



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

02 April 2024

海岬型期租平均

现价	19852	涨幅	-2014	
月累计价	19852			
年累计价	24217			
时期	买入价	卖出价	收盘价	涨幅
Apr 24	20300	20500	20400	-4225
May 24	24250	24750	24500	-3625
Jun 24	26000	26500	26250	-2000
Q2 24	23500	24000	23750	-3250
Q3 24	25500	25750	25625	-1625
Q4 24	25300	25500	25400	-1600
Q1. 25	14500	15500	15000	-1000
Cal 25	19400	20000	19700	-550
Cal 26	18700	19000	18850	25
Cal 27	18250	18750	18500	0

巴拿马型期租平均

现价	15005	涨幅	-572	
月累计价	15005			
年累计价	14125			
时期	买入价	卖出价	收盘价	涨幅
Apr 24	14650	14800	14725	-1600
May 24	15700	15850	15775	-1475
Jun 24	15700	15850	15775	-1125
Q2 24	15350	15500	15425	-1400
Q3 24	15350	15600	15475	-900
Q4 24	14500	14750	14625	-625
Q1. 25	12150	12500	12325	-175
Cal 25	13000	13250	13125	-350
Cal 26	12200	12500	12350	-50
Cal 27	11950	12200	12075	-50

差价	4847	比例	1.32
	4847		1.32
	10092		1.71
差价	比例		
5675	1.39		
8725	1.55		
10475	1.66		
8325	1.54		
10150	1.66		
10775	1.74		
2675	1.22		
6575	1.50		
6500	1.53		
6425	1.53		

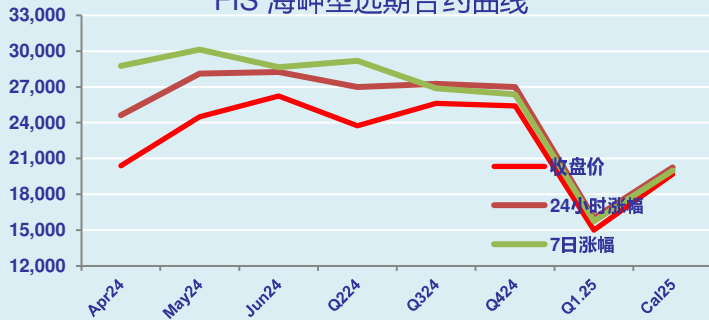
海岬型评语

海岬市场持续下跌。Q2价格从早盘25500美元下跌至午盘23750美元，4月在收盘时下跌至20500美元。海岬市场Q34下跌至25250美元的低点。收盘时价格处于当日低点，让许多市场参与者出乎意料。

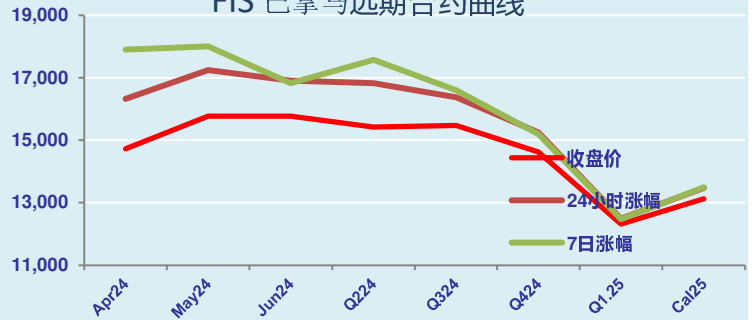
巴拿马型评语

巴拿马现货市场交易清淡和缺乏新的询盘，加上海岬市场开盘看跌，期货市场早盘价格承压。指数发布后市场出现新一轮抛售，价格在午盘继续走低，尽管与早盘相比跌幅较小。即期合约跌幅最大，4月和5月下跌至14600美元和15750美元的低点，6月下跌至15750美元，Q2下跌至15400美元的低点。远期合约Q3和Q4分别下跌至15500美元和14750美元，Cal25下跌至13150美元，当天收盘大幅下跌。市场基调仍然谨慎，回吐全部涨幅，使价格收盘时获得支撑。

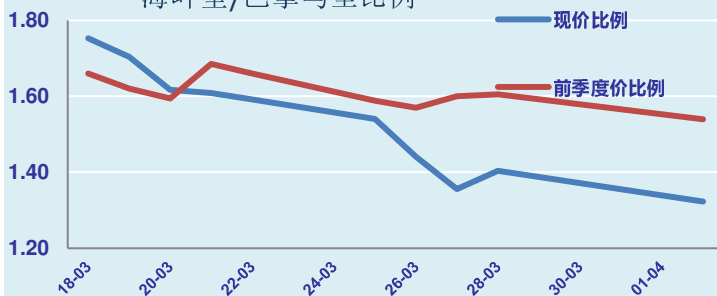
FIS 海岬型远期合约曲线



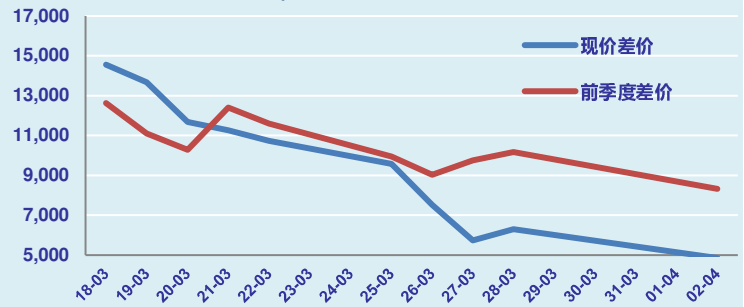
FIS 巴拿马远期合约曲线



海岬型/巴拿马型比例



海岬型 / 巴拿马型差价



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 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

02 April 2024

海岬型 C3

现价	23.69	涨幅	-1.69
月累计价	23.69		
年累计价	25.69		

时期	买入价	卖出价	收盘价	涨幅
Apr 24	26.00	27.25	26.63	-1.25
May 24	26.50	28.00	27.25	-1.00
Jun 24	26.00	27.25	26.63	-2.00
Q2 24	26.15	27.50	26.83	-1.43
Q3 24	26.00	27.00	26.50	-0.50
Cal 25	22.00	23.00	22.50	-0.50
Cal 26	20.00	22.00	21.00	0.00

海岬型 C5

现价	9.64	涨幅	-0.50
月累计价	9.64		
年累计价	10.22		

时期	买入价	卖出价	收盘价	涨幅
Apr 24	9.70	10.00	9.85	-0.35
May 24	9.75	10.50	10.13	-0.43
Jun 24	10.00	10.50	10.25	-0.45
Q2 24	9.85	10.35	10.10	-0.50
Q3 24	9.75	10.25	10.00	0.00
Cal 25	9.75	10.75	10.25	0.00
Cal 26	8.75	9.75	9.25	0.00

差价

比例

14.05	2.46
14.05	2.46
15.46	2.51

差价	比例
16.78	2.70
17.13	2.69
16.38	2.60
16.73	2.66
16.50	2.65
12.25	2.20
11.75	2.27

海岬型 C7

现价	11.70	涨幅	-0.45
月累计价	11.70		
年累计价	14.09		

时期	买入价	卖出价	收盘价	涨幅
Apr 24	11.75	12.50	12.13	-3.63
May 24	12.50	13.50	13.00	-2.00
Jun 24	12.25	13.25	12.75	-1.45
Q2 24	12.50	13.10	12.80	-2.45
Q3 24	13.75	14.75	14.25	-1.50
Cal 25	12.50	13.50	13.00	0.00
Cal 26	11.00	12.50	11.75	0.00

巴拿马型 1A

现价	14501	涨幅	-724
月累计价	14501		
年累计价	14805		

巴拿马型 2A

现价	25700	涨幅	-800
月累计价	25700		
年累计价	24967		

巴拿马型 3A

现价	15283	涨幅	-558
月累计价	15283		
年累计价	14226		

巴拿马型 P6

现价	18566	涨幅	-461
月累计价	18566		
年累计价	16891		

时期	买入价	卖出价	收盘价	涨幅
Apr 24	20000	20500	20250	0
May 24	20250	20750	20500	0
Jun 24	19750	20250	20000	0
Q2 24	20000	20500	20250	0
Q3 24	18750	19250	19000	0

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