

天胶晨讯（20090430）

周三，沪胶低开高走，下半交易时间表现较强。主力 909 合约开盘价 14250 元/吨，最高价 14500 元/吨，收盘价 14460 元/吨，涨 305 元/吨，持仓量萎缩。

当日外盘走势：东京市场休市一天。

昨日中橡网电子成交情况如下：海南市场 5#乳标成交均价 14200 元/吨，成交 63 吨，云南市场 5#标胶无成交，挂单均价 14556 元/吨，挂单 598 吨。

当日东南亚现货报价稳中有升，SICOM 市场 5 月交货的泰国 3 号烟片胶 FOB 报价至 1596 美元/吨左右，5 月交货的 20 号标胶报价至 1457 美元/吨，5 月交货的马来西亚近月船期的标胶 SMR20 报价至 1551 美元/吨。

技术上看，沪胶在 14000 一带有支持，昨日两大垦区现货市场主动下调挂单均价，目前价位比较关键，等待市场技术的指引，后期基本面偏空。

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

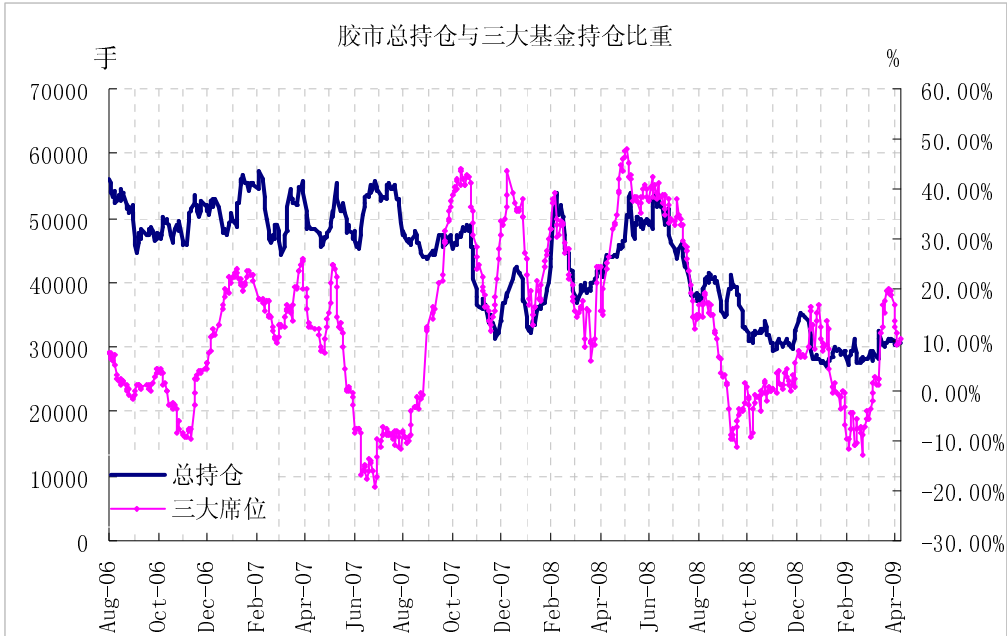
1、东京市场

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	总持 仓
2009 年 4 月 22 日	-1599	-270	-537	0	-1411	2577	-183	2705	-1527	309
2009 年 4 月 23 日	-1074	-426	-196	0	-1366	1995	-471	2808	-1372	304

2009 年 4 月 24 日	-1385	-281	-247	0	-1245	1892	-495	2145	-1236	303
2009 年 4 月 27 日	-1322	33	-265	0	-1093	2100	-276	1921	-1150	305
2009 年 4 月 28 日	-1369	-118	-375	0	-1029	2254	-364	1873	-1035	306

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 090430 早间

纽约道琼指数的大幅上涨，引领国际商品整体反弹，持续升值的日元也开始走软，由于外部环境利多，缺乏自身材料的东京橡胶本日可能大幅反弹。预计 910 基准合约日波动范围大概在 155~162 日元左右。截止到昨日为止，基金净持多仓 2,858 手，胶市总持仓 30,684 手（中国计算方法 61,368 手）。

【昨日新加坡市场】

3 号烟片胶 5 月合约价格为 159.6 美分，比前日涨 2.1 美分。

20 号标胶 5 月合约价格为 145.70 美分，比前日涨 1.0 美分。

文章来源：冈地株式会社

2、新加坡市场

090429 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	144.70	146.00	145.20	145.70	86	848
20FOB	Jun 09	145.20	146.90	145.20	146.90	44	1993
20FOB	Jul 09	145.70	0.00	0.00	147.00	0	2981
20FOB	Aug 09	145.90	0.00	0.00	147.00	0	1944
20FOB	Sep 09	145.50	0.00	0.00	147.00	0	1221
20FOB	Oct 09	146.00	0.00	0.00	147.50	0	1768
20FOB	Nov 09	146.00	0.00	0.00	147.50	0	1811

20FOB	Dec 09	146.00	0.00	0.00	147.50	0	1932
20FOB	Jan 10	146.50	0.00	0.00	148.00	0	668
20FOB	Feb 10	146.50	0.00	0.00	148.00	0	650
20FOB	Mar 10	146.50	0.00	0.00	148.00	0	470
20FOB	Apr 10	146.50	0.00	0.00	148.00	0	10
RSS3	May 09	157.50	159.60	159.00	159.60	152	598
RSS3	Jun 09	157.50	0.00	0.00	159.50	0	907
RSS3	Jul 09	157.00	0.00	0.00	158.00	0	948
RSS3	Aug 09	157.00	0.00	0.00	158.00	0	812
RSS3	Sep 09	157.00	0.00	0.00	158.00	0	970
RSS3	Oct 09	156.50	0.00	0.00	157.50	0	1038
RSS3	Nov 09	156.50	157.00	157.00	157.50	10	1064
RSS3	Dec 09	156.50	0.00	0.00	157.50	0	1100
RSS3	Jan 10	157.00	0.00	0.00	158.00	0	412
RSS3	Feb 10	157.00	0.00	0.00	158.00	0	260
RSS3	Mar 10	157.00	0.00	0.00	158.00	0	160
RSS3	Apr 10	157.00	0.00	0.00	158.00	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	1596	1445	1580	1470	1580	1470
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	6.8233	6.8233	6.8185	6.8185	6.8172	6.8172
运杂费 元/吨	200	200	200	200	200	200
进口成本	15490	11736	15323	11927	15323	11925

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。

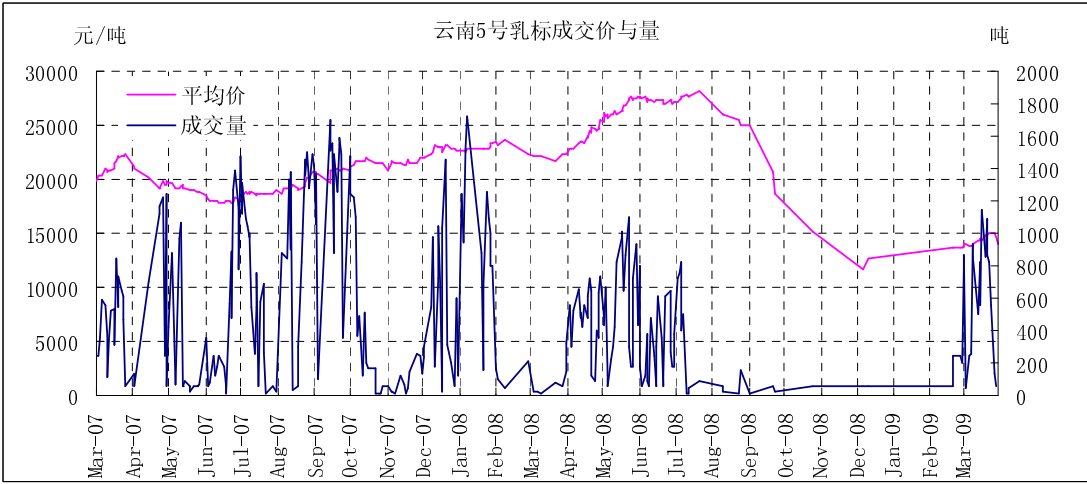
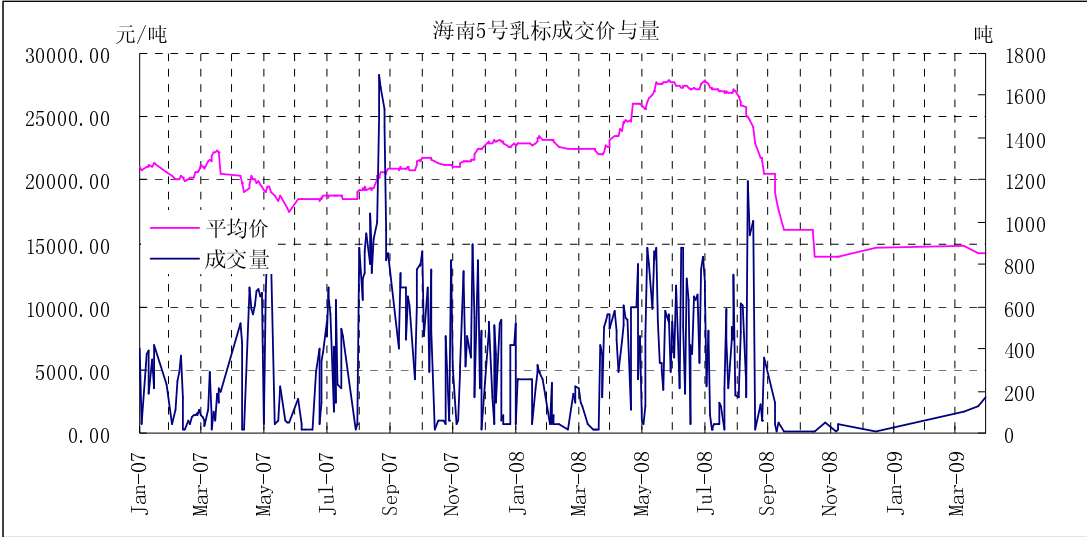
3、国内沪胶与垦区现货市场

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
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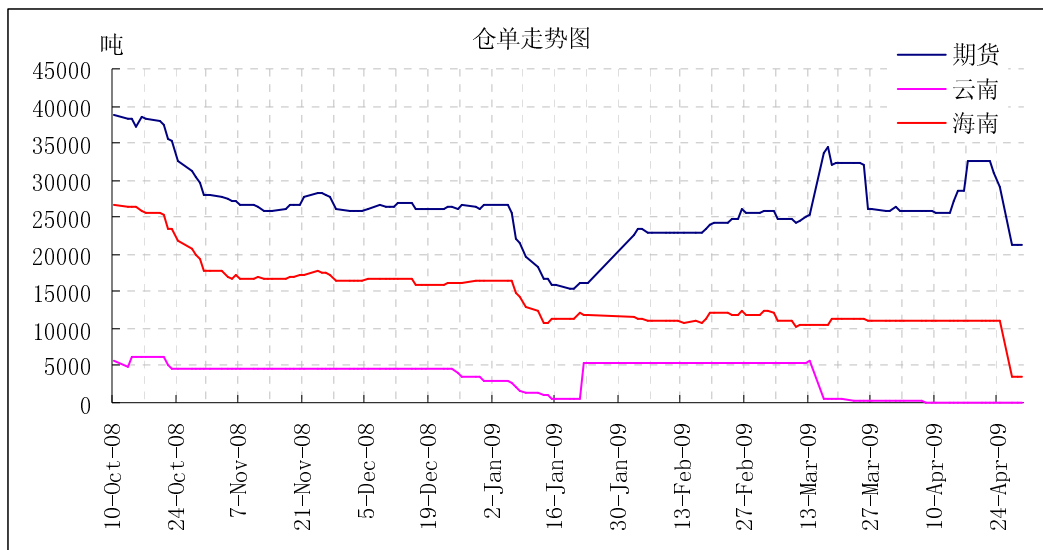
2009-4-29	CNR/浓缩 乳胶	无成交				
2009-4-29	SCR 5/5#标 胶	无成交				
2009-4-29	SCR 5/5#乳 标	63	14200	14200	14200	0.0
2009-4-29	全乳胶	10	14340	14340	14340	0.21

附：海南市场与云南市场标一成交价与量图片



4、沪胶库存

库存日报



5、产区天气动态

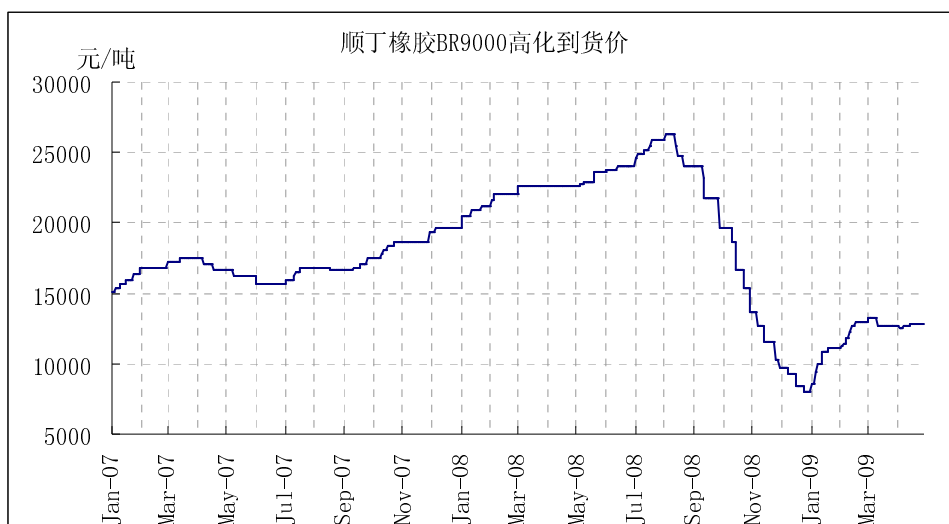
泰国天气预报

7-day Forecast

For period of Apr 26, 2009 - May 2, 2009	
Weather Forecast	During Apr 26-30, the moderate high pressure system from China has extended its ridge to cover upper Thailand. While day hot occur in Thailand. This cause summer thunderstorm i.e. thundershowers with isolated gust and hails are likely in the areas. During May 1-2, the high pressure system over upper Thailand will weaken. Hot and thundershowers with gust occurs over upper Thailand. Warning During during Apr 26-28, people should beware of summer thunderstorm.
Northern Part	During 26-28 April, scattered to fairly widespread thunderstorms, isolated heavy, gust with hail. And then (29 April – 2 May) hot, maximum temperature 35-37 oC. Widely scattered to scattered thundershowers. Variable wind 10-30 km/hr.
Northeastern Part	During 26-28 April, widely scattered to scattered thunderstorms, isolated gust with decreasing in temperature. Easterly wind 15-30 km/hr. And then (29 April – 2 May) hot, maximum temperature 35-38 oC. Widely scattered thundershowers. Easterly wind 10-30 km/hr.
Central Part	During 26-28 April, widely scattered to scattered thunderstorms, isolated heavy rain, gust with hail. And then (29 April – 2 May) hot, maximum temperature 35-37 oC. Isolated to widely scattered thundershowers. Southwesterly wind 15-30 km/hr.

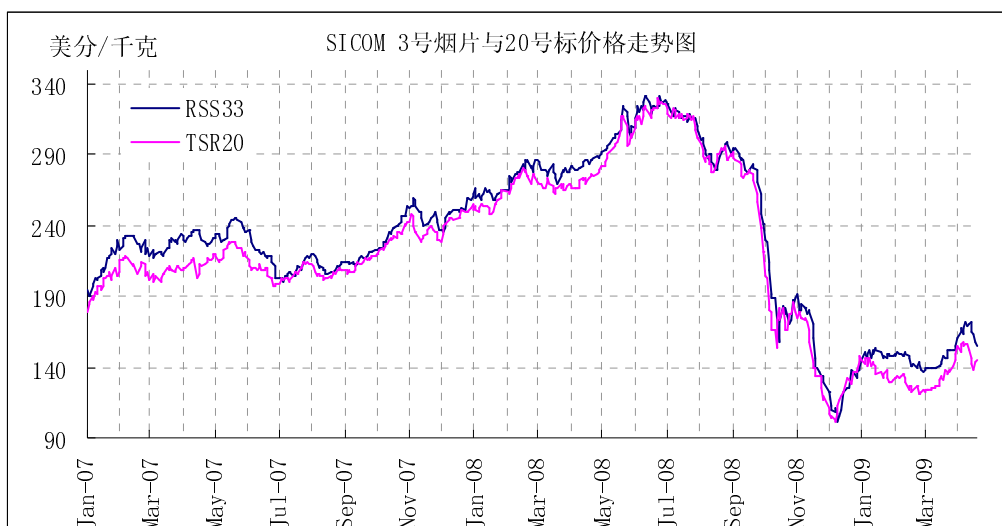
Eastern Part	During 26-28 April, widely scattered to scattered thunderstorms, isolated gust with hail mostly along the mountain and coastal areas. Southwesterly winds 20-35 km/hr. Wave height 1-2 meters and above 2 meters in the thundershowers areas. And then (29 April – 2 May) hot, maximum temperature 35-37 oC. Isolated to widely scattered thundershowers. Southwesterly wind 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. During Apr 26-27, southerly and southeasterly winds 15-35 km./hr. Wave height about 1 meter and about 2 meters off-shore. After that during Apr 28-May 2, southwesterly winds15-35 km./hr. Wave height 1-2 meters.
Southern Part (West Coast)	Widely scattered to scattered thundershowers throughout of the period. Southwesterly wind 15-35 km./hr. Wave height about 1 meter and about 2 meters in the thundershowers areas.
Metropolitan	During 26-28 April, widely scattered to scattered thunderstorms, isolated heavy rain, gust with hail. And then (29 April – 2 May) hot, maximum temperature 35-37 oC. Isolated to widely scattered thundershowers. Southwesterly wind 15-30 km/hr.
Time Issued : Apr 26, 2009	

6、合成橡胶报价



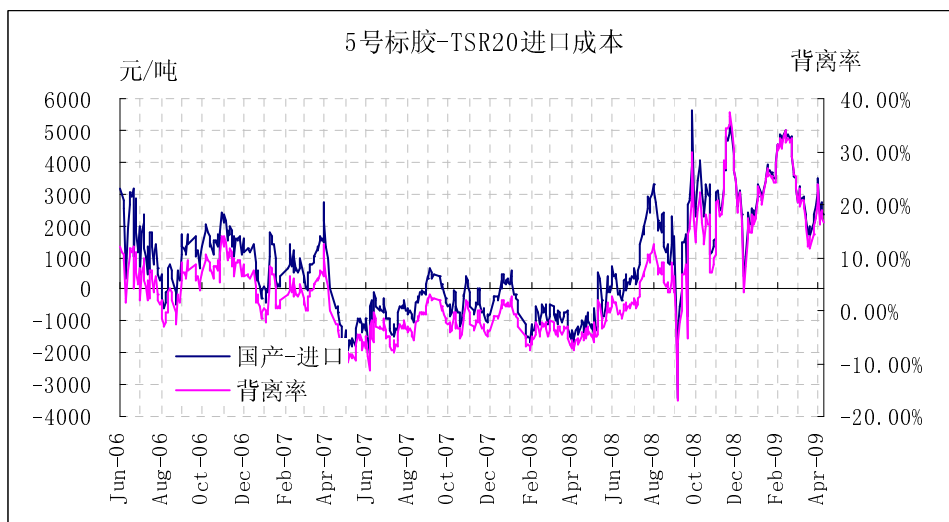
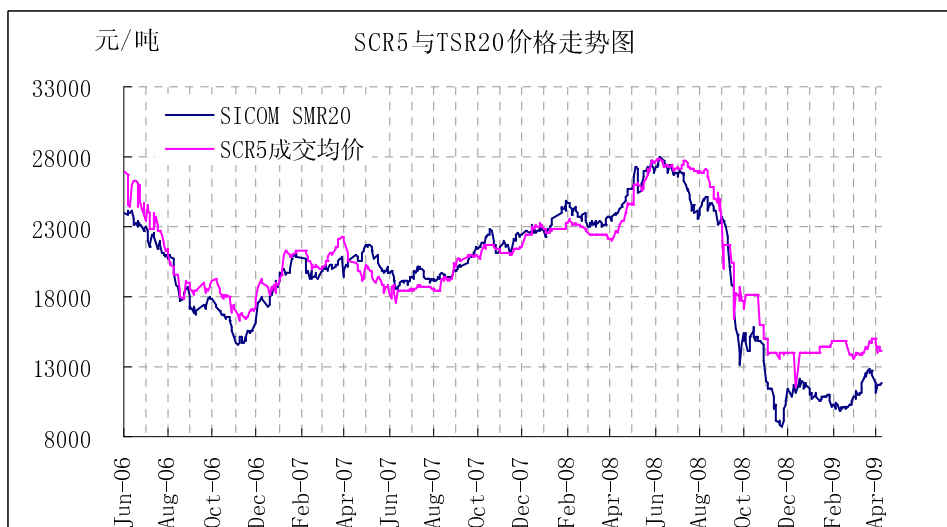
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

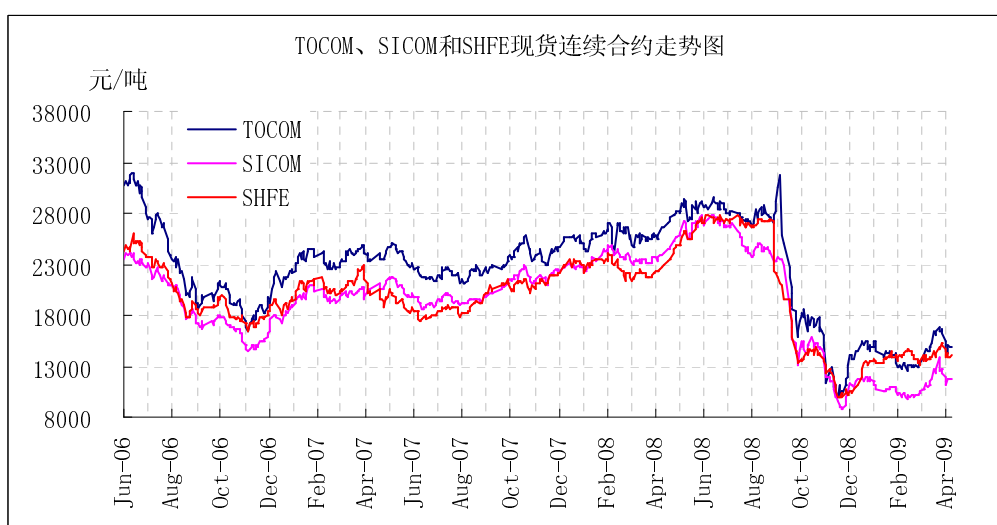
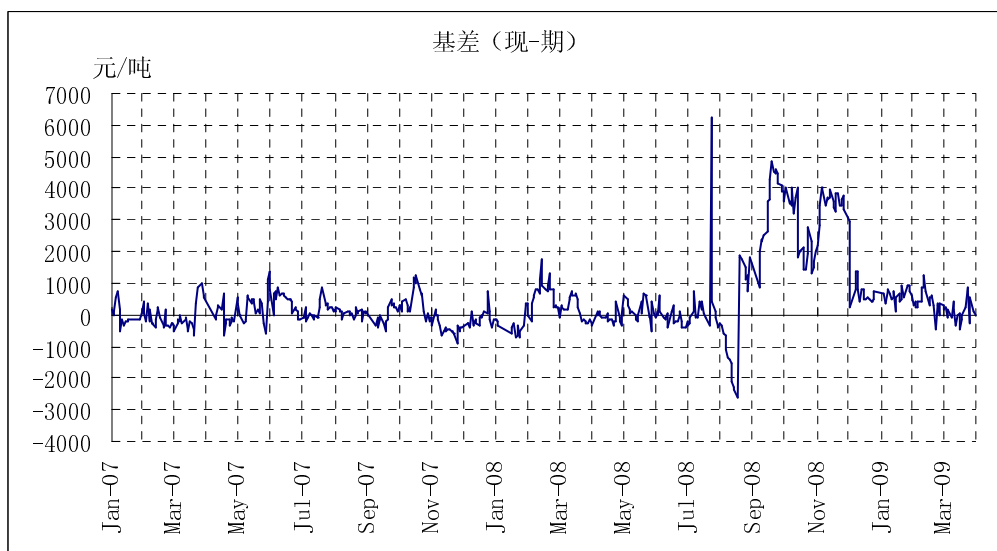
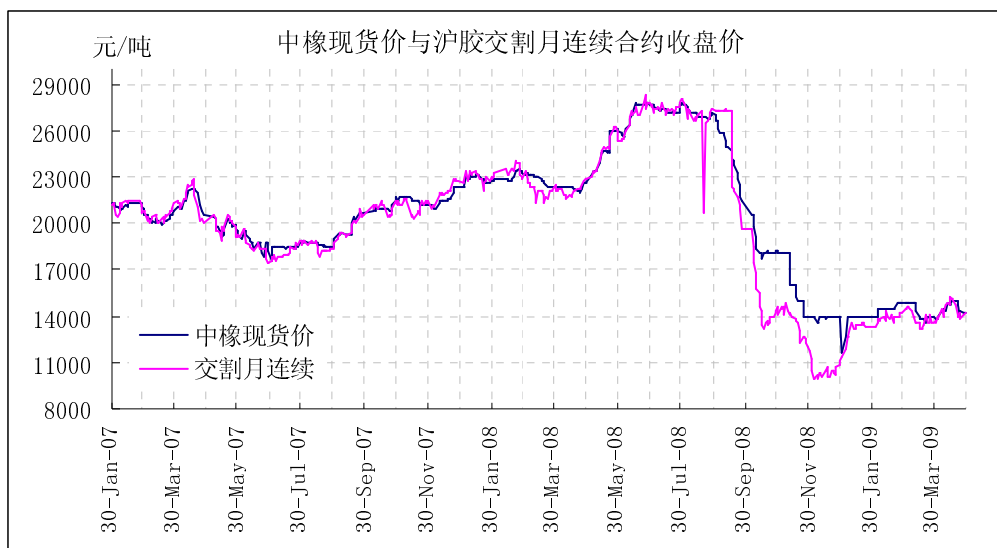


数据来源：SICOM

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

