



# FIS 海岬型与巴拿马型FFA报告

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26 April 2023

## 海岬型期租平均

现价	17419	涨幅	948	
月累计价	15550			
年累计价	10425			
时期	买入价	卖出价	收盘价	涨幅
Apr 23	15600	15850	15725	-25
May 23	19000	19100	19050	800
Jun 23	21050	21150	21100	475
Q2 23	18550	18650	18600	350
Q3 23	22250	22650	22450	325
Q4 23	20250	20450	20350	225
Q1 24	9650	9900	9775	-100
Cal 24	16150	16350	16250	50
Cal 25	16250	16500	16375	-25
Cal 26	16250	16450	16350	75

## 巴拿马型期租平均

现价	13425	涨幅	-240	
月累计价	14135			
年累计价	10819			
时期	买入价	卖出价	收盘价	涨幅
Apr 23	13900	14250	14075	0
May 23	14500	14700	14600	-50
Jun 23	15400	15500	15450	75
Q2 23	14600	14800	14700	25
Q3 23	16100	16200	16150	0
Q4 23	15100	15200	15150	50
Q1 24	11900	12250	12075	0
Cal 24	13000	13100	13050	-25
Cal 25	12750	12900	12825	-25
Cal 26	12500	12750	12625	25

差价	比例
3994	1.30
1415	1.10
-394	0.96
差价	比例
1650	1.12
4450	1.30
5650	1.37
3900	1.27
6300	1.39
5200	1.34
-2300	0.81
3200	1.25
3550	1.28
3725	1.30

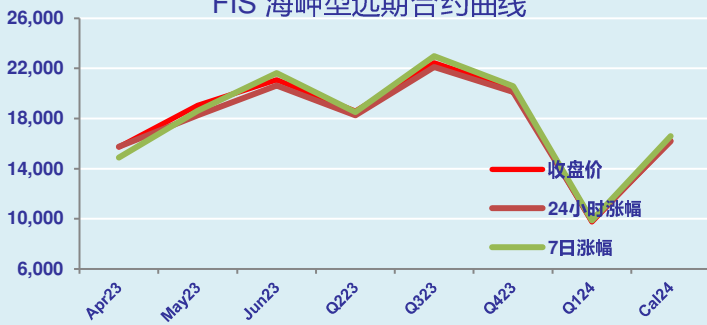
### 海岬型评语

由于买家对现货市场前景更加看好，海岬市场在上午以较高价格开盘。5月涨至19100美元(+800美元)，6月涨至21250美元。Q3从22250美元涨至22750美元。Cal24交易于16250美元，远期合约有良好的买入支撑。5月和12月分别于20900和21000美元。今天的情绪明显看涨，尽管市场确实在当日高点附近停滞不前。卖家不占上风。祝您有一个愉快的夜晚！

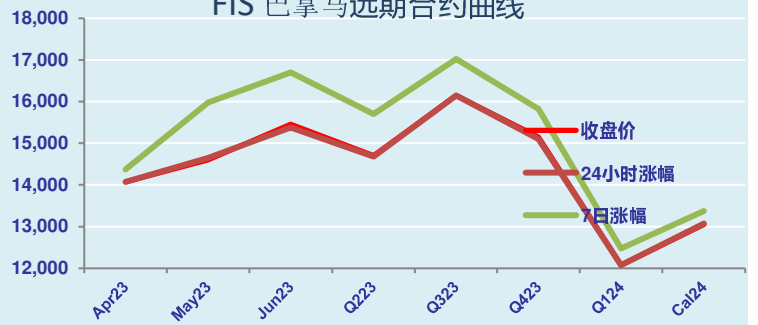
### 巴拿马型评语

总体而言，巴拿马合约与昨日收盘相比几乎没有变化，全天处于区间波动。潜在支撑贯穿合约，5月从14400美元涨至14600美元，6月从15200美元至15500美元，Q3和Q4在16000美元和15000美元有一些买入兴趣，交易规模相当可观。Cal24在13000至13100美元之间交易，Cal25在12725至12750美元之间交易，cal26于12750美元。

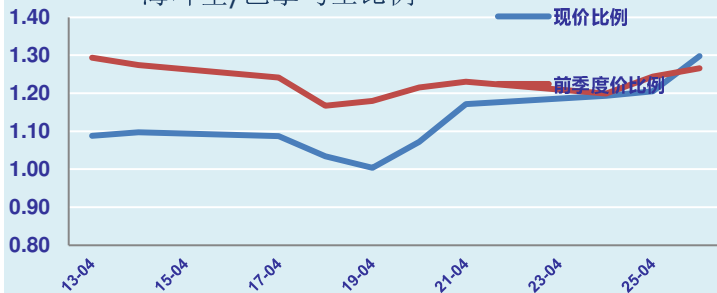
FIS 海岬型远期合约曲线



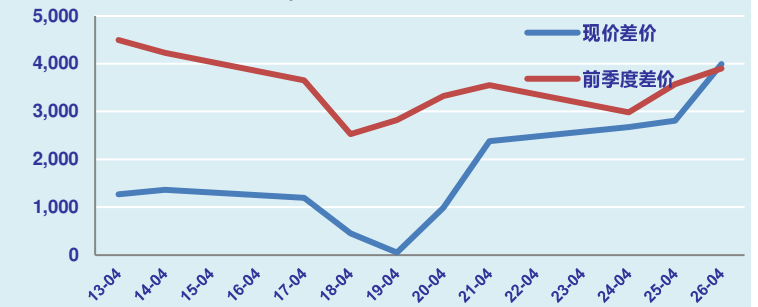
FIS 巴拿马型远期合约曲线



海岬型/巴拿马型比例



海岬型 / 巴拿马型差价



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26 April 2023

## 巴拿马型 1A

现价	13245	涨幅	-280	
月累计价	14026			
年累计价	10500			
时期	买入价	卖出价	收盘价	涨幅
Apr 23	13790	14790	14290	0
May 23	14290	15290	14790	0
Jun 23	14120	15120	14620	0
Q2 23	14070	15070	14570	0
Q3 23	15090	16090	15590	0

## 巴拿马型 P8

现价	43	涨幅	-0.373	
月累计价	44			
年累计价	39			
时期	买入价	卖出价	收盘价	涨幅
Apr 23	41.70	42.70	42.20	0.00
May 23	43.00	44.00	43.50	0.00
Jun 23	43.50	44.50	44.00	0.00
Q2 23	42.70	43.70	43.20	0.00
Q3 23	45.00	46.00	45.50	0.00

## 巴拿马型 2A

现价	24236	涨幅	-346	
月累计价	25051			
年累计价	20424			
时期	买入价	卖出价	收盘价	涨幅
Apr 23	21800	22800	22300	0
May 23	22920	23920	23420	0
Jun 23	22980	23980	23480	0
Q2 23	22570	23570	23070	0
Q3 23	24170	25170	24670	0

## 巴拿马型 3A

现价	13538	涨幅	-204	
月累计价	14074			
年累计价	11349			
时期	买入价	卖出价	收盘价	涨幅
Apr 23	13500	14500	14000	0
May 23	13990	14990	14490	0
Jun 23	14315	15315	14815	0
Q2 23	13935	14935	14435	0
Q3 23	15350	16350	15850	0

差价	比例
10698	1.79
10977	1.78
9075	1.80
差价	比例
8300	1.59
8930	1.62
8665	1.58
8635	1.60
8820	1.56

## 海岬型 C7

现价	11.66	涨幅	0.24	
月累计价	10.74			
年累计价	9.84			
时期	买入价	卖出价	收盘价	涨幅
Apr 23	10.70	10.90	10.80	0.00
May 23	11.25	12.00	11.63	0.00
Jun 23	11.50	12.00	11.75	0.00
Q2 23	11.20	11.70	11.45	0.00
Q3 23	12.40	12.90	12.65	0.00
Cal 24	11.35	11.85	11.60	0.00
Cal 25	11.30	11.80	11.55	0.00
Cal 26	10.90	11.40	11.15	0.00

## 海岬型 C3

现价	22.12	涨幅	0.36	
月累计价	21.93			
年累计价	18.89			
时期	买入价	卖出价	收盘价	涨幅
Apr 23	21.50	22.00	21.75	0.00
May 23	23.00	24.00	23.50	0.00
Jun 23	23.25	24.00	23.63	0.00
Q2 23	22.58	23.25	22.92	0.00
Q3 23	23.00	24.00	23.50	0.00
Cal 24	18.00	18.75	18.38	0.00
Cal 25	16.50	17.00	16.75	0.00

## 海岬型 C5

现价	8.54	涨幅	0.21	
月累计价	8.30			
年累计价	7.46			
时期	买入价	卖出价	收盘价	涨幅
Apr 23	8.25	8.35	8.30	0.00
May 23	8.70	8.90	8.80	0.00
Jun 23	9.10	9.40	9.25	0.00
Q2 23	8.65	8.85	8.75	0.00
Q3 23	9.35	9.70	9.53	0.00
Cal 24	8.35	8.85	8.60	0.00
Cal 25	8.25	8.75	8.50	0.00

差价	比例
13.58	2.59
13.63	2.64
11.43	2.53
差价	比例
13.45	2.62
14.70	2.67
14.38	2.55
14.17	2.62
13.98	2.47
9.78	2.14
8.25	1.97

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