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日报内容

久恒视点、进口成本核算、外盘收市报告、重要行业新闻

久恒视点

周一，沪胶大幅上扬。主力 1001 合约开盘价 18700 元/吨，最高价 19250 元/吨，最低价 18690 元/吨，收盘跌 415 元至 19105 元/吨，成交持仓同步放量。

周一，东京期胶继续上扬，日内再创年度新高。主力 1003 合约早市开盘价 213 日元/公斤，最高价 219.5 日元/公斤，收盘价跌 6 日元/公斤至 218.8 日元/公斤，东京期胶市场总持仓小幅放量，基金净多持仓比重较前一交易日变化不大。

昨日中橡网电子成交情况如下：全乳胶挂单均价 17620 元/吨，挂单量 2031 吨，当日成交 17894 元/吨，成交 1976 吨。

昨日东南亚现货报价如下：SICOM 市场近月交货的泰国 3 号烟片胶 FOB 报价至 2385 美元/吨左右，近月交货的 20 号标胶报价至 2287 美元/吨。

外围市场方面：美股创出今年以来新高，原油突破上涨，美元指数持续走软，这些因素有利于商品整体维持多头格局；昨日沪胶走势重回商品普遍的格局之下，现货跟随期价同步上扬，沪胶成交、持仓双双放大，短期内沪胶进一步走高的可能性大。（张芳芳）

重要行业数据汇总

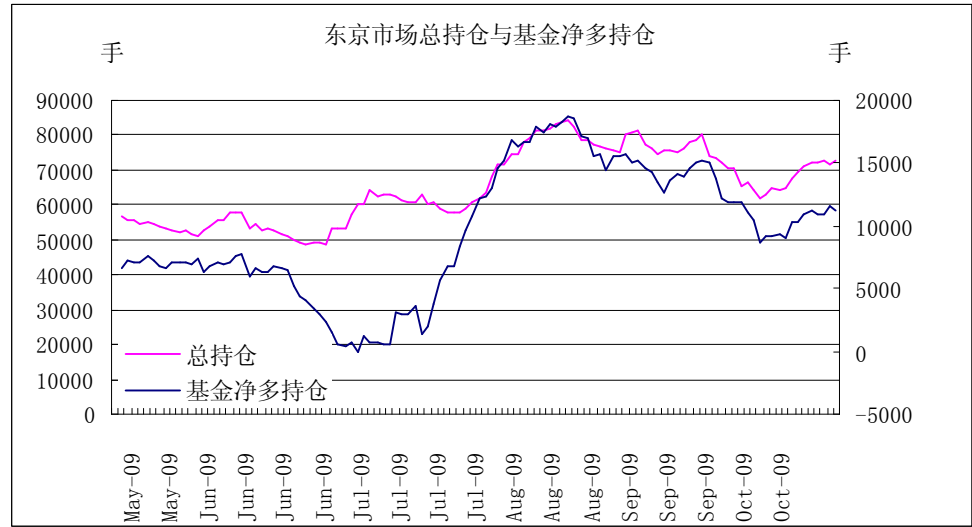
目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

1、东京市场

1、东京市场基金持仓动向

Date	Category	Commercials		Non-commercials		only long	Total	
		Short	Long	Short	Long		Short	Long
2009年10月13日	Rubber	20537	9241	15439	26735	11296	35976	35976
2009年10月14日	Rubber	20472	9627	15654	26499	10845	36126	36126
2009年10月15日	Rubber	20738	9757	15718	26699	10981	36456	36456
2009年10月16日	Rubber	20602	8997	15339	26944	11605	35941	35941
2009年10月19日	Rubber	20261	8983	16100	27378	11278	36361	36361

2、东京市场总持仓和基金持仓走势图



2、新加坡市场

091014 3号烟片与20号马来西亚标胶交易情况

SICOM RSS3 19-Oct-2009						SICOM TSR20 19-Oct-2009					
Contract Month	High	Low	Close	Vol	OI	Contract Month	High	Low	Close	Vol	OI
Nov-09	238.5	238.5	238.5	4	488	Nov-09	228.7	228	228.7	85	1153
Dec-09	0	0	237.5	0	418	Dec-09	228.5	227	228.4	140	2156
Jan-10	0	0	237	0	877	Jan-10	227.5	227.5	227.5	25	2078
Feb-10	0	0	237	0	882	Feb-10	226	226	226	20	1848
Mar-10	0	0	237	0	699	Mar-10	0	0	226.5	0	1698
Apr-10	0	0	237.5	0	310	Apr-10	0	0	226	0	1210
May-10	0	0	237.5	0	248	May-10	0	0	226	0	1746
Jun-10	0	0	237.5	0	260	Jun-10	0	0	226	0	1344
Jul-10	0	0	237.5	0	0	Jul-10	0	0	226	0	760
Aug-10	0	0	237.5	0	200	Aug-10	0	0	226	0	450
Sep-10	0	0	237.5	0	0	Sep-10	0	0	226	0	140
Oct-10	0	0	237.5	0	0	Oct-10	0	0	226	0	60

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 (11月)	SMR20 (11月)	RSS3 (1月)	SMR20 (1月)	RSS3 (3月)	SMR20 (3月)
报价 美元/吨	2385	2287	2370	2275	2370	2265
关税 (元/吨)	2600	0 关税	2600	0 关税	2600	0 关税
增值税 单位:%	17	17	17	17	17	17
汇率	6.8251	6.8251	6.8275	6.8275	6.8000	6.8000
运杂费 元/吨	200	200	200	200	200	200
进口成本	22287	18463	22174	18373	22098	18220

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，11、1、3 月采用外汇交易中心远期掉期报价。

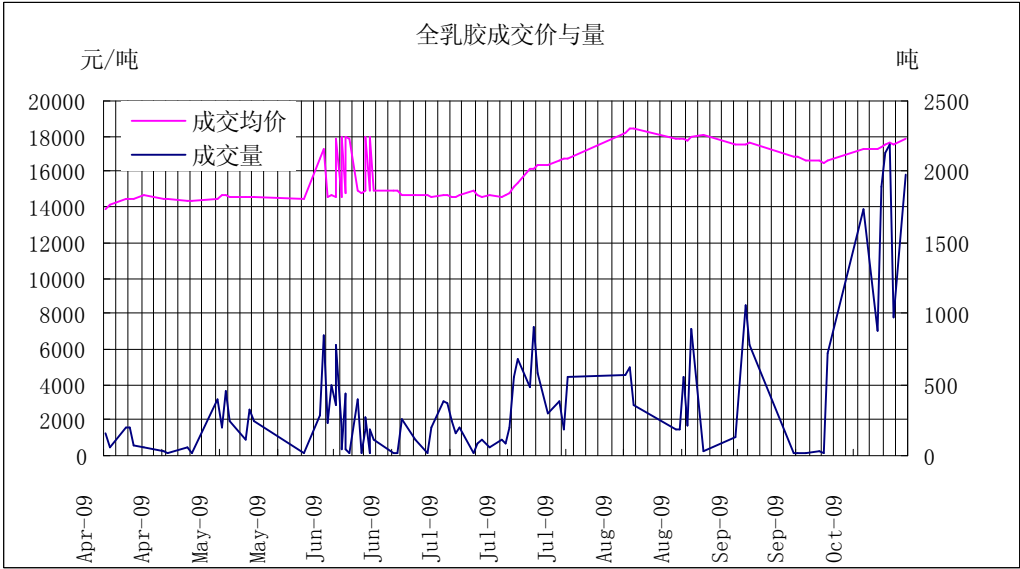
3、国内沪胶与垦区现货市场

1、垦区现货

日 期	全乳胶			
	挂单量	平均价	成交量	平均价
13-Oct-09	2279	17316	1886	17401

14-Oct-09	2713	17555	2134	17568
15-Oct-09	2481	17584	2187	17599
16-Oct-09	2307	17633	970	17556
19-Oct-09	2031	17620	1976	17894

附：海南市场与云南市场标一成交价与量图片

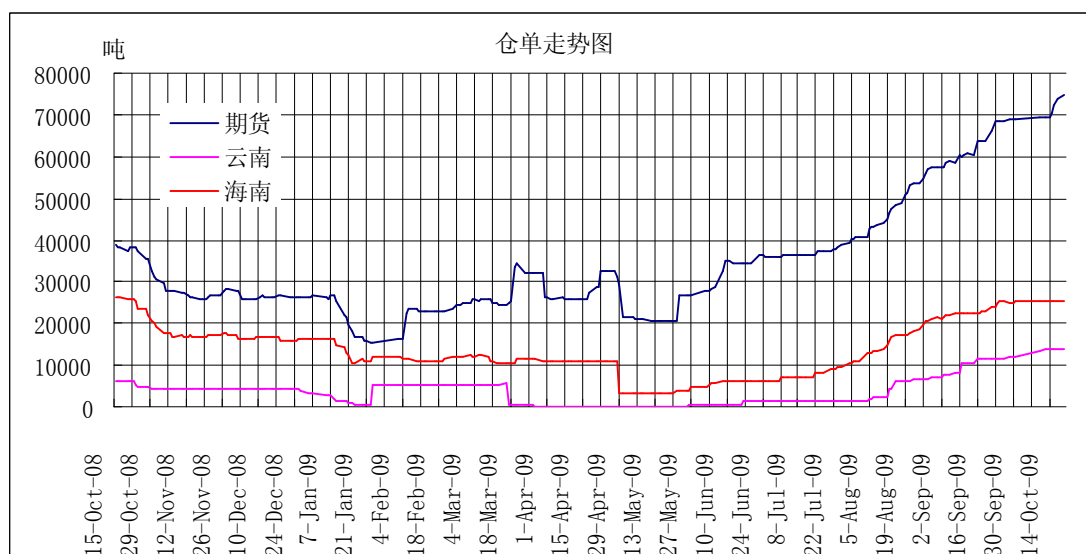


4、沪胶库存

上海期货交易所天然橡胶库存日报

日期	期货	上海	山东	云南	海南	天津
2009 年 10 月 13 日	75165	25690	8770	13920	24985	1800
2009 年 10 月 14 日	75165	25690	8770	13920	24985	1800
2009 年 10 月 15 日	75465	25790	8770	13920	25185	1800
2009 年 10 月 16 日	75495	25820	8770	13920	25185	1800
2009 年 10 月 19 日	75495	25820	8770	13920	25185	1800

附图



5、产区天气动态

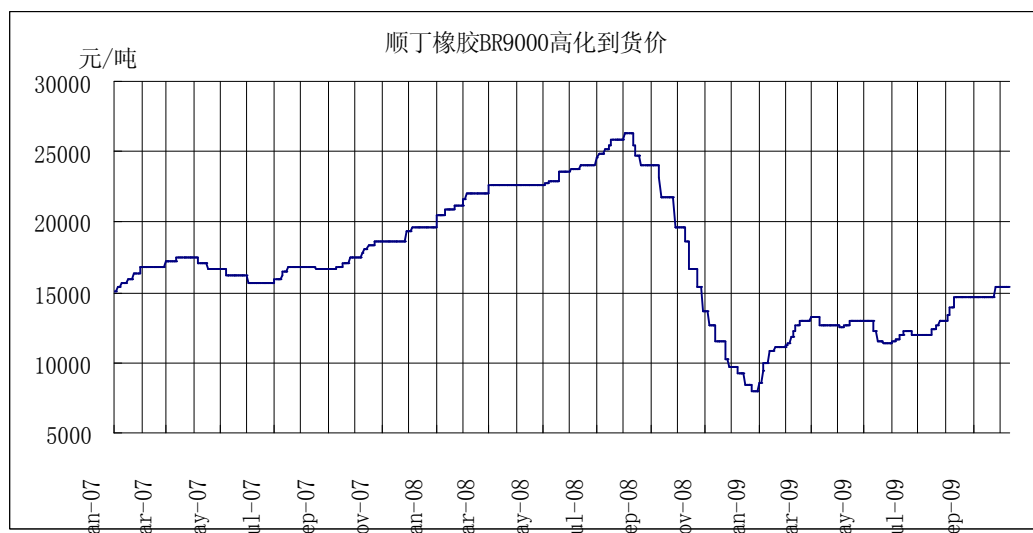
泰国天气预报

7-day Forecast

For period of Oct 20, 2009 - Oct 26, 2009	
Weather Forecast	During 20-21 Oct, an active low pressure cell covers the middle South China Sea. Widely scattered rains are likely in the eastern portion of the Northeast. The Southwest monsoon prevails over the Andaman Sea, Thailand and the Gulf. Scattered rains are likely in windward side or the western portion and the East and isolated heavy rain in the North and the Central. During 22-26 Oct, the moderate high pressure area from China will be extending its ridge to cover the upper Thailand. Increasing in thundershowers in the first and then drop in temperature and scattered rainfalls elsewhere. Beside, typhoon "Lupit" in the Pacific Ocean trend to move to Luzon island, the Philippines during 22-23 Oct, and then will move to the upper South China Sea. Warning During 22-24 Oct, people in the North, the Central, the East and the upper South should beware of flooding condition.
Northern Part	During 20-21 Oct, morning cool and light fog. Scattered thundershowers and isolated heavy rain in the western portion. Easterly winds 10-25 km/hr. During 22-24 Oct, scattered to fairly widespread thundershowers and isolated

	heavy rain. During 25-26 Oct, widely scattered rains and drop in temperature.
Northeastern Part	During 20-21 Oct, morning cool and light fog. Widely scattered to scattered thundershowers and isolated heavy rain in the eastern portion. Variable winds 10-30 km/hr. During 22-24 Oct, scattered thundershowers and isolated heavy rain. During 25-26 Oct, widely scattered rains and drop in temperature.
Central Part	During 20-21 and 25-26 Oct, scattered thundershowers and isolated heavy rain in the west portion. During 22-24 Oct, scattered to fairly widespread thundershowers and isolated heavy rain. Variable winds 10-30 km/hr.
Eastern Part	During 20-21 and 25-26 Oct, scattered thundershowers and isolated heavy rain. During 22-24 Oct, scattered to fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 15-30 km/hr. Wave height about 1 meter.
Southern Part (East Coast)	Widely to scattered thundershowers throughout this period. Especially during 22-24 Oct, isolated heavy rain in the upper portion. Southwesterly winds 10-30 km/hr. Wave height below 1 meter.
Southern Part (West Coast)	During 20-23 Oct, scattered thundershowers. Southwesterly wind 15-35 km./hr. Wave height 1-2 meters. During 24-26 Oct, widely scattered to scattered thundershowers.
Metropolitan	During 20-21 and 25-26 Oct, scattered thundershowers. During 22-24 Oct, scattered to fairly widespread thundershowers and isolated heavy rain. Variable winds 10-30 km/hr.
Time Issued : Oct 20, 2009	

6、合成橡胶报价



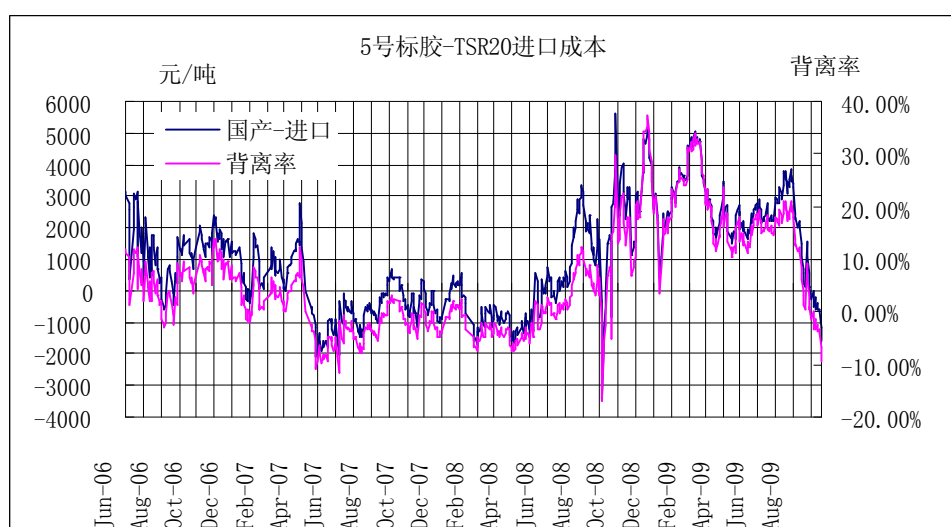
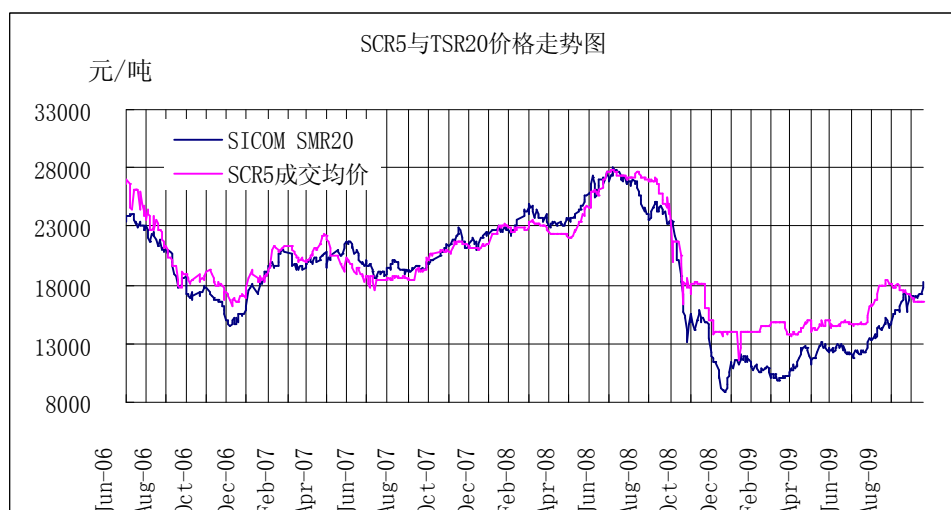
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

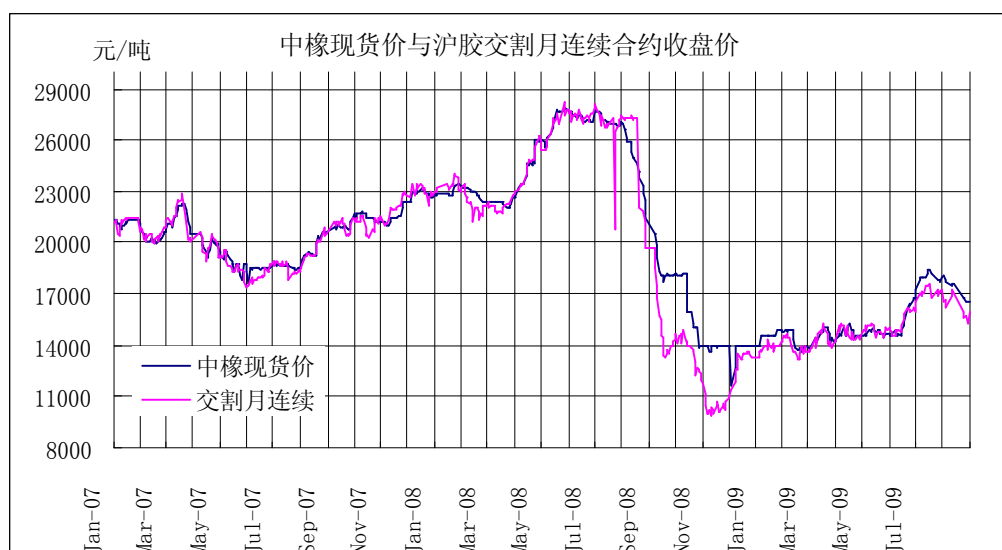


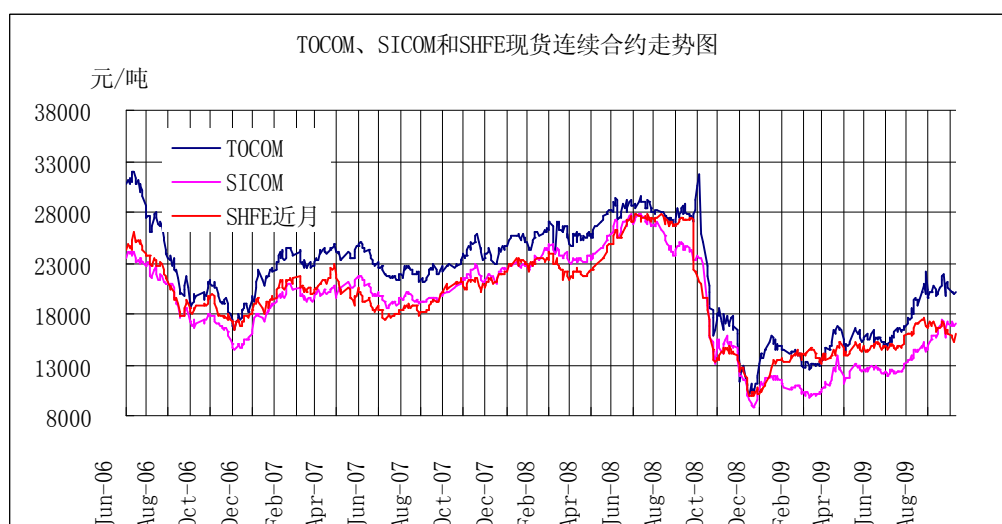
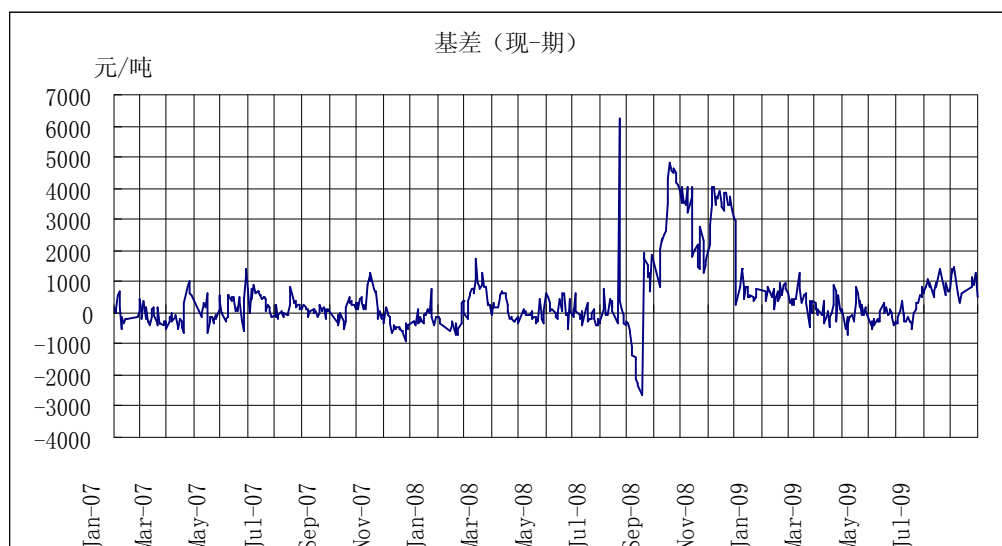
数据来源：SICOM

20 号马标进口成本与垦区标一价格走势图



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 为近月交割月连续报价