



FIS 海岬型与巴拿马型FFA报告

伦敦 +44 20 7090 1120 - info@freightinvestor.com | 新加坡 +65 6535 5189 - info@freightinvestor.asia
上海 +86 21 6335 4002 | 迪拜 +971 4 4493900

21 December 2022

海岬型期租平均

现价	23197	涨幅	3580	
月累计价	15325			
年累计价	16144			
时期	买入价	卖出价	收盘价	涨幅
Dec 22	16169	16469	16319	569
Jan 23	12000	12250	12125	125
Feb 23	8000	8500	8250	590
Q1 23	9250	9750	9500	-225
Q2 23	12250	12500	12375	375
Q3 23	16650	16850	16750	0
Q4. 23	16150	16350	16250	0
Cal 23	13500	13800	13650	-50
Cal 24	13700	14000	13850	-50
Cal 25	14600	15000	14800	-50

巴拿马型期租平均

现价	13042	涨幅	-217	差价	10155	比例	1.78
月累计价	13417				1908	1.14	
年累计价	19456				-3311	0.83	
时期	买入价	卖出价	收盘价	涨幅	差价	比例	
Dec 22	13250	13500	13375	0	2944	1.22	
Jan 23	11650	11750	11700	-400	425	1.04	
Feb 23	10950	11200	11075	-50	-2825	0.74	
Q1 23	11850	12100	11975	-125	-2475	0.79	
Q2 23	13650	13850	13750	-125	-1375	0.90	
Q3 23	13150	13350	13250	-125	3500	1.26	
Q4. 23	12500	12600	12550	-75	3700	1.29	
Cal 23	12800	12950	12875	-75	775	1.06	
Cal 24	12000	12150	12075	0	1775	1.15	
Cal 25	11600	12000	11800	0	3000	1.25	

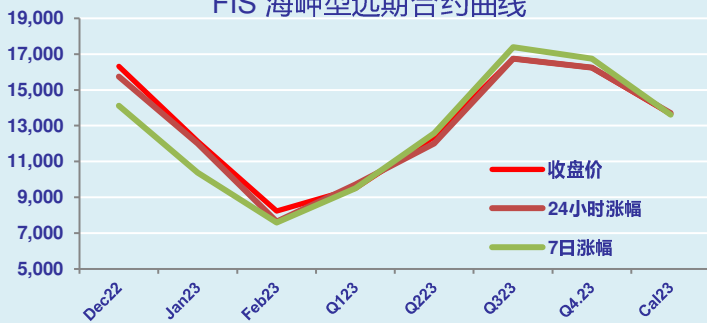
海岬型评语

海岬现货市场又是剧烈看涨的一天，5TC暴涨18%达到23,197美元/天，是5个月来最高的指数。合约同样开盘看涨，12月交易至16000美元，1月至13500美元的高点，而Q1至10550美元。其他合约活动也很频繁。Q2交易于12750美元，Cal23几次交易于14000美元，Cal24于14200美元。午盘获利回吐交易明显，价格大幅回撤，1月回落到12250美元，Q1于10000美元。年底前还有两个指数日和看涨的现货市场市场，市场预计进一步波动。祝你有一个愉快的夜晚。

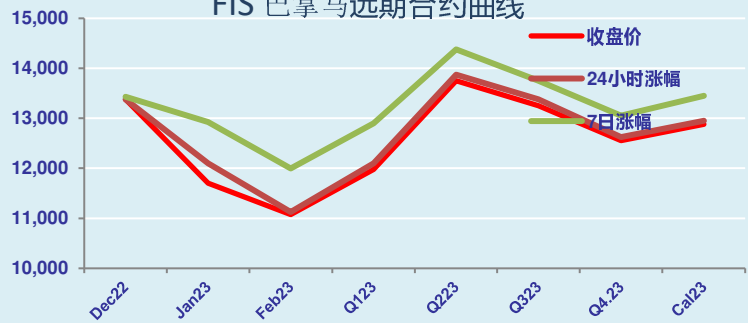
巴拿马型评语

巴拿马合约抓住海岬开盘后的看涨情绪，市场走强，价格在早盘大幅推高，随后回吐了早盘的涨幅，下午市场又有一些涨幅，但随着海岬价格回落，指数进一步跌入消极区域，当天收盘走低。

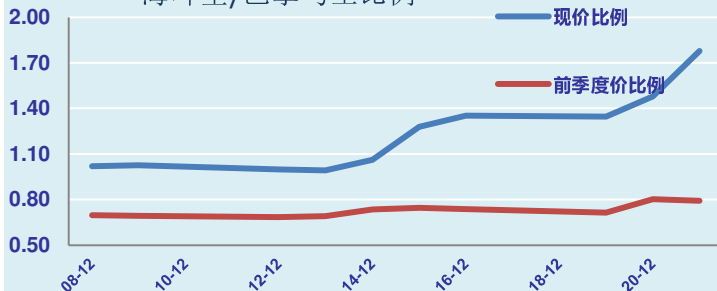
FIS 海岬型远期合约曲线



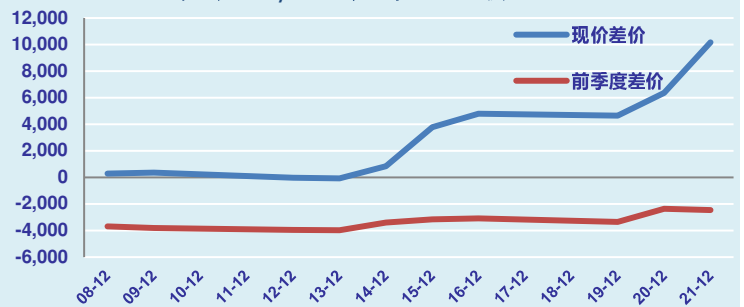
FIS 巴拿马型远期合约曲线



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	17825	涨幅	-370	
月累计价	17123			
年累计价	19964			
时期	买入价	卖出价	收盘价	涨幅
Nov 22	13600	14600	14100	0
Dec 22	13500	14500	14000	0
Jan 23	12500	13500	13000	0
Q1 23	13000	14000	13500	0
Q2 23	14000	15000	14500	0

巴拿马型 P8

现价	41	涨幅	-0.159	
月累计价	43			
年累计价	56			
时期	买入价	卖出价	收盘价	涨幅
Nov 22	45.00	46.00	45.50	0.00
Dec 22	42.00	43.00	42.50	0.00
Jan 23	42.00	43.00	42.50	0.00
Q1 23	43.00	44.00	43.50	0.00
Q2 23	45.50	47.50	46.50	0.00

巴拿马型 2A

现价	24059	涨幅	-386	
月累计价	23926			
年累计价	29403			
时期	买入价	卖出价	收盘价	涨幅
Nov 22	21700	22700	22200	0
Dec 22	20300	21300	20800	0
Jan 23	20200	21200	20700	0
Q1 23	18750	19750	19250	0
Q2 23	20500	21500	21000	0

巴拿马型 3A

现价	10547	涨幅	-96	
月累计价	11228			
年累计价	19621			
时期	买入价	卖出价	收盘价	涨幅
Nov 22	14300	15300	14800	0
Dec 22	12700	13700	13200	0
Jan 23	12370	13370	12870	0
Q1 23	10750	11750	11250	0
Q2 23	11500	12500	12000	0

差价	13512	比例	2.28
	12698		2.13
	9782		1.50
差价	7400	比例	1.50
	7600		1.58
	7830		1.61
	8000		1.71
	9000		1.75

海岬型 C7

现价	14.44	涨幅	0.66	
月累计价	12.24			
年累计价	13.04			
时期	买入价	卖出价	收盘价	涨幅
Nov 22	12.25	12.75	12.50	0.35
Dec 22	10.75	11.75	11.25	0.00
Jan 23	9.10	10.10	9.60	0.00
Q1 23	10.25	10.75	10.50	0.00
Q2 23	10.50	11.00	10.75	0.00
Cal 23	11.25	11.75	11.50	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	23.22	涨幅	1.03	
月累计价	20.08			
年累计价	24.44			
时期	买入价	卖出价	收盘价	涨幅
Nov 22	20.25	20.75	20.50	-0.13
Dec 22	18.50	19.00	18.75	0.00
Jan 23	15.00	16.00	15.50	0.00
Q1 23	16.90	17.75	17.33	0.00
Q2 23	17.50	18.25	17.88	0.00
Cal 23	18.00	18.75	18.38	0.00
Cal 24	15.75	16.75	16.25	0.00

海岬型 C5

现价	9.10	涨幅	0.91	
月累计价	8.44			
年累计价	9.82			
时期	买入价	卖出价	收盘价	涨幅
Nov 22	8.40	8.60	8.50	0.05
Dec 22	7.50	7.75	7.63	0.33
Jan 23	6.50	6.85	6.68	0.00
Q1 23	6.75	7.10	6.93	0.00
Q2 23	7.50	7.90	7.70	0.00
Cal 23	7.75	8.10	7.93	0.00
Cal 24	8.50	9.00	8.75	0.00

差价	14.13	比例	2.55
	11.63		2.38
	14.62		2.49
差价	12.00	比例	2.41
	11.13		2.46
	8.83		2.32
	10.40		2.50
	10.18		2.32
	10.45		2.32
	7.50		1.86

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