

天胶晨讯（20090310）

周一，沪胶高开低走。主力 907 合约开盘价 12475，最高价 12485，收盘跌 230 元至 12100 元/吨，成交小幅萎缩，持仓较前一交易日小幅放量。

当日外盘走势：本日东京胶市高开低走，整体窄幅震荡，908 基准合约以高于前日 1.5 日元的 137.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 14856，挂单 320 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 1400 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 1239 美元/吨。

近几日，东京期胶主力 908 合约在 130-140 日元之间来回振荡，东京市场持仓小幅萎缩；沪胶昨日高开低走，午后在金属下挫的带动下跌幅扩大，目前国内胶价仍然偏高，但是国内现货标一胶价格高，时间能否换空间还需要继续跟踪。

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

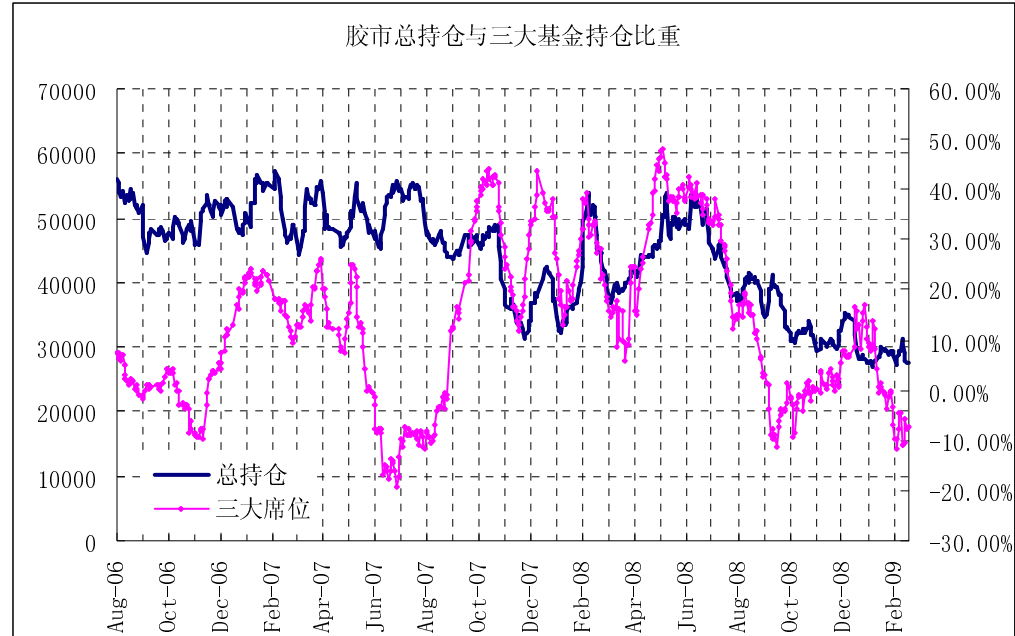
1、东京市场

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 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

2009 年 3 月 5 日	3224	-111	1218	0	-1001	-357	-699	-274	-2125	277
2009 年 3 月 6 日	3262	14	1219	0	-1565	-492	-492	-73	-2205	277
2009 年 3 月 9 日	2964	100	1322	0	-1454	-525	-588	-52	-2126	275

附上持仓图表（三大做多基金为三菱、NWEG 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 090310 早间

原油上涨，同时日元贬值近 1 日元，预计东京橡胶本日尝试冲破 140 日元，0908 基准合约一日波动范围大概在 135~142 日元左右。截止到昨日为止，基金净持空仓 1,392 手，股市总持仓 27,523 手（中国计算方法 55,046 手）。

【昨日新加坡市场】

3 号烟片胶 4 月合约价格为 140.0 美分，比前日涨 0.5 美分。

20 号标胶 4 月合约价格为 123.9 美分，比前日涨 0.9 美分。

文章来源：冈地株式会社

2、新加坡市场

090309 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	123.90	124.70	123.00	123.90	190	1715
20FOB	May 09	124.50	125.50	124.50	124.50	50	2089
20FOB	Jun 09	125.50	125.50	124.50	125.50	20	2163
20FOB	Jul 09	0.00	0.00	0.00	126.00	0	2372
20FOB	Aug 09	0.00	0.00	0.00	126.00	0	1831
20FOB	Sep 09	0.00	0.00	0.00	126.00	120	1010
20FOB	Oct 09	0.00	0.00	0.00	127.50	130	1658
20FOB	Nov 09	0.00	0.00	0.00	128.50	130	1567

20FOB	Dec 09	0.00	0.00	0.00	128.50	130	1619
20FOB	Jan 10	0.00	0.00	0.00	128.50	0	378
20FOB	Feb 10	0.00	0.00	0.00	128.50	0	220
20FOB	Mar 10	0.00	0.00	0.00	128.50	0	0
RSS3	Apr 09	140.00	140.00	140.00	140.00	4	975
RSS3	May 09	0.00	0.00	0.00	139.00	0	796
RSS3	Jun 09	0.00	0.00	0.00	139.00	0	897
RSS3	Jul 09	0.00	0.00	0.00	137.00	0	1085
RSS3	Aug 09	0.00	0.00	0.00	136.50	0	686
RSS3	Sep 09	0.00	0.00	0.00	136.50	0	544
RSS3	Oct 09	0.00	0.00	0.00	136.00	0	1038
RSS3	Nov 09	0.00	0.00	0.00	136.00	0	1026
RSS3	Dec 09	0.00	0.00	0.00	136.00	130	1176
RSS3	Jan 10	0.00	0.00	0.00	136.50	130	412
RSS3	Feb 10	0.00	0.00	0.00	136.50	130	200
RSS3	Mar 10	0.00	0.00	0.00	136.50	0	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	1400	1239	1390	1245	1370	1260
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. 8321	6. 8321	6.8290	6.8290	6. 8260	6. 8260
运杂费 元/吨	200	200	200	200	200	200
进口成本	13619	10097	13523	10145	13330	10263

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。

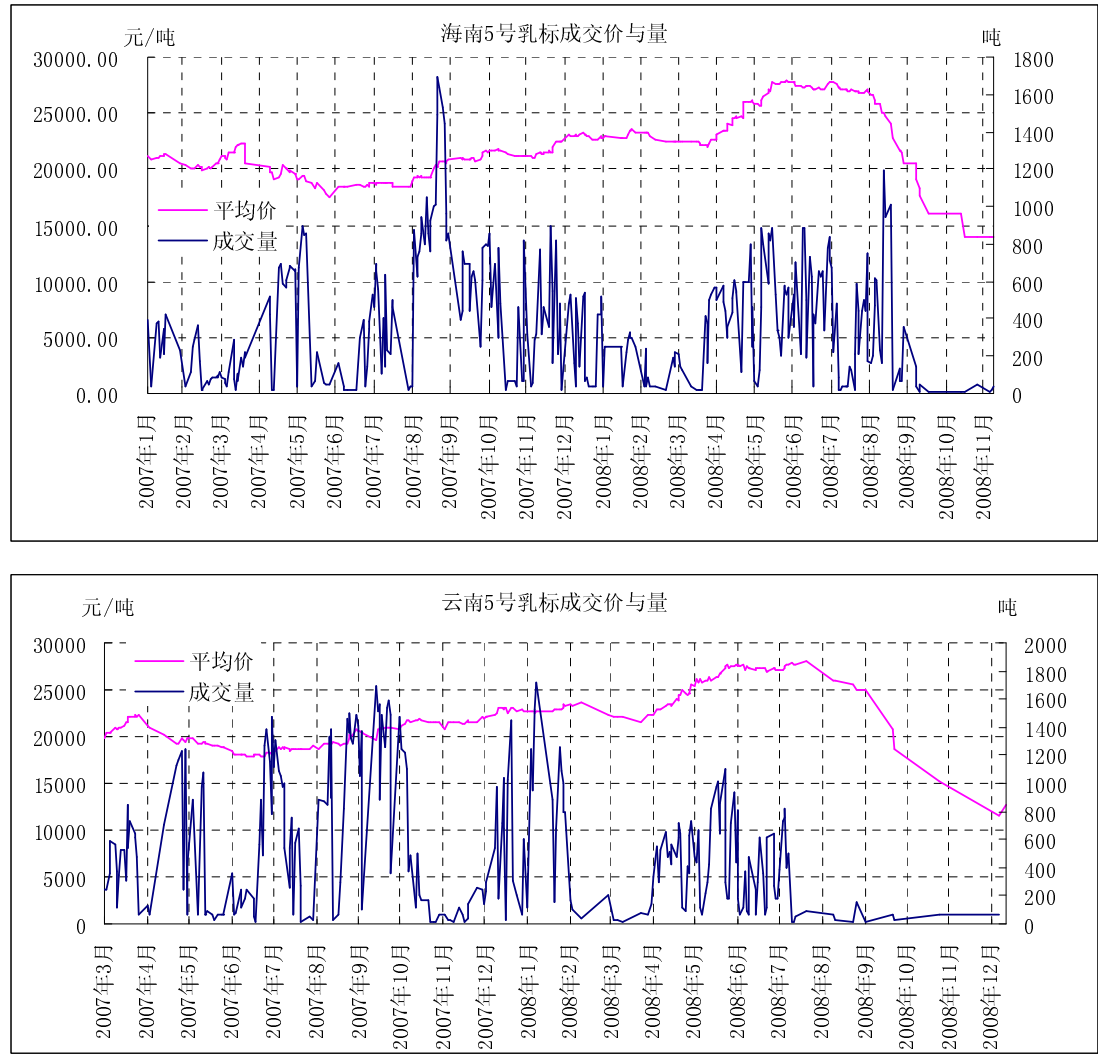
3、国内沪胶与垦区现货市场

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
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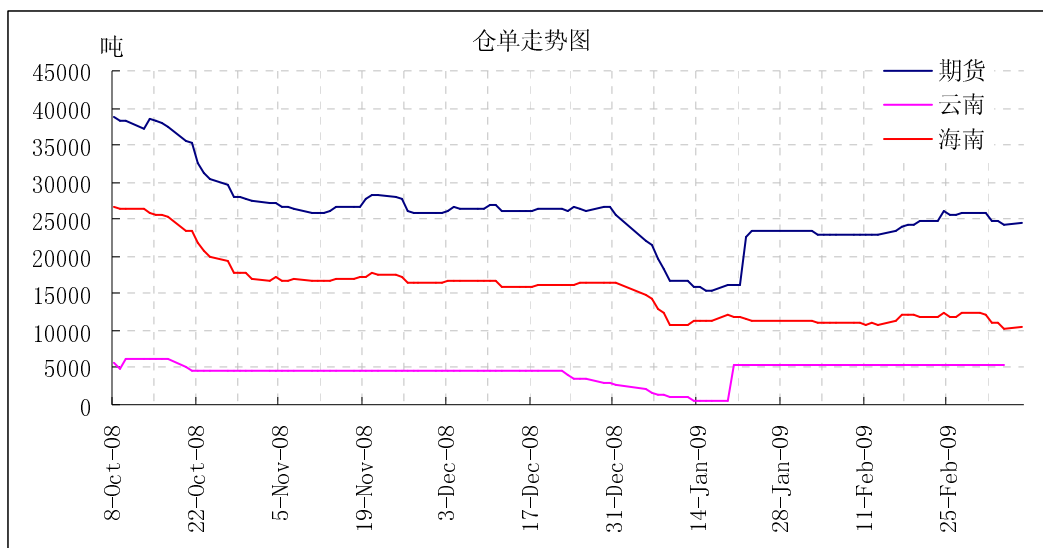
2009-3-9	CNR/浓缩 乳胶	10	10300	10300	10300	0
2009-3-9	SCR 5/5#标 胶	无成交				
2009-3-9	SCR5(R)/5# 乳标	无成交				

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

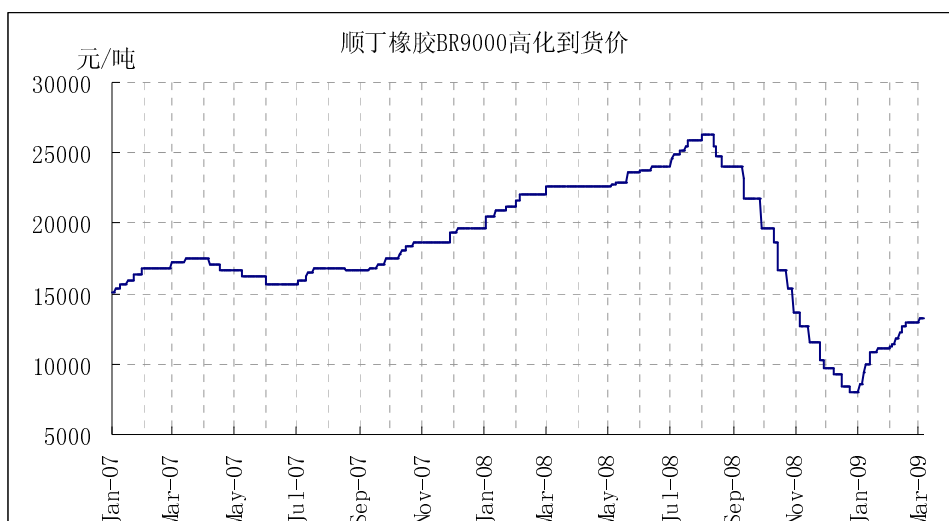
泰国天气预报

7-day Forecast

For period of Mar 8, 2009 - Mar 14, 2009	
Weather Forecast	During Mar 7-9, 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, gust and hail. After that during Mar 10-13, the high pressure system which over the upper Thailand will weaken. This causes warmer weather. Warning During Mar 7-9, people in Thailand should beware of summer thunderstorms with gust and hail.
Northern Part	Cool with morning fog, minimum temperature 16-23oC and day hot, maximum temperature 35-39oC. Southerly winds 10-25 km/hr. While during Mar 7-9, isolated to widely scattered thunderstorm with gust mostly in the eastern and lower portion.
Northeastern Part	During Mar 7-9, hot, maximum temperature 36-39 oC. Widely scattered to scattered thunderstorm with isolated gust and hail mostly in the eastern and the lower portions. Easterly winds 15-30 km/hr. After that during Mar 10-13, warmer weather. Isolated to widely scattered thundershowers with gust mostly in the lower portion. Southeasterly winds 10-30 km/hr.
Central Part	During Mar 7-9, hot, maximum temperature 35-38 oC. Widely scattered thunderstorm with isolated gust and hail. Southeasterly winds 15-30 km/hr. After that during Mar 10-13, warmer weather. Isolated thundershowers with gust mostly in the eastern portion. Southerly winds 10-30 km/hr.

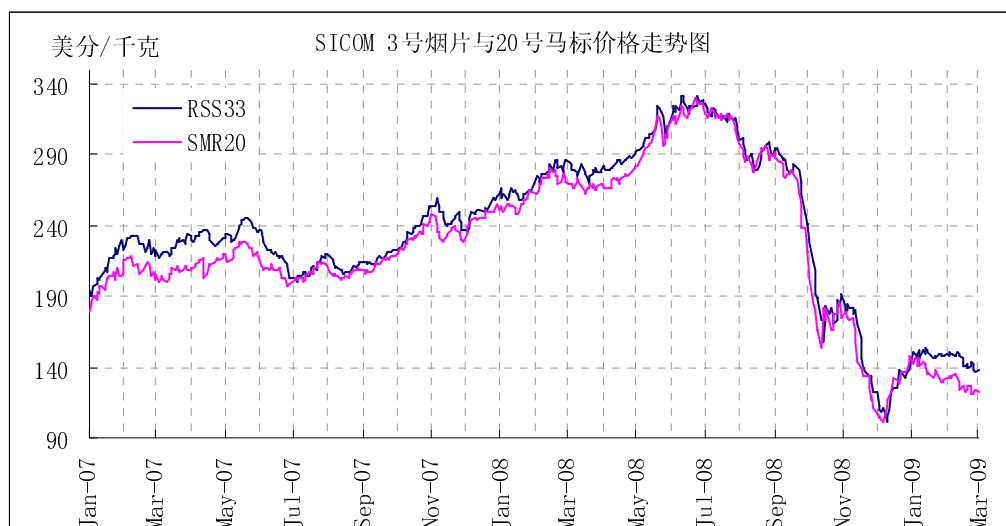
Eastern Part	During Mar 7-9, hot, maximum temperature 35-38 oC. Widely scattered to scattered thunderstorm with isolated gust and hail mostly along the coastal and the mountainous areas. Southeasterly winds 15-30 km./hr. Wave height about 1 meter. After that during Mar 10-13, warmer weather. Isolated to widely scattered thundershowers with gust. Southeasterly winds 10-30 km/hr. Wave height lower than 1 meter.
Southern Part (East Coast)	Widely scattered to scattered thundershowers mostly in the lower portion throughout of the period. Maximum temperature 31-34 oC. During Mar 7-10, southeasterly and easterly winds 15-35 km./hr. wave height 1-2 meters. After that during Mar 11-13, southeasterly winds 15-30 km./hr. wave height about 1 meter.
Southern Part (West Coast)	Widely scattered to scattered thundershowers mostly in the lower portion throughout of the period, maximum temperature 31-34 oC. Easterly winds 15-30 km./hr. Wave height about 1 meter.
Metropolitan	During Mar 7-9, hot, maximum temperature 35-36 oC. Widely scattered thunderstorm with gust. Southeasterly winds 15-30 km/hr. After that during Mar 10-13, warmer weather. Isolated thundershowers with gust. Southerly winds 10-30 km/hr.
Time Issued : Mar 8, 2009	

6、合成橡胶报价



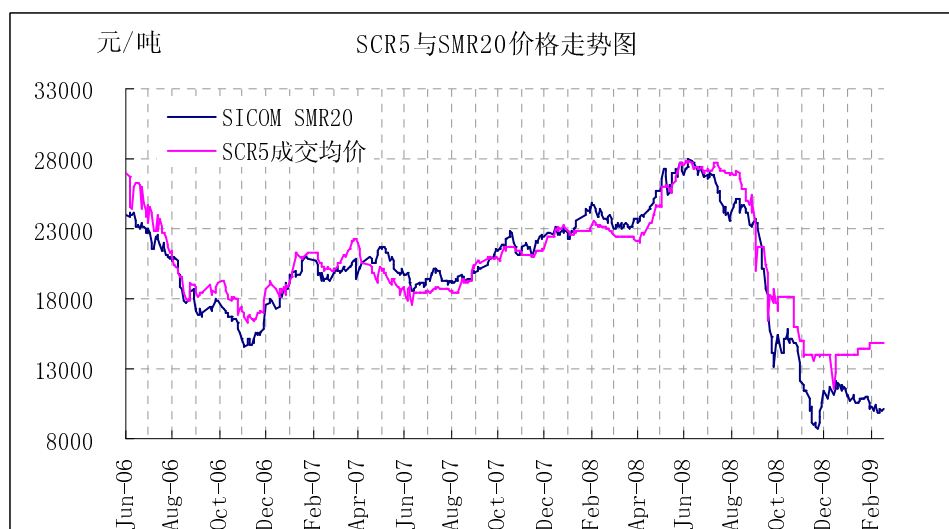
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

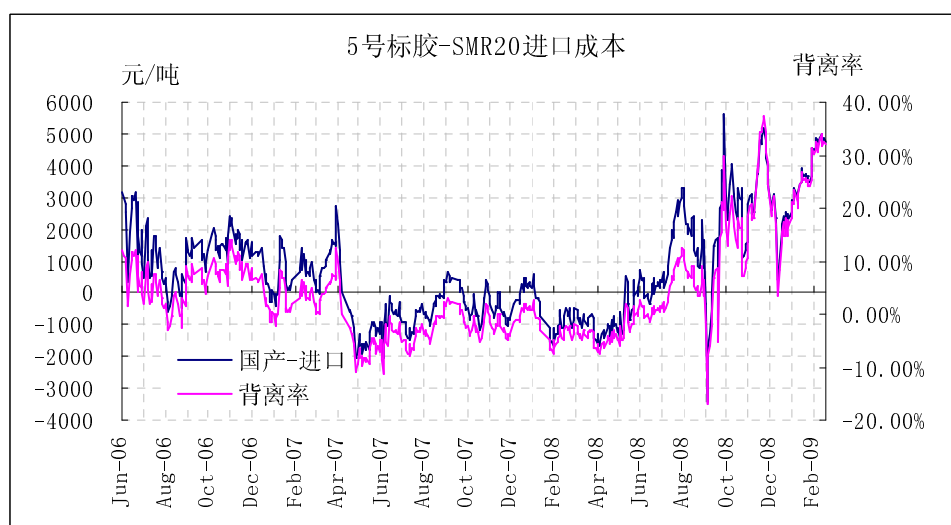


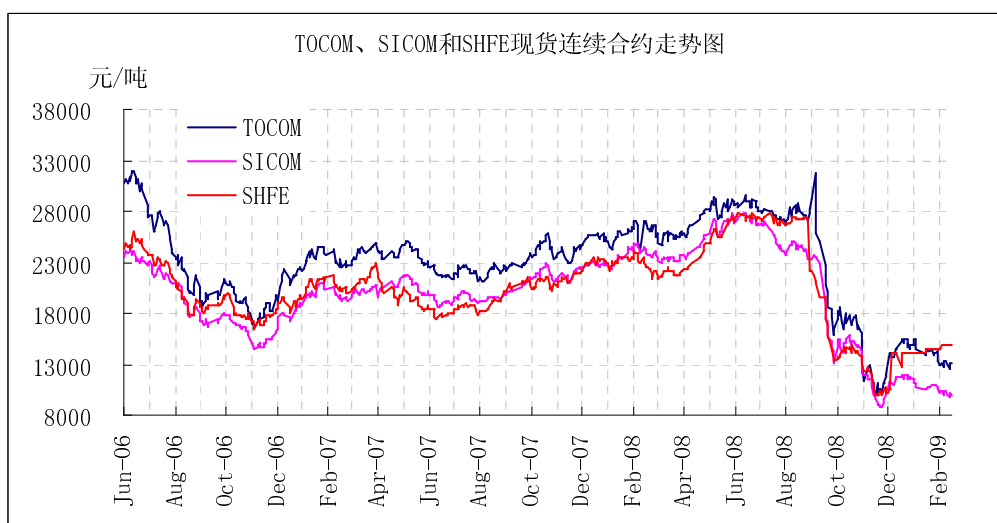
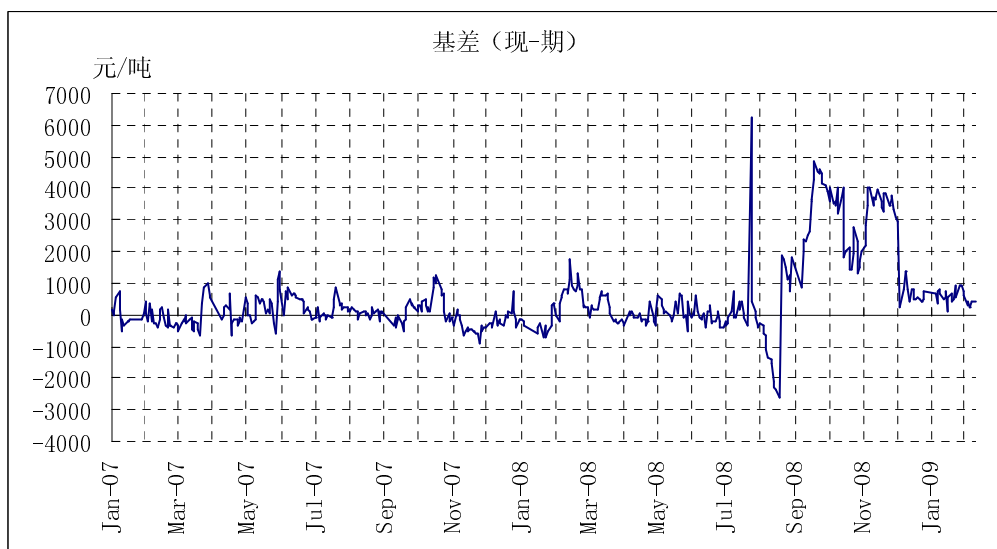
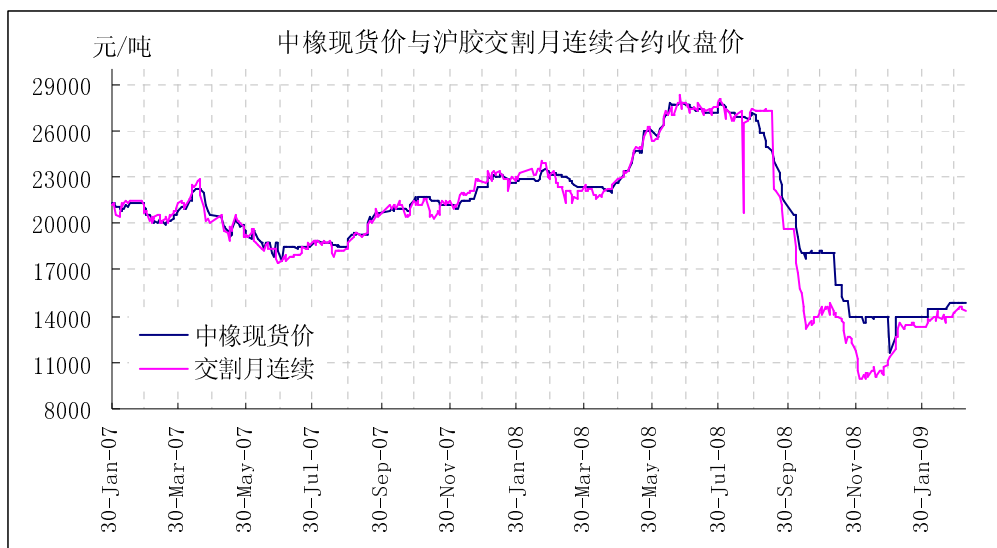
数据来源：SICOM

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

