22	15500	16500	16000	0
Q1 23	11250	12250	11750	0

差价	12485	比例	1.77
	12054		1.74
	9669		1.46
时期	差价	比例	
Oct 22	7040	1.42	
Nov 22	6970	1.40	
Dec 22	5420	1.34	
Q4 22	7900	1.49	
Q1 23	10250	1.87	

海岬型 C7

现价	13.46	涨幅	0.47	
月累计价	13.23			
年累计价	13.16			
时期	买入价	卖出价	收盘价	涨幅
Oct 22	13.25	13.75	13.50	0.88
Nov 22	12.75	13.50	13.13	0.63
Dec 22	11.50	12.50	12.00	0.25
Q4 22	11.85	12.75	12.30	0.00
Q1 23	10.25	10.75	10.50	0.00
Cal 23	11.50	12.15	11.83	0.00
Cal 24	11.50	12.00	11.75	0.00
Cal 25	11.50	12.00	11.75	0.00

海岬型 C3

现价	23.52	涨幅	0.41	
月累计价	23.31			
年累计价	25.61			
时期	买入价	卖出价	收盘价	涨幅
Oct 22	24.00	25.00	24.50	0.25
Nov 22	23.75	24.75	24.25	-0.50
Dec 22	21.50	22.50	22.00	0.00
Q4 22	23.00	24.30	23.65	0.00
Q1 23	19.00	20.00	19.50	0.00
Cal 23	19.75	21.50	20.63	0.00
Cal 24	16.50	17.75	17.13	0.00

海岬型 C5

现价	8.82	涨幅	0.46	
月累计价	8.59			
年累计价	10.17			
时期	买入价	卖出价	收盘价	涨幅
Oct 22	8.40	8.65	8.53	0.00
Nov 22	8.25	8.65	8.45	0.00
Dec 22	7.90	8.35	8.13	0.00
Q4 22	8.20	8.55	8.38	0.00
Q1 23	7.75	8.25	8.00	0.00
Cal 23	8.35	8.80	8.58	0.00
Cal 24	9.00	9.65	9.33	0.00

差价	14.70	比例	2.67
	14.73		2.72
	15.44		2.52
时期	差价	比例	
Oct 22	15.98	2.87	
Nov 22	15.80	2.87	
Dec 22	13.88	2.71	
Q4 22	15.28	2.82	
Q1 23	11.50	2.44	
Cal 23	12.05	2.41	
Cal 24	7.80	1.84	

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