

天胶晨报（20090422）

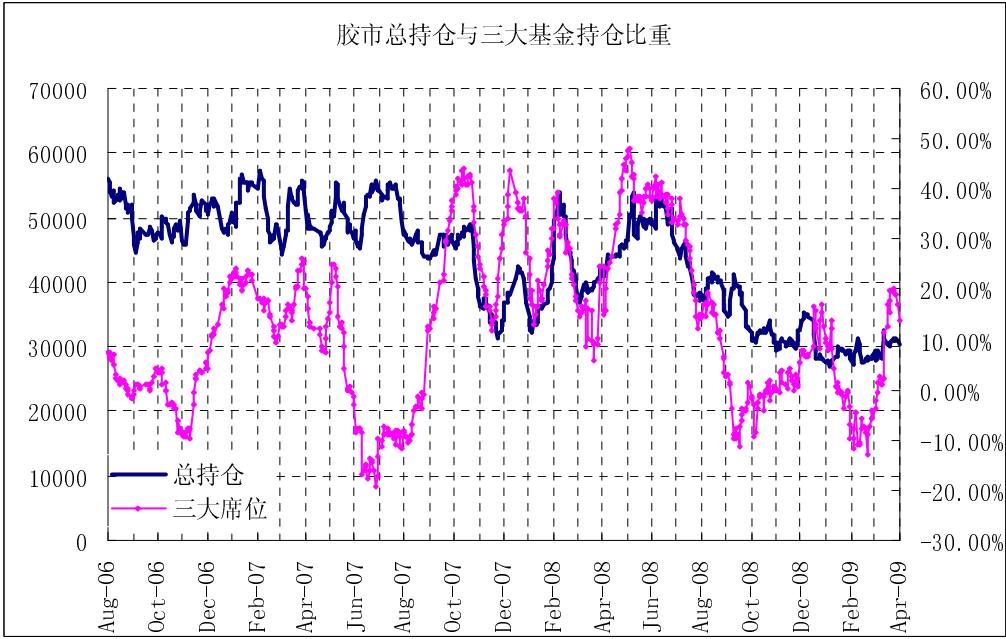
目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

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	总持 仓
2009年4月15日	-2119	236	-1781	0	-607	3345	-818	3352	-2121	310
2009年4月16日	-2532	431	-1583	0	-611	3099	-495	3428	1856	309
2009年4月17日	-2454	-54	-1599	0	-506	2925	-343	3550	-2015	312
2009年4月18日	-1661	-235	-1233	0	-873	2999	-21	3152	-1823	310
2009年4月21日	-1453	-275	-657	0	-1382	2710	-471	2852	-1751	302

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 090422 早间

随着道琼斯指数的反弹，原油，农产品等大宗商品也出现不同程度反弹，由于外界环境偏多，预计持续下跌的东京胶市本日反弹，尝试填补上方 159.9 日元到 164.5 日元的价格跳空。0909 基准合约日波动范围大概在 158~165 日元左右。截止到昨日为止，基金净持多仓 3,946 手，胶市总持仓 30,284 手（中国计算方法 60,568 手）。

【昨日新加坡市场】

3 号烟片胶 5 月合约价格为 157.9 美分，比前日跌 5.1 美分。

20 号标胶 5 月合约价格为 142.2 美分，比前日跌 4.3 美分。

2、新加坡市场

090421 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	May 09	146.50	142.20	138.00	142.20	308	1681
20FOB	Jun 09	147.00	143.00	138.50	142.50	266	1947
20FOB	Jul 09	147.50	143.50	138.50	143.50	242	2801
20FOB	Aug 09	147.50	143.00	142.00	142.60	52	1990
20FOB	Sep 09	149.00	142.80	142.80	143.60	12	1141
20FOB	Oct 09	151.00	143.50	143.00	145.50	50	1748
20FOB	Nov 09	151.50	144.00	143.00	146.00	50	1691
20FOB	Dec 09	152.00	145.00	143.00	146.50	60	1901
20FOB	Jan 10	152.50	0.00	0.00	147.00	136	600
20FOB	Feb 10	152.50	0.00	0.00	147.00	0	582
20FOB	Mar 10	152.50	0.00	0.00	147.00	0	402
20FOB	Apr 10	152.50	0.00	0.00	147.00	0	10
RSS3	May 09	163.00	157.90	156.50	157.90	66	618
RSS3	Jun 09	162.00	0.00	0.00	158.00	0	875
RSS3	Jul 09	162.00	0.00	0.00	158.00	0	1068
RSS3	Aug 09	162.00	0.00	0.00	158.00	0	822
RSS3	Sep 09	161.50	157.00	157.00	157.00	20	980
RSS3	Oct 09	161.50	157.00	157.00	157.00	20	1048
RSS3	Nov 09	161.50	0.00	0.00	157.00	0	1064
RSS3	Dec 09	161.50	0.00	0.00	157.00	0	1168
RSS3	Jan 10	162.00	0.00	0.00	157.50	0	412
RSS3	Feb 10	162.00	0.00	0.00	157.50	0	240
RSS3	Mar 10	162.00	0.00	0.00	157.50	0	132
RSS3	Apr 10	162.00	0.00	0.00	157.50	0	10

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 (5月)	SMR20 (5月)	RSS3 (7月)	SMR20 (7月)	RSS3 (9月)	SMR20 (9月)
报价 美元/吨	1580	1422	1580	1435	1570	1436
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. 8277	6. 8277	6.8236	6.8236	6. 8229	6. 8229
运杂费 元/吨	200	200	200	200	200	200
进口成本	15346	11560	15337	11656	15240	11663

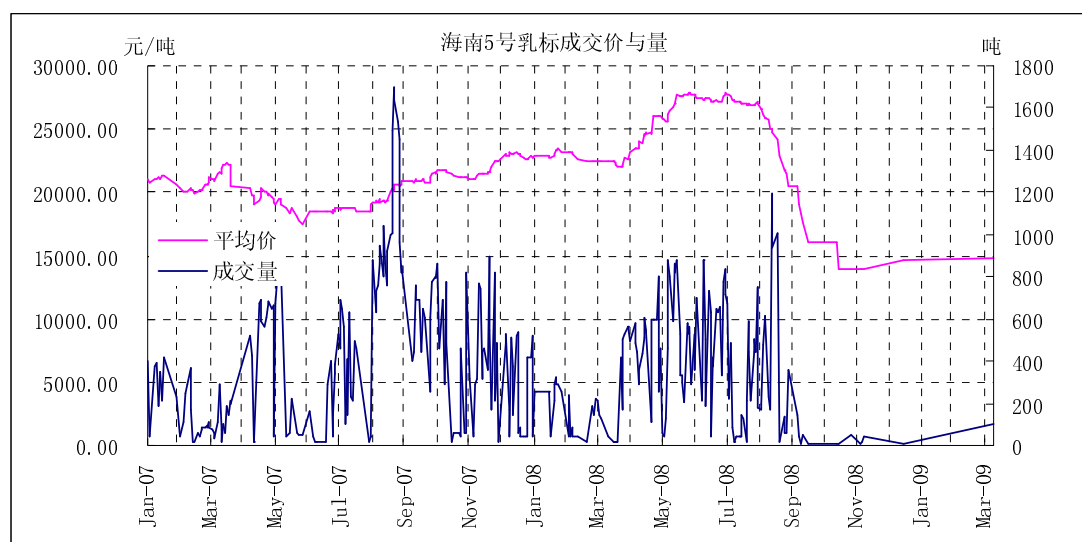
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，5、7、9月采用外汇交易中心远期掉期报价。

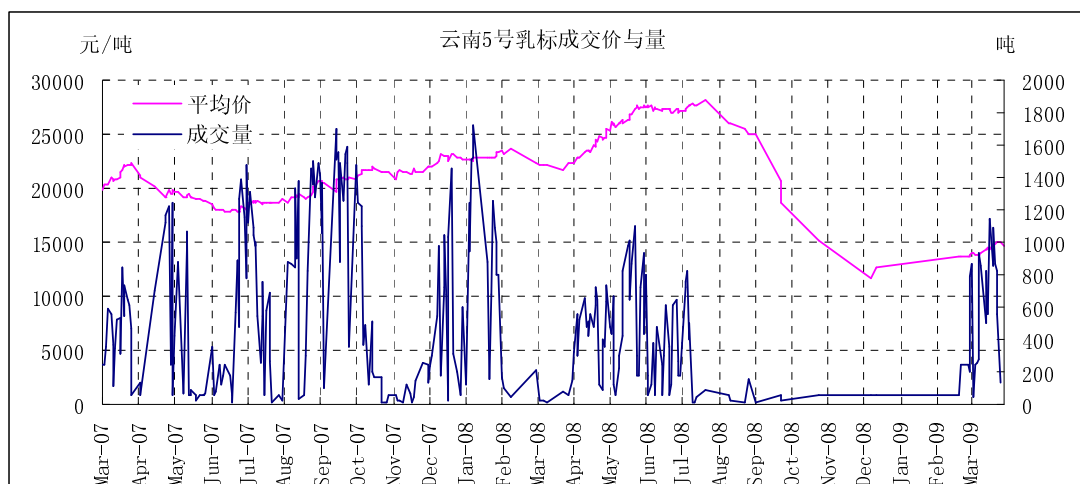
3、国内沪胶与垦区现货市场

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
2009-4-21	CNR/浓缩 乳胶	54	10200	10200	10200	0.0
2009-4-21	SCR 5/5#标 胶	130	14692	14800	14330	0.0
2009-4-21	SCR 5/5#乳 标	126	14820	14830	14800	0.0
2009-4-21	全乳胶	28	14500	14500	14500	0.0

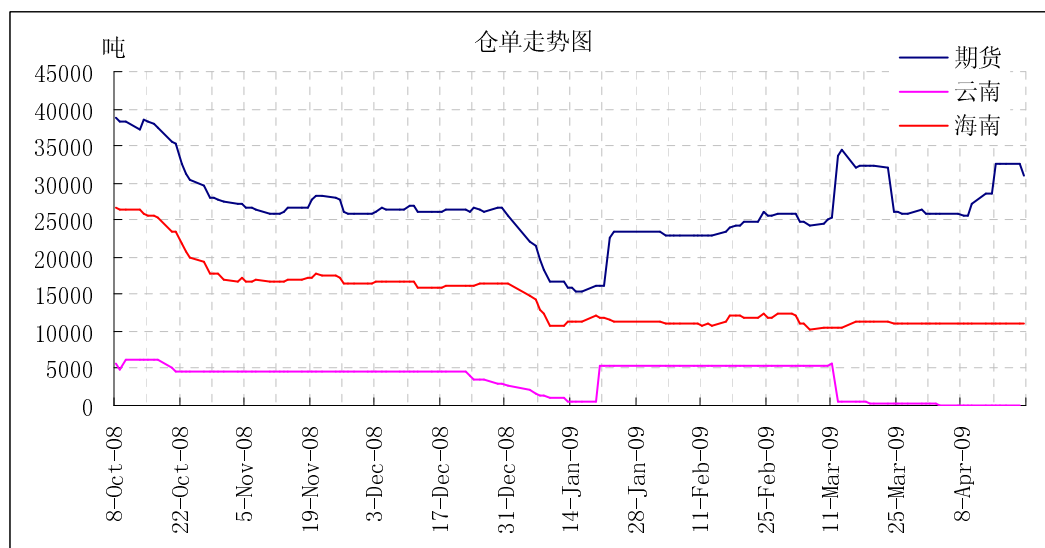
附：海南市场与云南市场标一成交价与量图片





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
仓单日报



5、产区天气动态

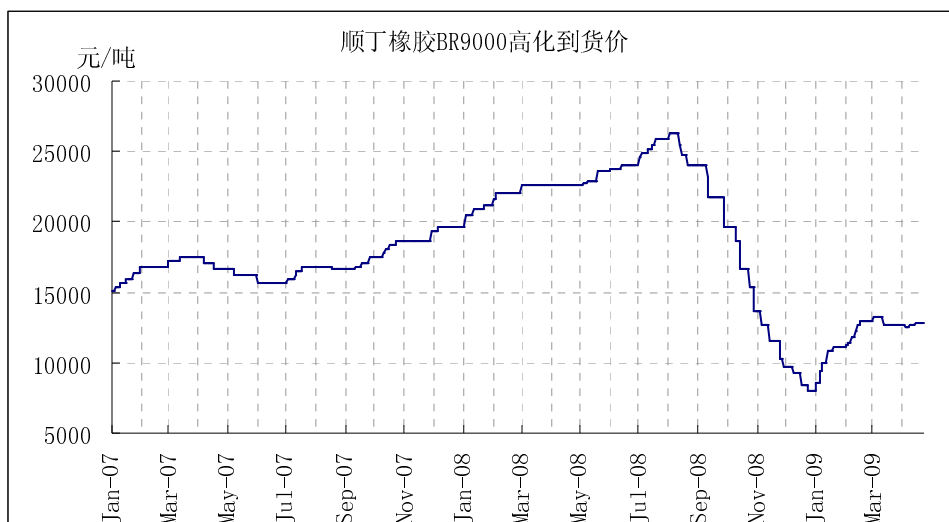
泰国天气预报

7-day Forecast

For period of Apr 19, 2009 - Apr 25, 2009	
Weather Forecast	During Apr 19-21, the moderate of westerly and southwesterly winds prevail over Thailand. This cause more rains in the western Thailand than the others while scattered thundershowers with isolated gust are likely in the areas. After that during Apr 20-24, the westerly and the southwesterly winds prevail over the country will weaken. Decreasing in rainfalls and warmer weather are

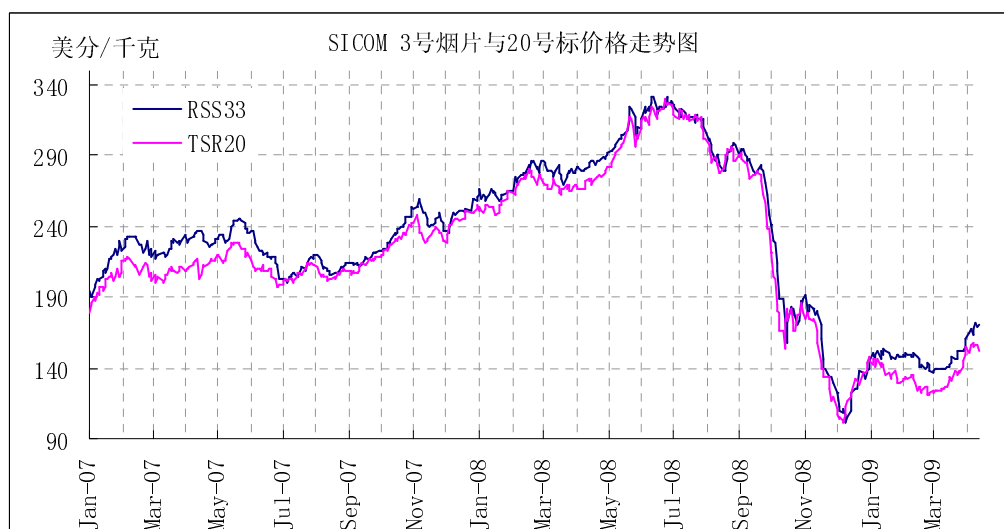
	likely in the areas. Warning During this period, people should beware of thundershowers with gust.
Northern Part	Hot, maximum temperature 35-37 oC. During Apr 19-21, widely scattered to scattered thundershowers with isolated gust mostly in the western portion. Southwesterly winds 10-30 km/hr. After that during Apr 22-25, decreasing in rainfalls. Westerly winds 10-25 km/hr.
Northeastern Part	Hot, maximum temperature 35-38 oC. During Apr 19-21, widely scattered thundershowers with gust mostly in the lower and the western portions. Westerly winds 15-30 km/hr. After that during Apr 22-25, isolated to widely scattered thundershowers with gust.
Central Part	Hot, maximum temperature 35-38 oC. During Apr 19-21, widely scattered to scattered thundershowers with isolated gust mostly in the western portion. Southwesterly winds 15-30 km/hr. After that during Apr 22-25, decreasing in rainfalls. Southwesterly winds 10-30 km/hr.
Eastern Part	Hot, maximum temperature 35-38 oC. During Apr 19-21, widely scattered thundershowers with gust mostly along the coastal areas. Southwesterly winds 15-35 km/hr. Wave height 1-2 meters. After that during Apr 22-25, isolated to widely scattered thundershowers with gust. Southwesterly winds 15-30 km/hr. Wave height about 1 meter.
Southern Part (East Coast)	Hot, maximum temperature 35-37 oC. Widely scattered to scattered thundershowers throughout of the period. Westerly winds 15-30 km./hr. Wave height about 1 meter and 1-2 meters off-shore .
Southern Part (West Coast)	Hot, maximum temperature 35-36 oC. Widely scattered to scattered thundershowers throughout of the period. During Apr 19-21, southwesterly wind 15-35 km./hr. Wave height 1-2 meters and above 2 meters in thundershower areas. After that during Apr 22-25, westerly wind 15-30 km./hr. Wave height about 1 meter and about 2 meters in thundershower areas.
Metropolitan	Hot, maximum temperature 35-38 oC. Isolated to widely scattered thundershowers with gust throughout of the period. Southwesterly winds 15-30 km/hr.
Time Issued : Apr 19, 2009	

6、合成橡胶报价



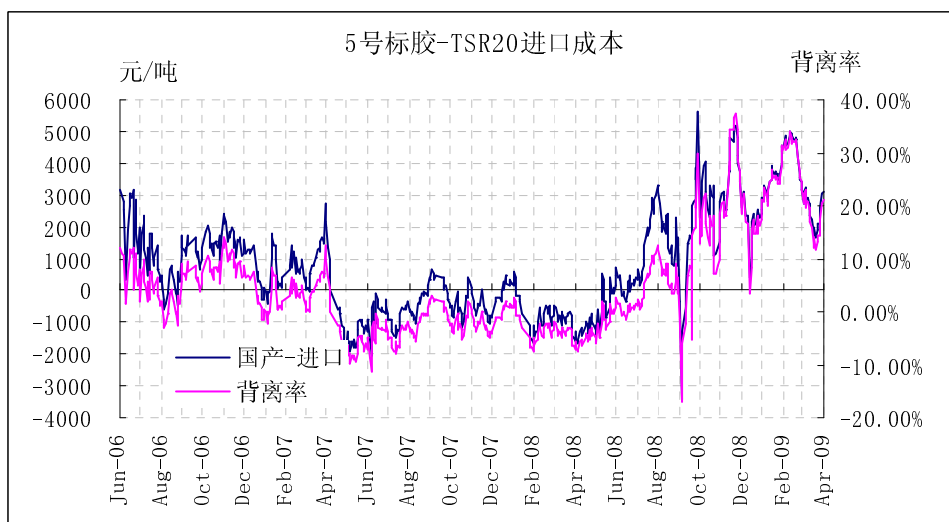
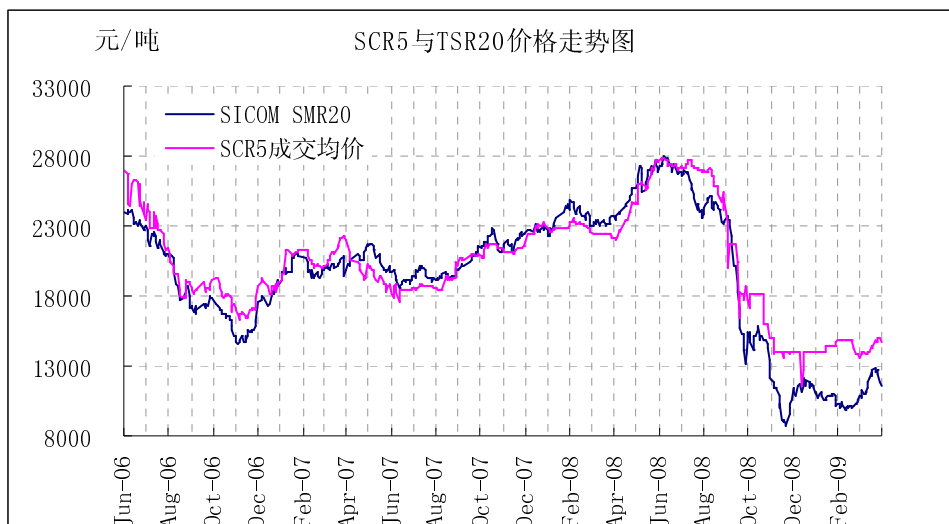
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

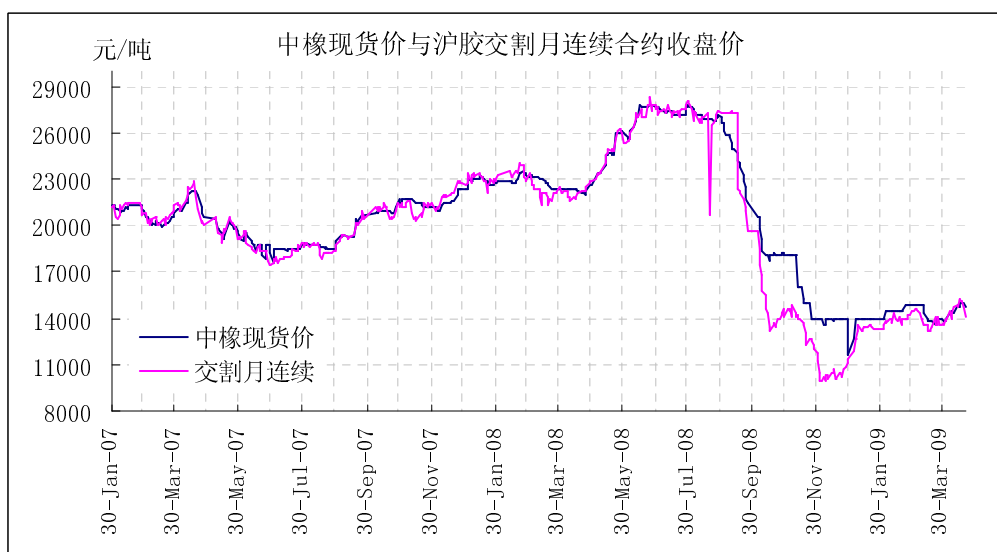


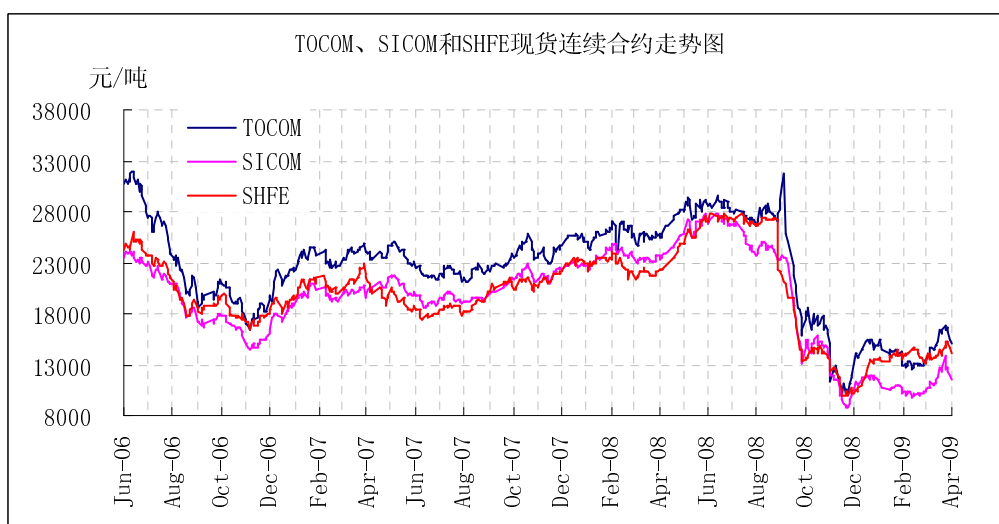
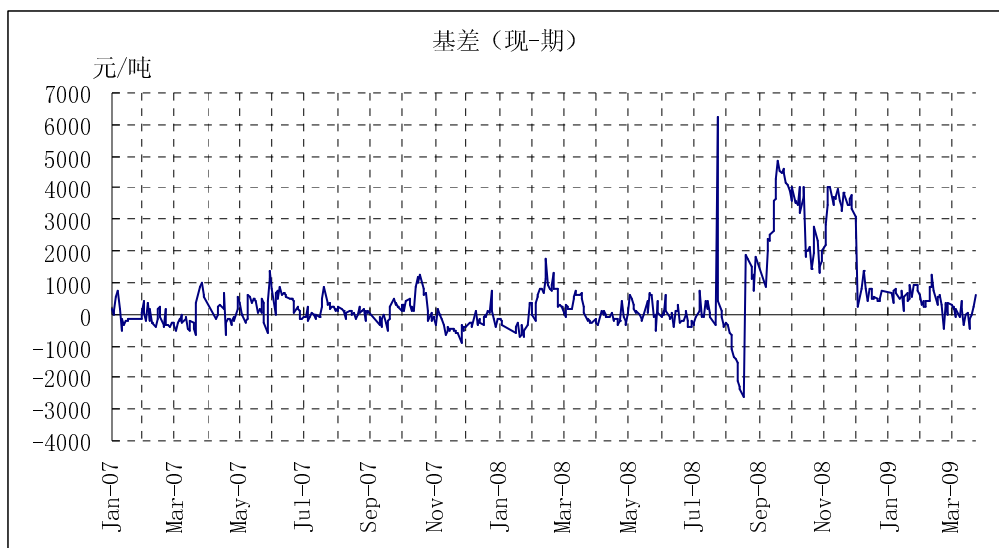
数据来源：SICOM

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