



FIS 海岬型与巴拿马型FFA报告

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04 April 2024

海岬型期租平均

现价	19522	涨幅	-693
月累计价	19863		
年累计价	24085		

巴拿马型期租平均

现价	14265	涨幅	-346
月累计价	14627		
年累计价	14134		

差价 5257 比例 1.37

5236 1.36

9951 1.70

时期	买入价	卖出价	收盘价	涨幅	时期	买入价	卖出价	收盘价	涨幅	差价	比例
Apr 24	19800	20250	20025	-2600	Apr 24	14400	14650	14525	-575	5500	1.38
May 24	24750	25250	25000	-1750	May 24	15800	15950	15875	-600	9125	1.57
Jun 24	26250	26750	26500	-1250	Jun 24	15800	15950	15875	-475	10625	1.67
Q2 24	23600	24100	23850	-1900	Q2 24	15350	15500	15425	-550	8425	1.55
Q3 24	25750	26250	26000	-1375	Q3 24	15750	15900	15825	-275	10175	1.64
Q4 24	25500	26000	25750	-500	Q4 24	14600	14850	14725	-475	11025	1.75
Q1. 25	15000	15500	15250	250	Q1. 25	12200	12450	12325	-125	2925	1.24
Cal 25	19500	20000	19750	-625	Cal 25	13000	13200	13100	-250	6650	1.51
Cal 26	18900	19400	19150	-325	Cal 26	12400	12550	12475	-75	6675	1.54
Cal 27	18750	19250	19000	0	Cal 27	11950	12250	12100	-50	6900	1.57

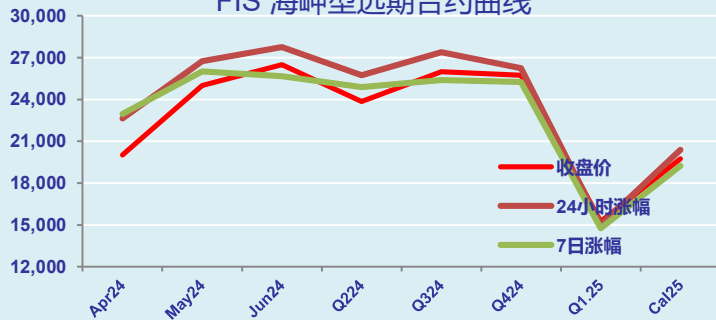
海岬型评语

海岬市场持续下跌。今日4月合约跌幅最大，收盘时下跌2300美元至20000美元，Q2下跌至24000美元，Q34下跌1000美元。C5航线再次活跃，4月和5月分别在10.0美元和10.75美元有不错的交易量。

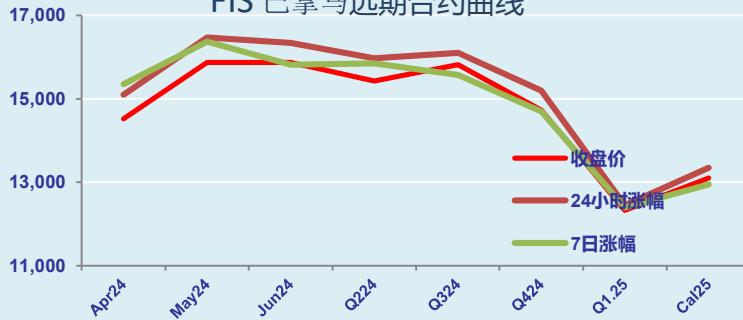
巴拿马型评语

由于海岬市场的看跌情绪和基本面持续疲软，巴拿马合约回吐了前一天的全部甚至更多涨幅。因此大部分交易时间内整体曲线走低，引发一些多头平仓操作，交易清淡。4月下跌至14500美元的低点，5月和6月下跌至15750美元，Q2下跌至15330美元的低点，Q3跌破16000美元的支撑位，下跌至15750美元的低点，Q4下跌至14600美元，远期合约Cal25下跌至13100美元。午盘盘中曲线在低点获得一些支撑，卖家乐于观望，收盘时相对平静。

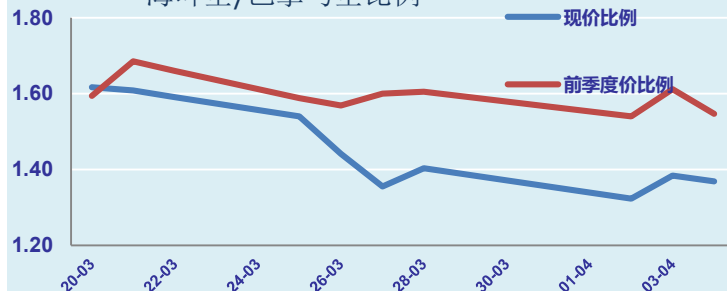
FIS 海岬型远期合约曲线



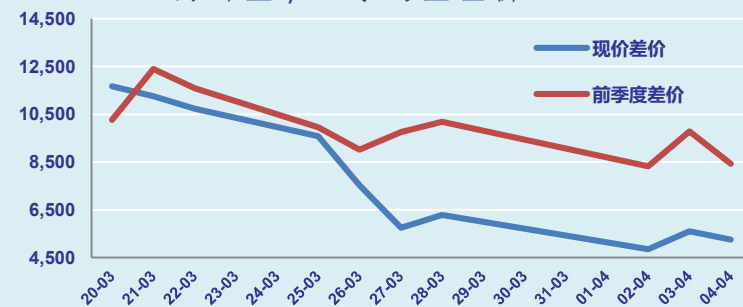
FIS 巴拿马型远期合约曲线



海岬型/巴拿马型比例



海岬型 / 巴拿马型差价



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海岬型 C3

现价	24.05	涨幅	0.15
月累计价	23.88		
年累计价	25.64		

海岬型 C5

现价	9.60	涨幅	-0.31
月累计价	9.72		
年累计价	10.21		

差价	14.45	2.51
	14.17	2.46
	15.43	2.51

时期	买入价	卖出价	收盘价	涨幅	时期	买入价	卖出价	收盘价	涨幅	差价	比例
Apr 24	25.00	26.00	25.50	0.00	Apr 24	9.50	9.70	9.60	-0.35	15.90	2.66
May 24	26.20	27.00	26.60	0.00	May 24	10.50	10.90	10.70	-0.10	15.90	2.49
Jun 24	27.00	28.00	27.50	0.00	Jun 24	10.50	11.20	10.85	-0.20	16.65	2.53
Q2 24	26.15	27.00	26.58	0.00	Q2 24	10.20	10.60	10.40	-0.10	16.18	2.56
Q3 24	27.00	28.00	27.50	0.00	Q3 24	10.25	10.90	10.58	0.00	16.93	2.60
Cal 25	22.25	23.25	22.75	0.00	Cal 25	10.00	10.75	10.38	0.00	12.38	2.19
Cal 26	20.50	22.00	21.25	0.00	Cal 26	8.75	9.75	9.25	0.00	12.00	2.30

海岬型 C7

现价	11.63	涨幅	-0.11
月累计价	11.69		
年累计价	14.02		

时期	买入价	卖出价	收盘价	涨幅
Apr 24	12.50	13.50	13.00	0.88
May 24	13.30	14.30	13.80	0.80
Jun 24	13.30	14.30	13.80	1.05
Q2 24	13.00	14.00	13.50	0.70
Q3 24	14.00	14.80	14.40	0.15
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	13615	涨幅	-498
月累计价	14076		
年累计价	14777		

巴拿马型 P6

现价	17864	涨幅	-259
月累计价	18184		
年累计价	16924		

巴拿马型 2A

现价	24850	涨幅	-409
月累计价	25270		
年累计价	24970		

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

巴拿马型 3A

现价	14523	涨幅	-359
月累计价	14896		
年累计价	14241		

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