



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

13 July 2023

海岬型期租平均

现价	14028	涨幅	218	
月累计价	13076			
年累计价	12305			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	13750	14000	13875	-500
Aug 23	14400	14600	14500	-850
Sep 23	16400	16500	16450	-425
Q3 23	14800	15000	14900	-625
Q4 23	16000	16250	16125	-225
Q1 24	8000	8250	8125	-225
Q2 24	13800	14050	13925	-200
Cal 24	13600	13700	13650	-225
Cal 25	13900	14150	14025	-150
Cal 26	15250	15750	15500	0

巴拿马型期租平均

现价	8570	涨幅	132	
月累计价	7800			
年累计价	10258			
时期	买入价	卖出价	收盘价	涨幅
Jul 23	8450	8600	8525	-275
Aug 23	9450	9600	9525	-475
Sep 23	10800	10900	10850	-275
Q3 23	9575	9700	9638	-363
Q4 23	10600	10700	10650	-325
Q1 24	8600	8750	8675	-300
Q2 24	10750	10900	10825	-175
Cal 24	10300	10450	10375	-150
Cal 25	10400	10600	10500	-125
Cal 26	11100	11350	11225	0

差价	比例
5458	1.64
5276	1.68
2047	1.20
差价	比例
5350	1.63
4975	1.52
5600	1.52
5263	1.55
5475	1.51
-550	0.94
3100	1.29
3275	1.32
3525	1.34
4275	1.38

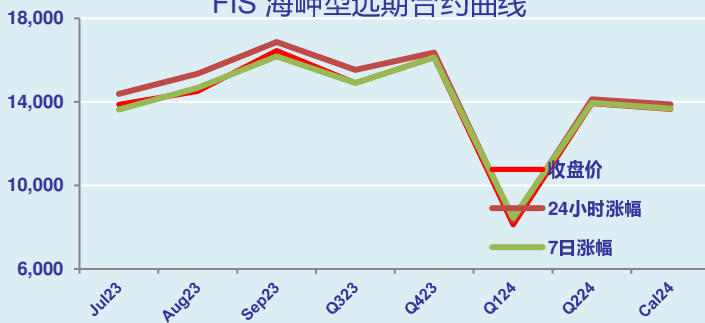
海岬型评语

海岬市场区间震荡，早盘抛售被下午的买入抵消，8月交易于14750至14250美元之间，9月交易于16800至16400美元之间。Q3和Q4跟随区间走势，在100美元区间内交易。远期方面Cal24在13750和13600美元之间交易，Cal25在13950美元交易两次。期待周五会发生什么，祝你有一个愉快的夜晚。

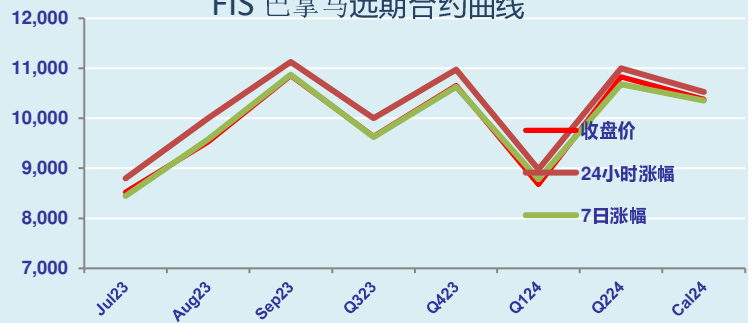
巴拿马型评语

价格触顶和基本面情况众说纷纭使得巴拿马合约市场焦虑不安，巴拿马回吐昨天的部分涨幅。7月回落至8450美元的支撑位，8月和9月分别触及9400美元和10600美元的支撑位，Q3在9500美元的支撑位，Q4在10600至10750美元区间内交易，Cal24下跌至10300美元。收盘下跌，但收盘时在当日低点附近获得一些良好支撑，而海岬的后期上涨也增加了一些支撑。

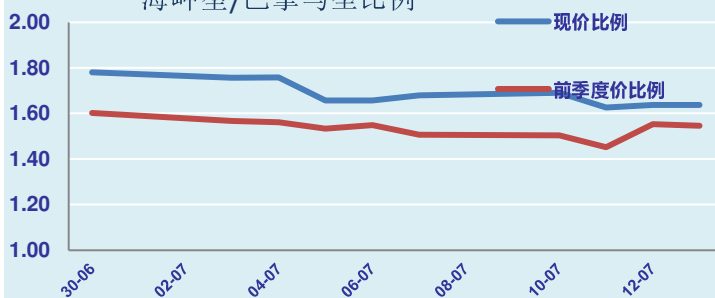
FIS 海岬型远期合约曲线



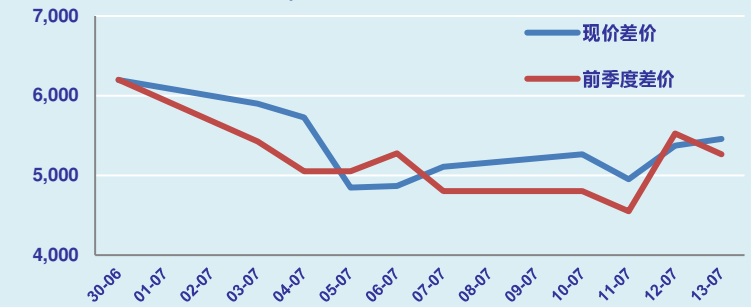
FIS 巴拿马型远期合约曲线



海岬型/巴拿马型比例



海岬型 / 巴拿马型差价



了解更多FIS信息及交易机会请登录 freightinvestorservices.com

Disclaimer: The information provided in this communication is not intended for retail clients. It is general in nature only and does not constitute advice or an offer to sell, or the solicitation of an offer to purchase any swap or other financial instruments, nor constitute any recommendation on our part. The information has been prepared without considering your investment objectives, financial situation, or knowledge and experience. This material is not a research report and is not intended as such. FIS is not responsible for any trading decisions taken based on this communication. Trading swaps and over-the-counter derivatives, exchange-traded derivatives, and options involve substantial risk and are not suitable for all investors. You are advised to perform an independent investigation to determine whether a transaction is suitable for you. No part of this material may be copied or duplicated in any form by any means or redistributed without our prior written consent.



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

第2页

13 July 2023

巴拿马型 1A

现价	8980	涨幅	420	
月累计价	7278			
年累计价	9864			
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	36	涨幅	0.198	
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	18773	涨幅	278	
月累计价	17194			
年累计价	19893			
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	7781	涨幅	-32	
月累计价	8191			
年累计价	10743			
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
10992	2.41
9003	2.10
9150	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	10.32	涨幅	0.26	
月累计价	9.35			
年累计价	10.06			
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	20.07	涨幅	0.17	
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	7.98	涨幅	-0.13	
月累计价	8.10			
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
12.09	2.51
12.00	2.48
11.73	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

了解更多FIS信息及交易机会请登录 freightinvestorservices.com

Freight Investor Services Ltd (FIS) is authorised and regulated by the Financial Conduct Authority (FRN: 211452) and is a member of the National Futures Association ("NFA"). Freight Investor Services PTE Ltd ('FIS PTE') is a private limited company, incorporated and registered in Singapore with company number 200603922G, and has subsidiary offices in India and Shanghai. Freight Investor Solutions DMCC ('FIS DMCC') is a private limited company, incorporated and registered in Dubai with company number DMCC1225. Further information about FIS including the location of its offices can be found on our website at www.freightinvestorservices.com