

天胶晨讯(20090305)

周三,沪胶小幅反弹。主力 907 合约开盘价 12350,最高价 12590,收盘跌 280 元至 12580 元/吨,成交、持仓同步放大。

当日外盘走势:受原油反弹,日元贬值的利多影响,连续下跌的东京胶市本日小幅反弹,908 基准合约以高于前日 3.8 日元的 134.5 日元报收。

当日中橡网电子成交情况如下:海南市场 5#乳标无挂单,云南市场 5#标胶无成交,挂单均价 14864,挂单 280 吨。

当日东南亚现货报价小幅回落,SICOM 市场 2 月交货的泰国 3 号烟片胶 FOB 报价至 1385 美元/吨左右,2 月交货的马来西亚近月船期的标胶 SMR20 报价至 1220 美元/吨。

商品市场整体走势偏强,海南市场连续没有 5 号乳标的报价,预计在 4 月 18 日国储首批收储完成之前,加上东南亚主产区进入停割期,胶价出现大幅下跌的可能性不大,短期内可能维持宽幅振荡走势。

重要行业数据汇总

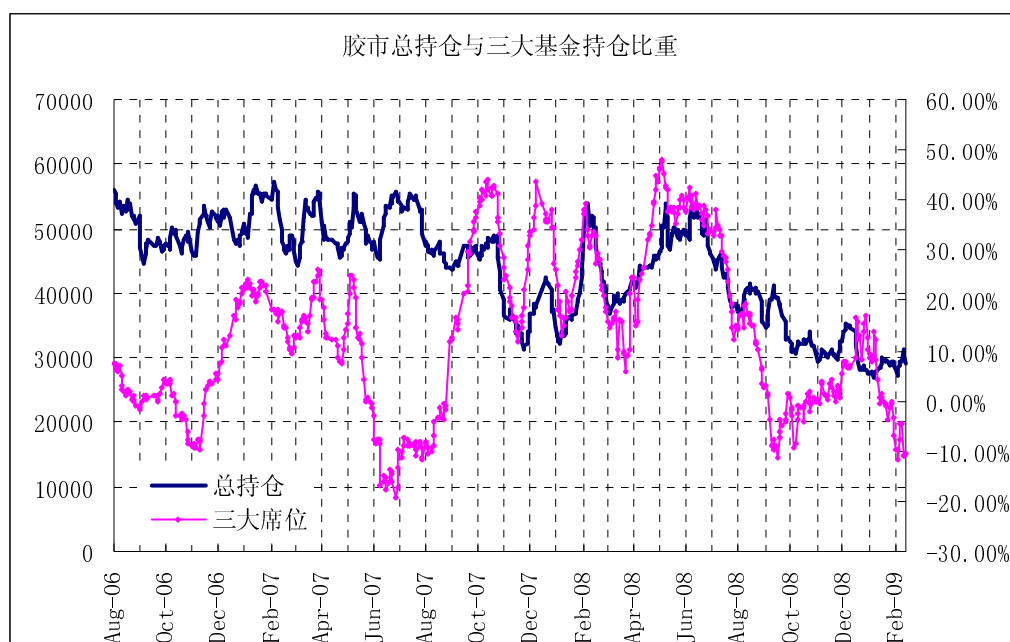
目录: 1、东京市场 (TOCOM) 2、新加坡市场 (SICOM) 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

1、东京市场

1、东京市场当日基金持仓动向

日期	冈地	丰	冈藤	三井 (ASTF)	三菱	向日 葵	可内 滋	CSJL(瑞 士投资公 司)	Marubeni 丸红	总持 仓
2009 年 2 月 26 日	2345	34	1609	0	-1888	176	-662	419	-2249	295
2009 年 2 月 27 日	2370	13	1729	0	-1776	-57	-680	479	-2126	295
2009 年 3 月 2 日	3754	441	1321	0	-3165	-124	-541	-69	-2178	312
2009 年 3 月 3 日	3787	131	1645	0	-2691	-359	-359	-322	-2098	304
2009 年 3 月 4 日	3806	126	1551	0	-2211	-290	-479	-592	-2105	292

附上持仓图表(三大做多基金为三菱、NWEF 和瑞士投资公司的总和)



数据来源：TOCOM 网站

3、日本冈地株式会社东京橡胶评论 090305 早间

原油出现反弹，加之日元继续贬值，预计连续下跌的东京橡胶本日会出现相应反弹，0908 基准合约一日波动范围大概在 130~138 日元左右，截止到昨日为止，基金净持仓空仓 2,908 手，胶市总持仓 30,441 手（中国计算方法 60,882 手）。

【昨日新加坡市场】

3 号烟片胶 3 月合约价格为 137.0 美分，比前日跌 1.0 美分。

20 号标胶 3 月合约价格为 120.5 美分，比前日跌 1.0 美分。

文章来源：冈地株式会社

2、新加坡市场

090304 3 号烟片与 20 号马来西亚标胶交易情况

Contract Name	Contract Month	Previous Settlement	High	Low	Close	Volume	Open Interest
20FOB	Apr 09	120.50	122.00	120.50	122.00	272	1663
20FOB	May 09	120.50	123.00	120.50	122.50	325	2080
20FOB	Jun 09	120.50	0.00	0.00	122.50	0	2209
20FOB	Jul 09	120.80	122.50	121.00	122.80	28	2380
20FOB	Aug 09	121.00	123.00	121.50	123.00	160	1909
20FOB	Sep 09	121.50	123.50	122.00	123.50	160	1018
20FOB	Oct 09	122.80	124.00	123.50	124.80	203	1514
20FOB	Nov 09	123.00	124.00	124.00	125.50	60	1407
20FOB	Dec 09	124.00	124.50	124.00	126.00	60	1459
20FOB	Jan 10	124.50	0.00	0.00	126.50	0	358
20FOB	Feb 10	124.50	0.00	0.00	126.50	0	220
20FOB	Mar 10	124.50	0.00	0.00	126.50	0	0

RSS3	Apr 09	137.00	136.50	136.50	138.50	60	959
RSS3	May 09	136.10	0.00	0.00	138.10	0	816
RSS3	Jun 09	136.10	0.00	0.00	138.10	0	897
RSS3	Jul 09	134.70	135.50	133.00	136.70	200	1135
RSS3	Aug 09	134.00	133.00	133.00	136.00	260	744
RSS3	Sep 09	133.00	133.00	133.00	135.00	140	630
RSS3	Oct 09	133.00	0.00	0.00	135.00	60	1090
RSS3	Nov 09	133.00	0.00	0.00	135.00	60	1078
RSS3	Dec 09	133.00	0.00	0.00	135.00	216	1358
RSS3	Jan 10	133.00	0.00	0.00	135.50	60	542
RSS3	Feb 10	133.00	0.00	0.00	135.50	60	330
RSS3	Mar 10	133.00	0.00	0.00	135.50	60	132

数据来源：SICOM 网站

1、进口成本核算

计算公式：进口成本=RSS3/SMR20 FOB 价格*关税*增值税*汇率+运杂费

名称	RSS3 (4月)	SMR20 (4月)	RSS3 (5月)	SMR20 (5月)	RSS3 (7月)	SMR20 (7月)
报价 美元/吨	1385	1220	1381	1225	1367	1228
关税 (元/吨)	20%	0 关税	20%	0 关税	20%	0 关税
增值税 单位:%	17	17	17	17	17	17
汇率	6. 8362	6. 8362	6.8328	6.8328	6. 8295	6. 8295
运杂费 元/吨	200	200	200	200	200	200
进口成本	13493	9958	13448	9993	13308	10012

注：近期进口人民币汇率采用的是人民银行当日公布的中间价，4、5、7 月采用外汇交易中心远期掉期报价。

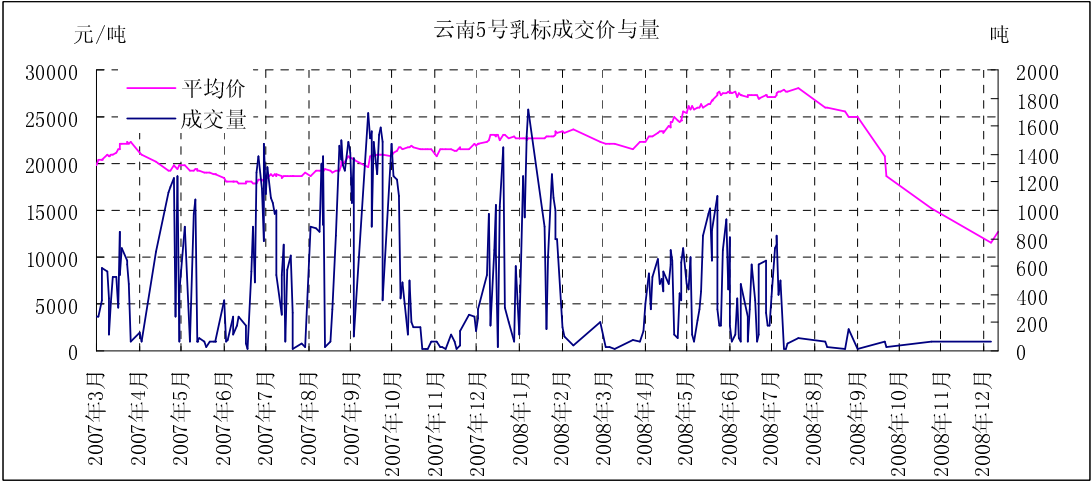
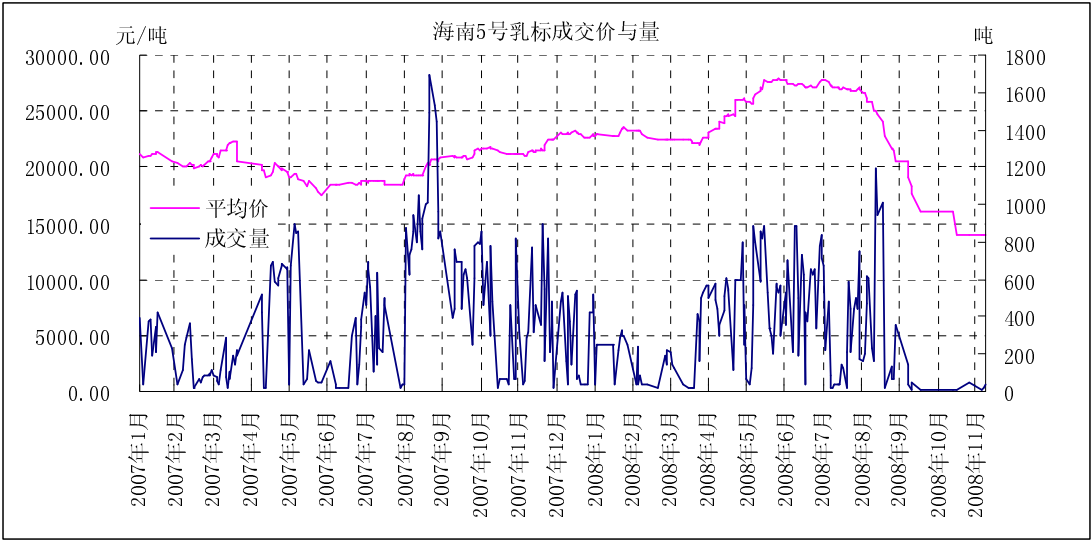
3、国内沪胶与垦区现货市场

1、垦区现货

日期	产品代码/ 名称	成交量	平均价	最高价	最低价	涨跌幅
2009-3-4	CNR/浓缩 乳胶	27	10300	10300	10300	0
2009-3-4	SCR 5/5#标 胶	无成交				

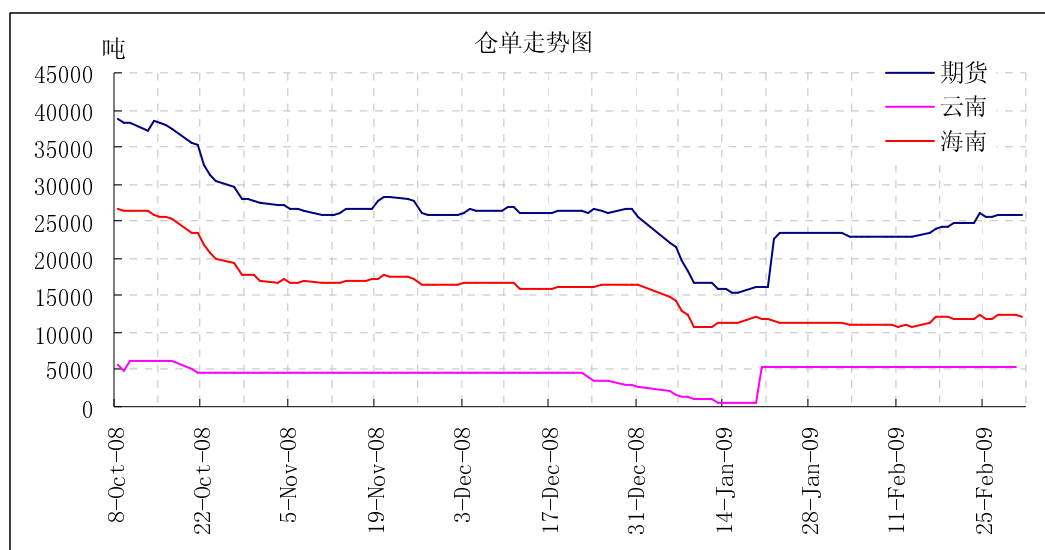
2009-3-4	SCR5(R)/5# 乳标	无成交				
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附：海南市场与云南市场标一成交价与量图片



4、沪胶库存

附上海期货交易所天然橡胶总库存与仓单走势图
库存日报



5、产区天气动态

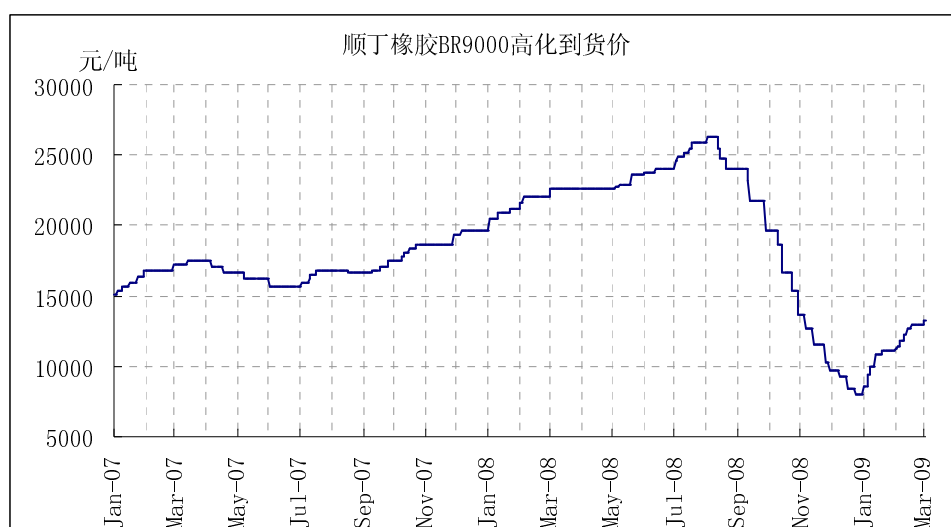
泰国天气预报

7-day Forecast

For period of Mar 1, 2009 - Mar 7, 2009	
Weather Forecast	During Mar 1-3, the moderate high pressure system from China has extended its ridge to cover upper Thailand. While day hot occur in Thailand. Under its influences summer thunderstorm i.e. thundershowers with gust at the first time then slight drop in temperature. After that during Mar 4-7, the high pressure system cover Thailand will weaken. This causes warmer weather and decreasing in thundershower and gust. Warning During Mar 1-3, people in Thailand should beware of thunderstorms with gusty wind and hail.
Northern Part	During Mar 1-3, Cool in the upper portion with morning fog and day hot. Minimum temperature 16-25 oC. Maximum temperature 35-39 oC. Southerly winds 10-25 km/hr. After that during Mar 4-7, warmer weather and decreasing in rainfalls.
Northeastern Part	During Mar 1-3, hot, maximum temperature 36-38oC. Widely scattered to scattered thundershowers with gust. Easterly winds 15-30 km/hr. During Feb 4-6, decreasing in rainfalls.
Central Part	During Mar 1-3, hot, maximum temperature 36-38 oC. Isolated to widely scattered thundershowers with gust. Southerly winds 15-30 km/hr.

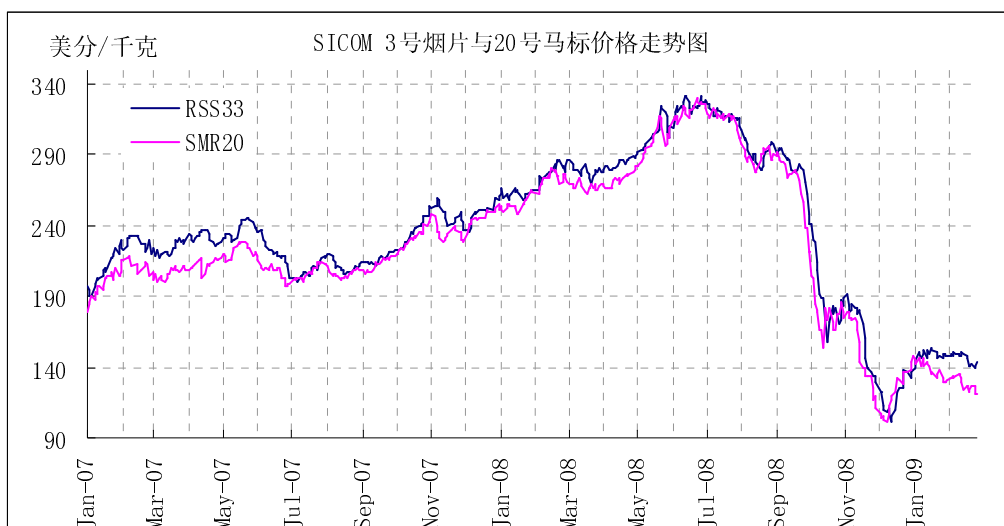
	During Feb 4-7, warmer weather and decreasing in rainfalls.
Eastern Part	During Mar 1-3, hot in the upper portion, maximum temperature 35-37oC. Widely scattered thundershowers with gust mostly along the mountain and coastal areas. Southeasterly winds 15-30 km./hr. Wave height about 1 meter. During Feb Mar 4-7, decreasing in rainfalls. Southerly winds 10-30 km/hr. Wave height lower than 1 meter.
Southern Part (East Coast)	Widely scattered to scattered thundershowers throughout of the period. Maximum temperature 32-34 oC. Southeasterly and easterly winds 15-35 km./hr. The upper Gulf from Chumphon northward, wave height about 1meter. The lower Gulf from Surat Thani southward, wave height 1-2 meters.
Southern Part (West Coast)	Hot, maximum temperature 35-36 oC. Isolated to widely scattered thundershowers throughout of the period. Easterly winds 15-30 km./hr. Wave height about 1 meter.
Metropolitan	During Mar 1-3, hot, maximum temperature 35-36 oC. Isolated to widely scattered thundershowers with gust. Southeasterly winds 10-30 km/hr. During Feb Mar 4-7, decreasing in rainfalls.
Time Issued : Mar 1, 2009	

6、合成橡胶报价



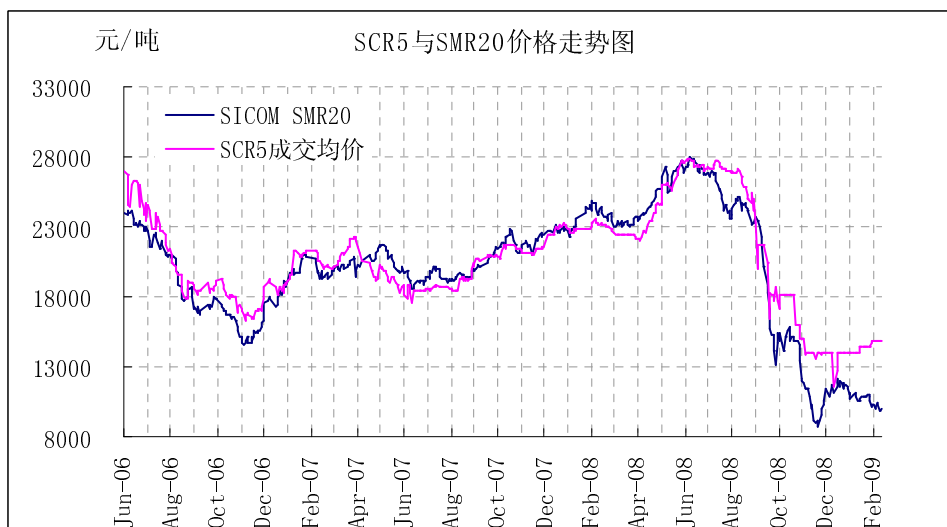
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

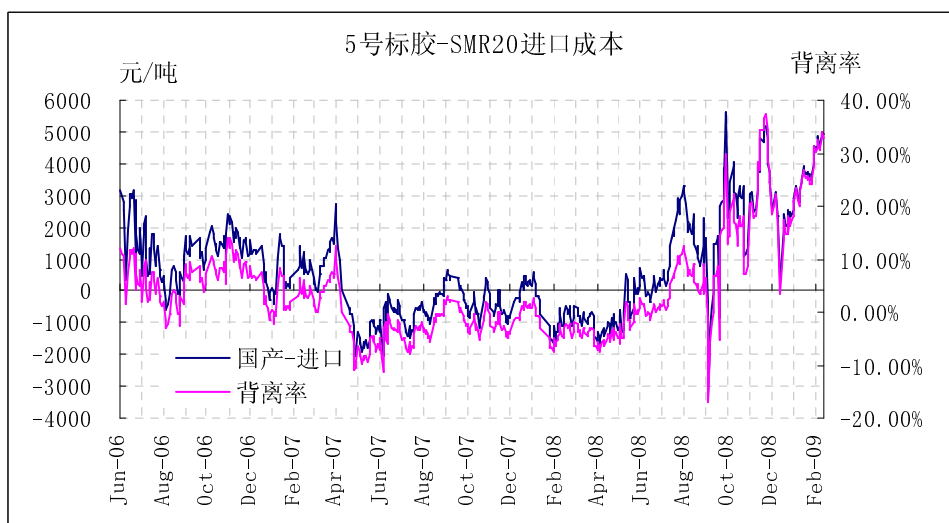


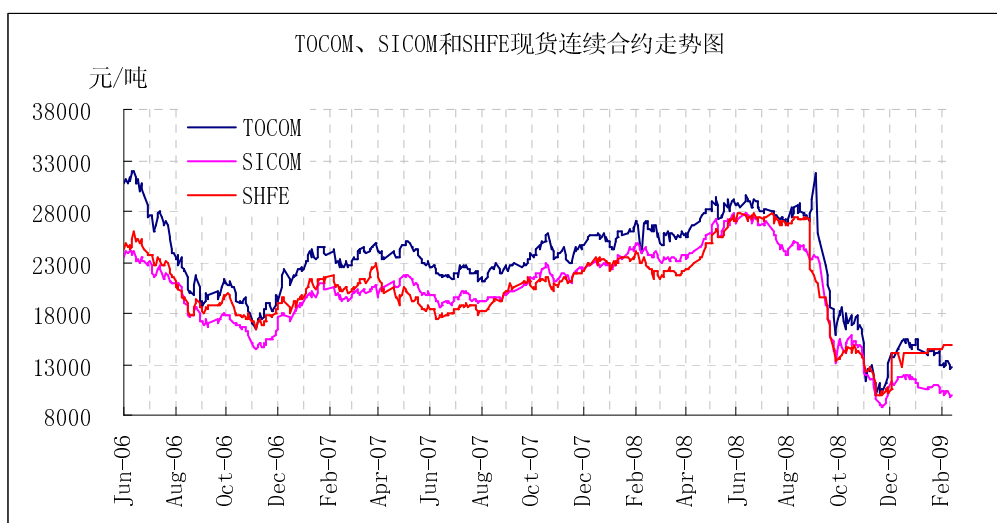
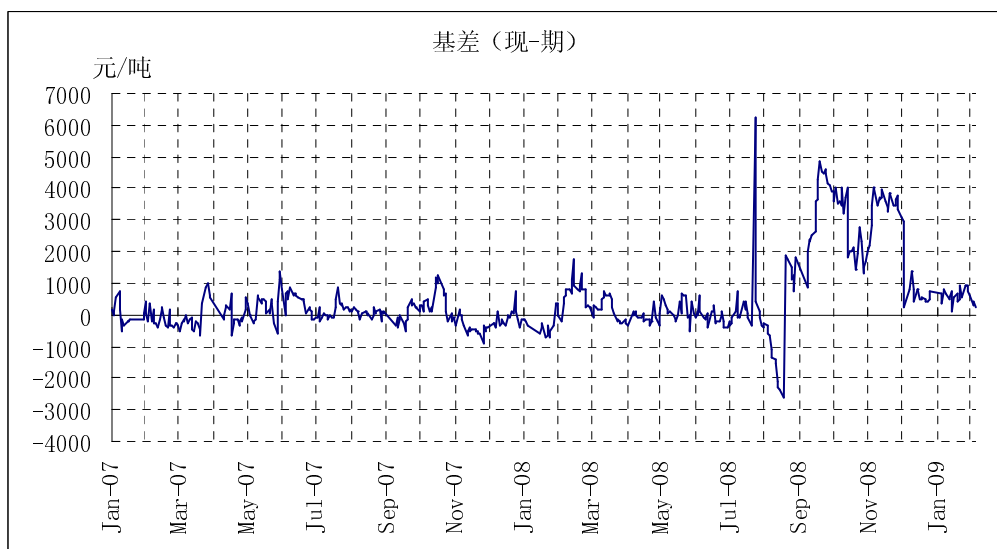
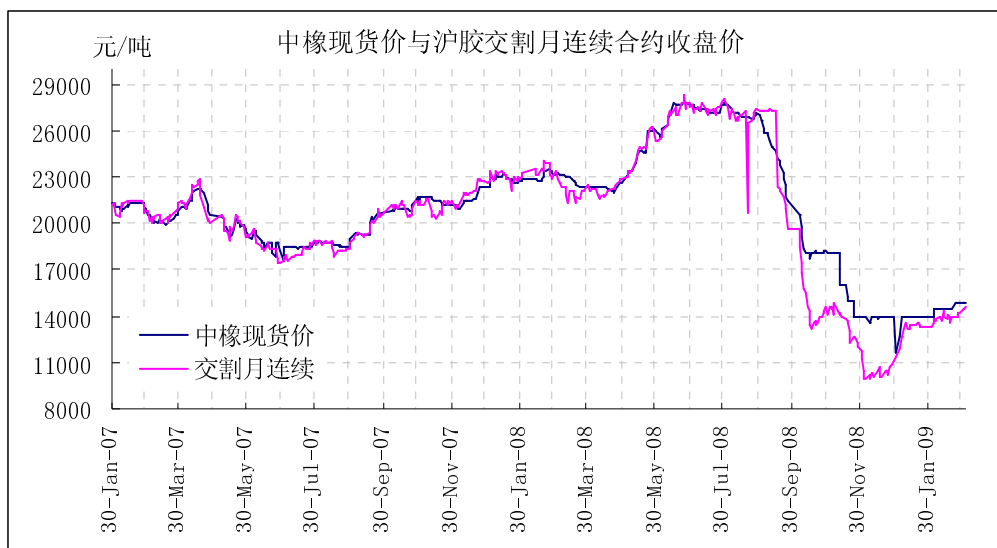
数据来源：SICOM

20 号马标进口成本与垦区标一价格走势



数据来源：中橡网和 SICOM





注：TOCOM 采用的是 3 号烟片的报价，SICOM 采用的是 20 号标胶的报价，SHFE 为现货连续合约

