



FIS 海岬型与巴拿马型FFA报告

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08 May 2024

海岬型期租平均

现价	29365	涨幅	2501
月累计价	23124		
年累计价	23218		
时期	买入价	卖出价	收盘价
May 24	28000	28250	28125
Jun 24	30000	30250	30125
Jul 24	27000	27500	27250
Q3 24	27000	27500	27250
Q4 24	26750	27250	27000
Q1 25	16250	16750	16500
Q2. 25	21500	22000	21750
Cal 25	21500	21900	21700
Cal 26	20250	20500	20375
Cal 27	19400	19600	19500

巴拿马型期租平均

现价	16708	涨幅	499
月累计价	15850		
年累计价	14371		
时期	买入价	卖出价	收盘价
May 24	16750	17000	16875
Jun 24	16850	17100	16975
Jul 24	17000	17100	17050
Q3 24	16500	16750	16625
Q4 24	15300	15500	15400
Q1 25	12850	13100	12975
Q2. 25	13900	14150	14025
Cal 25	13750	13900	13825
Cal 26	12900	13200	13050
Cal 27	12400	12600	12500

差价	比例
12657	1.76
7274	1.46
8846	1.62
差价	比例
11250	1.67
13150	1.77
10200	1.60
10625	1.64
11600	1.75
3525	1.27
7725	1.55
7875	1.57
7325	1.56
7000	1.56

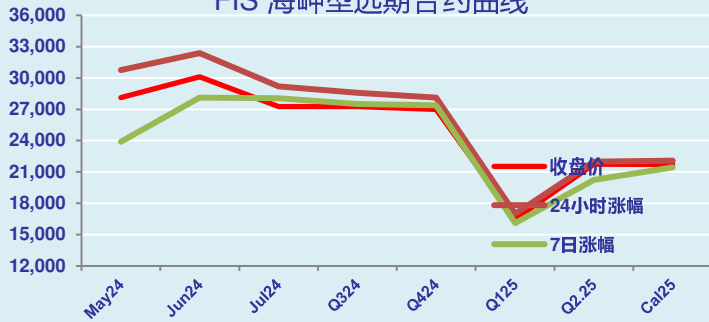
海岬型评语

海岬市场开盘强劲，随后价格走低。5月和6月分别上涨至31750美元和33600美元，Q3交易于29000美元的高点。指数下跌2501美元，在当日剩余交易时段价格跳空下跌，收盘时5月和6月均下跌3000美元以上，远期合约Cal25下跌600美元至21900美元。

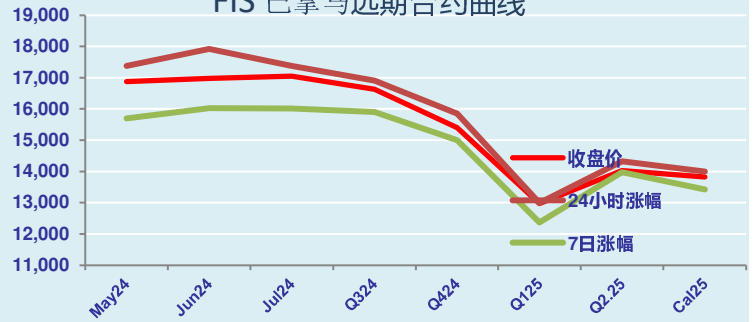
巴拿马型评语

随着昨日价格进一步上涨，巴拿马市场早盘出现强劲买盘支撑，5月和6月分别上涨至17500美元和18500美元，Q3上涨至17100美元。指数发布后，价格从高点回落，市场开始下跌。6月下跌至17000美元，7月份跌幅最大，收盘时下跌1500美元至17000美元。Cal25收于13850美元，略低于当日高点，远期合约波动不大。收盘时更多卖家进场，在当日低点出现大量抛售。

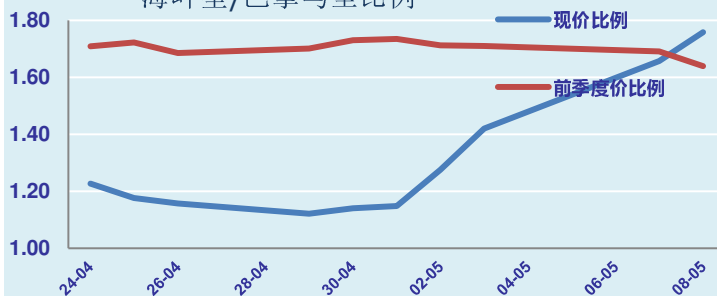
FIS 海岬型远期合约曲线



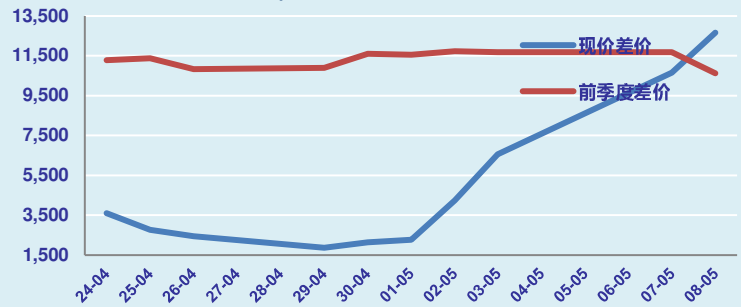
FIS 巴拿马型远期合约曲线



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	27.76	涨幅	0.26	
月累计价	26.57			
年累计价	25.69			
时期	买入价	卖出价	收盘价	涨幅
May 24	25.75	27.50	26.63	0.00
Jun 24	28.00	30.00	29.00	0.00
Jul 24	27.00	29.00	28.00	0.00
Q3 24	26.78	27.75	27.27	0.00
Q4 24	27.00	28.00	27.50	0.00
Cal 25	22.50	23.50	23.00	0.00
Cal 26	20.50	21.50	21.00	0.00

海岬型 C5

现价	11.86	涨幅	0.21	
月累计价	10.93			
年累计价	10.28			
时期	买入价	卖出价	收盘价	涨幅
May 24	11.55	11.90	11.73	-0.17
Jun 24	11.85	12.10	11.98	-0.18
Jul 24	11.50	12.00	11.75	0.00
Q3 24	11.70	12.00	11.85	-0.20
Q4 24	10.90	11.00	10.95	0.00
Cal 25	10.00	10.75	10.38	0.00
Cal 26	8.75	9.75	9.25	0.00

差价

比例

15.90	2.34
15.64	2.43
15.41	2.50
14.90	2.27
17.03	2.42
16.25	2.38
15.42	2.30
16.55	2.51
12.63	2.22
11.75	2.27

海岬型 C7

现价	14.86	涨幅	0.94	
月累计价	12.10			
年累计价	13.27			
时期	买入价	卖出价	收盘价	涨幅
May 24	12.50	13.50	13.00	0.00
Jun 24	12.00	13.00	12.50	0.00
Jul 24	12.50	13.50	13.00	0.00
Q3 24	13.00	14.00	13.50	0.00
Q4 24	14.00	14.80	14.40	0.00
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	16645	涨幅	365	
月累计价	16073			
年累计价	14819			

巴拿马型 P6

现价	20177	涨幅	454	
月累计价	19213			
年累计价	17337			

巴拿马型 2A

现价	28995	涨幅	530	
月累计价	28156			
年累计价	25461			

时期	买入价	卖出价	收盘价	涨幅
May 24	19000	19250	19125	0
Jun 24	19500	19750	19625	0
Jul 24	19000	19500	19250	0
Q3 24	18650	19100	18875	0
Q4 24	17500	18000	17750	0

巴拿马型 3A

现价	16779	涨幅	793	
月累计价	15532			
年累计价	14390			

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