



FIS 海岬型与巴拿马型FFA报告

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12 July 2023

海岬型期租平均

现价	13810	涨幅	952	
月累计价	12957			
年累计价	12292			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	14250	14500	14375	1075
Aug 23	15200	15500	15350	1075
Sep 23	16750	17000	16875	675
Q3 23	15400	15650	15525	900
Q4 23	16200	16500	16350	225
Q1 24	8200	8500	8350	50
Q2 24	14000	14250	14125	125
Cal 24	13800	13950	13875	175
Cal 25	14100	14250	14175	125
Cal 26	15250	15750	15500	250

巴拿马型期租平均

现价	8438	涨幅	531	
月累计价	7703			
年累计价	10270			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	8650	8950	8800	50
Aug 23	9900	10100	10000	-100
Sep 23	11000	11250	11125	-250
Q3 23	9900	10100	10000	-75
Q4 23	10900	11050	10975	0
Q1 24	8850	9100	8975	0
Q2 24	10800	11200	11000	75
Cal 24	10450	10600	10525	0
Cal 25	10500	10750	10625	75
Cal 26	11100	11350	11225	25

差价	比例
5372	1.64
5254	1.68
2021	1.20
差价	比例
5575	1.63
5350	1.54
5750	1.52
5525	1.55
5375	1.49
-625	0.93
3125	1.28
3350	1.32
3550	1.33
4275	1.38

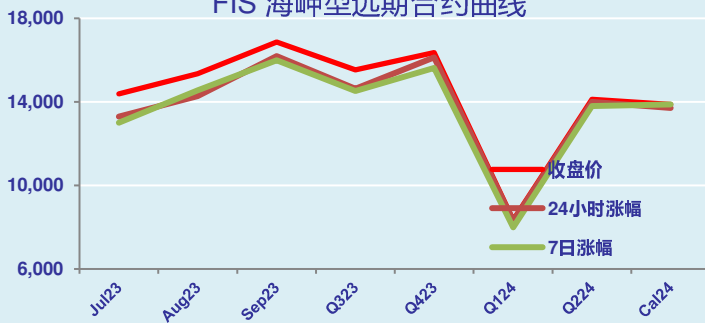
海岬型评语

海岬今日开盘强劲，8月开盘交易于15500美元(+1000美元)。在此价格交易几次后，价格随后走低。9月交易于17000美元，Q4几次交易于16400美元。8月抛售至15250和15000美元。价差合约活跃，7月和8月价差为负1000美元，8月和9月交易于负2000美元。由于Q4出现了一些抛售压力，9月价差全天相对稳定，下午报价有所改善。7月有良好买盘支撑，以14250美元收盘。祝你度过一个愉快的夜晚。

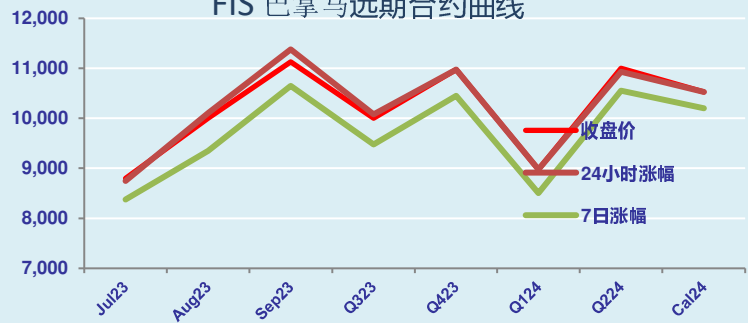
巴拿马型评语

巴拿马今早有买盘支撑，某种程度上是受到海岬小幅上涨1000美元的支持。早盘中段遇到了一些阻力，当天收盘时，价格逐渐回落到开盘水平，所有涨幅不再。全天成交量可观，但总体而言，卖方居多。

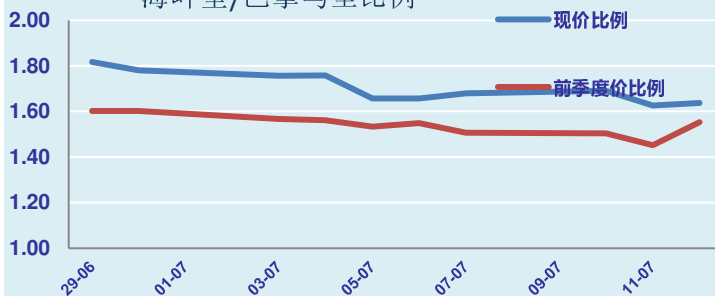
FIS 海岬型远期合约曲线



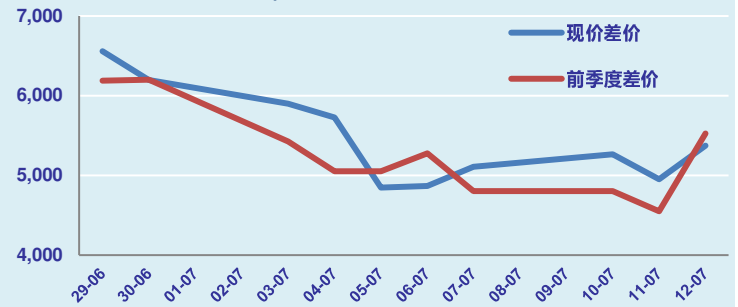
FIS 巴拿马型远期合约曲线



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	8560	涨幅	1115	
月累计价	7066			
年累计价	9871			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	9870	10870	10370	0
Aug 23	11100	12100	11600	0
Sep 23	12220	13220	12720	0
Q3 23	11000	12000	11500	0
Q4 23	11660	12660	12160	0

巴拿马型 P8

现价	35	涨幅	0.485	
月累计价	34			
年累计价	38			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	44.40	45.40	44.90	0.00
Aug 23	44.75	45.75	45.25	0.00
Sep 23	44.75	44.75	44.75	0.00
Q3 23	44.65	45.65	45.15	0.00
Q4 23	43.80	44.80	44.30	0.00

巴拿马型 2A

现价	18495	涨幅	950	
月累计价	16997			
年累计价	19901			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	19980	20980	20480	0
Aug 23	20940	21940	21440	0
Sep 23	21050	22050	21550	0
Q3 23	20650	21650	21150	0
Q4 23	20050	21050	20550	0

巴拿马型 3A

现价	7813	涨幅	-81	
月累计价	8242			
年累计价	10765			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	11950	12950	12450	0
Aug 23	13050	14050	13550	0
Sep 23	13050	14050	13550	0
Q3 23	12680	13680	13180	0
Q4 23	12250	13250	12750	0

差价	比例
10682	2.37
8755	2.06
9136	1.85
差价	比例
8030	1.64
7890	1.58
8000	1.59
7970	1.60
7800	1.61

海岬型 C7

现价	10.06	涨幅	0.64	
月累计价	9.23			
年累计价	10.05			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	10.55	11.05	10.80	0.00
Aug 23	10.75	11.25	11.00	0.00
Sep 23	11.05	11.55	11.30	0.00
Q3 23	10.75	11.25	11.00	0.00
Q4 23	11.45	11.95	11.70	0.00
Cal 24	11.40	11.60	11.50	0.00
Cal 25	11.37	11.57	11.47	0.00
Cal 26	11.05	11.25	11.15	0.00

海岬型 C3

现价	19.89	涨幅	0.15	
月累计价	20.10			
年累计价	19.58			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	20.35	20.85	20.60	0.00
Aug 23	20.60	21.10	20.85	0.00
Sep 23	20.85	21.35	21.10	0.00
Q3 23	20.60	21.10	20.85	0.00
Q4 23	20.10	20.70	20.40	0.00
Cal 24	17.75	18.50	18.13	0.00
Cal 25	16.50	16.40	16.45	0.00

海岬型 C5

现价	8.11	涨幅	0.01	
月累计价	8.11			
年累计价	7.86			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	8.05	8.55	8.30	0.00
Aug 23	8.35	8.85	8.60	0.00
Sep 23	8.45	8.95	8.70	0.00
Q3 23	8.25	8.75	8.50	0.00
Q4 23	8.20	8.70	8.45	0.00
Cal 24	8.40	8.80	8.60	0.00
Cal 25	8.25	8.75	8.50	0.00

差价	比例
11.79	2.45
11.99	2.48
11.72	2.49
差价	比例
12.30	2.48
12.25	2.42
12.40	2.43
12.35	2.45
11.95	2.41
9.53	2.11
7.95	1.94

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