

天胶晨讯（20090506）

周二，沪胶振荡回落。主力 909 合约开盘价 15400 元/吨，最高价 15475 元/吨，收盘价 15195 元/吨，跌 235 元/吨，市场交投活跃，持仓小量萎缩。

当日外盘走势：东京市场黄金周休市。

昨日中橡网电子成交情况如下：海南市场 5#乳标成交均价 14648 元/吨，成交 401 吨，云南市场 5#标胶成交均价 14742 元/吨，成交 951 吨。

当日东南亚现货报价稳中有升，SICOM 市场 6 月交货的泰国 3 号烟片胶 FOB 报价至 1695 美元/吨左右，6 月交货的 20 号标胶报价至 1583 美元/吨，5 月交货的马来西亚近月船期的标胶 SMR20 报价至 1647 美元/吨。

当前大宗商品都面临反弹的关键点位，原油昨晚没有突破前期高点，沪胶昨日交易谨慎，东京市场因黄金周继续休市，东南亚现货价格上涨，目前来看，沪胶下跌的空间不大，但是后期基本面逐渐向空。

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

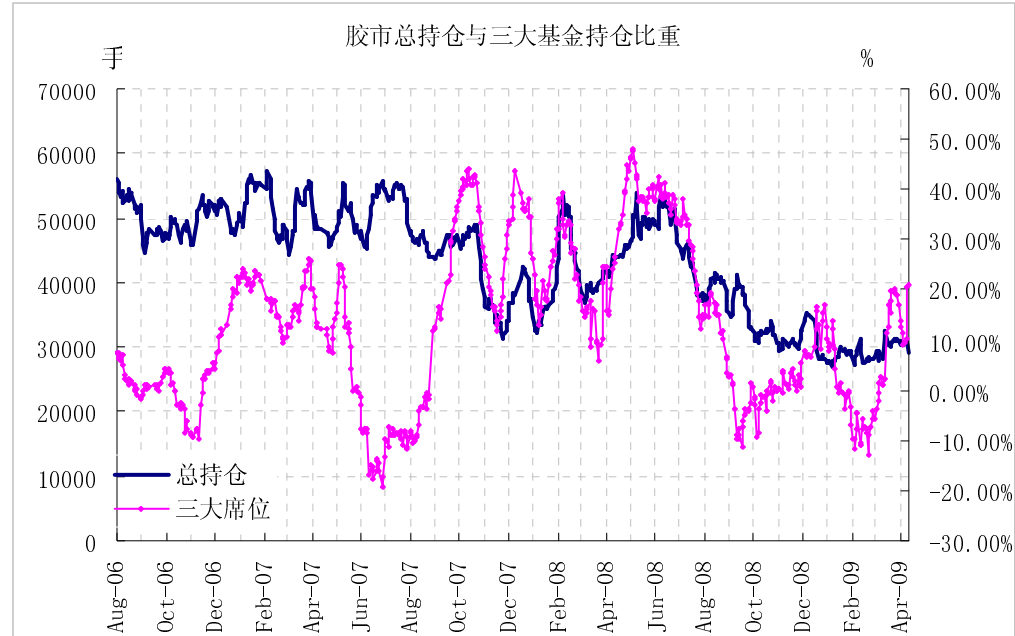
1、东京市场

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 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
2009 年 4 月 30 日	-1576	307	-722	0	2729	2256	-999	1364	-911	310
2009 年 5 月 1 日	-2326	301	-935	0	2852	2085	-181	1215	-975	292

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
黄金周休市。

文章来源：冈地株式会社

2、新加坡市场

090506 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	Jun 09	158.80	158.80	158.00	158.30	430	2259
20FOB	Jul 09	159.50	158.50	158.50	159.00	52	2931
20FOB	Aug 09	158.00	158.50	158.50	158.50	52	1992
20FOB	Sep 09	158.50	158.50	158.50	158.50	52	1233
20FOB	Oct 09	158.50	160.50	160.00	158.50	80	1778
20FOB	Nov 09	158.50	160.50	160.00	158.50	260	1821
20FOB	Dec 09	158.50	160.50	160.00	158.50	80	2022
20FOB	Jan 10	158.50	0.00	0.00	158.50	0	668
20FOB	Feb 10	158.50	0.00	0.00	158.50	0	650
20FOB	Mar 10	158.50	0.00	0.00	158.50	0	475
20FOB	Apr 10	158.50	0.00	0.00	158.50	0	10
20FOB	May 10	158.50	0.00	0.00	158.50	0	0
RSS3	Jun 09	169.00	169.50	168.00	169.50	34	845

RSS3	Jul 09	169.00	170.00	169.00	169.90	88	948
RSS3	Aug 09	169.00	169.50	169.50	169.50	8	820
RSS3	Sep 09	169.00	169.10	169.10	169.10	8	958
RSS3	Oct 09	169.00	169.50	169.00	169.00	80	1078
RSS3	Nov 09	169.00	169.50	169.00	169.00	100	1122
RSS3	Dec 09	169.00	169.50	168.50	169.00	100	1090
RSS3	Jan 10	169.00	0.00	0.00	169.00	0	422
RSS3	Feb 10	169.00	0.00	0.00	169.00	0	260
RSS3	Mar 10	169.00	0.00	0.00	169.00	0	160
RSS3	Apr 10	169.00	0.00	0.00	169.00	0	10
RSS3	May 10	169.00	0.00	0.00	169.00	0	0

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 (6月)	SMR20 (6月)	RSS3 (7月)	SMR20 (7月)	RSS3 (9月)	SMR20 (9月)
报价 美元/吨	RSS3 (6月)	SMR20 (6月)	RSS3 (7月)	SMR20 (7月)	RSS3 (9月)	SMR20 (9月)
关税 (元/吨)	1695	1583	1699	1590	1691	1585
增值税 单位:%	20%	0 关税	20%	0 关税	20%	0 关税
汇率	17	17	17	17	17	17
运杂费 元/吨	6.8173	6.8173	6.8158	6.8158	6.8151	6.8151
进口成本	200	200	200	200	200	200

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，6、7、9月采用外汇交易中心远期掉期报价。

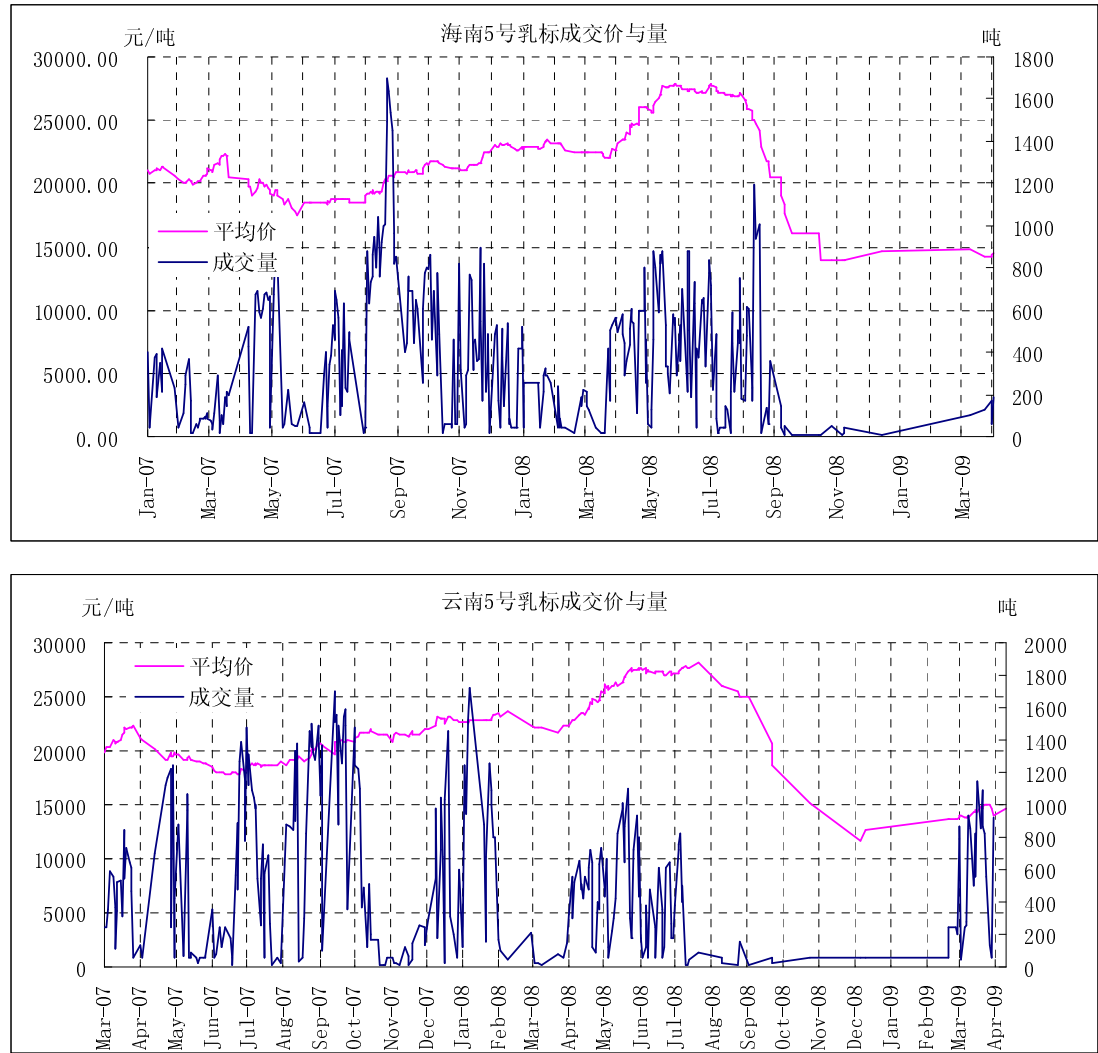
3、国内沪胶与垦区现货市场

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
2009-5-5	CNR/浓缩乳胶	40	9775	10000	9500	0.0
2009-5-5	SCR 5/5#标胶	951	14742	14790	14400	0.94
2009-5-5	SCR 5/5#乳标	401	14648	14780	14490	0.77

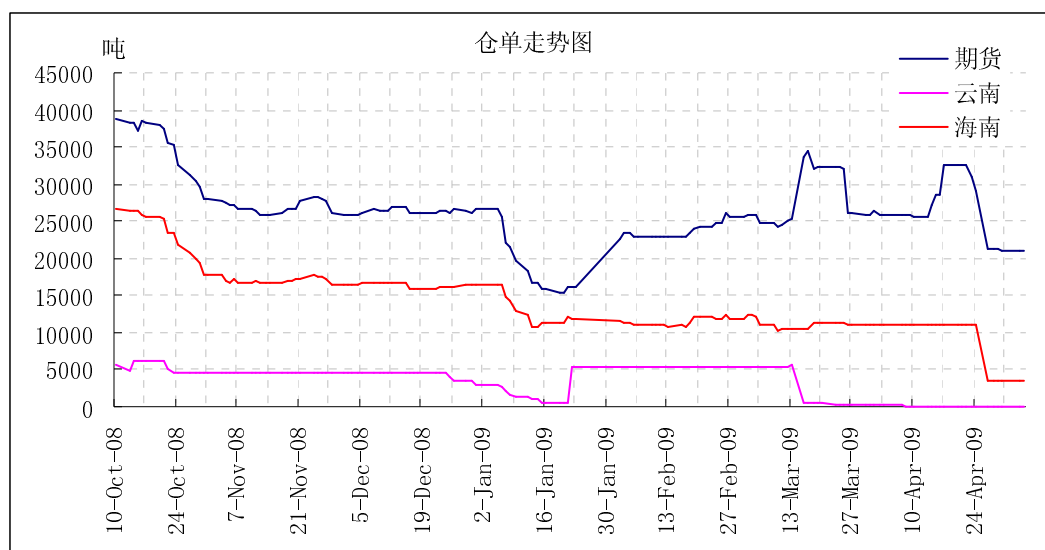
2009-5-5	全乳胶	398	14473	14610	14400	1.05
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附：海南市场与云南市场标一成交价与量图片



4、沪胶库存

库存日报



5、产区天气动态

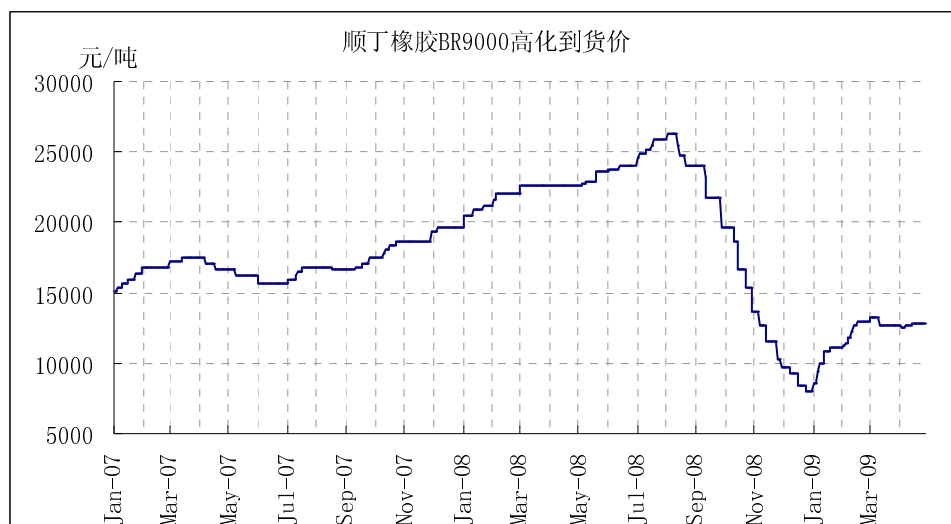
泰国天气预报

7-day Forecast

For period of May 3, 2009 - May 9, 2009	
Weather Forecast	During May 3-5, another high pressure area has extended its ridge to cover Northeast Thailand and low pressure cell in the South China Seas will be intensified to the tropical depression. It likely to convergence of westerly and northwest wind laying over the South and eastern Thailand. These cause thundershowers with gust at first few days except for, the rainfall of southern and eastern will increase. Wind and wave in the Gulf will strength. After that during May 6-9, the high pressure system which covered upper Thailand will weaken and wind and wave in the upper Gulf will weaken while the rainfall will persist over Thailand Warning During May 3-5, the rainfalls in southern Thailand and upper Gulf will increase and high wave in the Gulf, all ships should proceed with caution.
Northern Part	During 3-5 May, hot, maximum temperature 35-39 oC. Widely scattered to scattered thundershowers with isolated gust. Southeasterly wind 10-30 km/hr. After that during 6-9 May, scattered thundershowers. Southwesterly wind 10-30 km/hr.
Northeastern Part	During 3-5 May, Isolated to widely scattered thundershowers. Maximum temperature 33-36 oC. Northeasterly wind 15-30 km/hr. After that during 6-9 May, increasing in rainfall.
Central Part	During 3-5 May, hot, maximum temperature 35-38 oC. Isolated to widely scattered thundershowers. Easterly wind 10-30 km/hr. After that during 6-9 May, Widely scattered to scattered thundershowers.

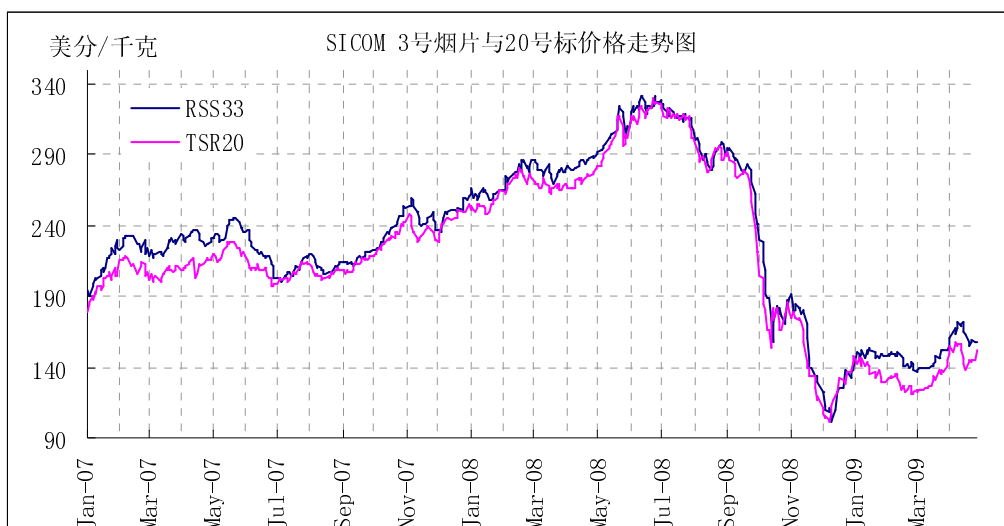
Eastern Part	Scattered to fairly widespread thundershowers throughout the period and isolated heavy rains mostly during 4-9 May. Maximum temperature 33-36 oC. Variable wind 15-35 km/hr. Wave height 1-2 meters and above 2 meters in thundershower areas.
Southern Part (East Coast)	Scattered to fairly widespread thundershowers throughout the period. Isolated heavy rain mostly in the lower portion especially during 3-5 May. Maximum temperature 32-35 oC. Westerly winds 15-35 km./hr. Wave height 1-2 meters and above 2 meters in thundershower areas.
Southern Part (West Coast)	Scattered to fairly widespread thundershowers throughout the period. Isolated heavy rain mostly during 3-5 May. Maximum temperature 32-35 oC. Westerly winds 15-35 km./hr. Wave height 1-2 meters and above 2 meters in thundershower areas.
Metropolitan	During 3-5 May, Isolated to widely scattered thundershowers. Maximum temperature 34-36 oC. Easterly wind 10-30 km/hr. After that during 6-9 May, Widely scattered to scattered thundershowers. Westerly and southwesterly winds 10-30 km./hr.
Time Issued : May 3, 2009	

6、合成橡胶报价



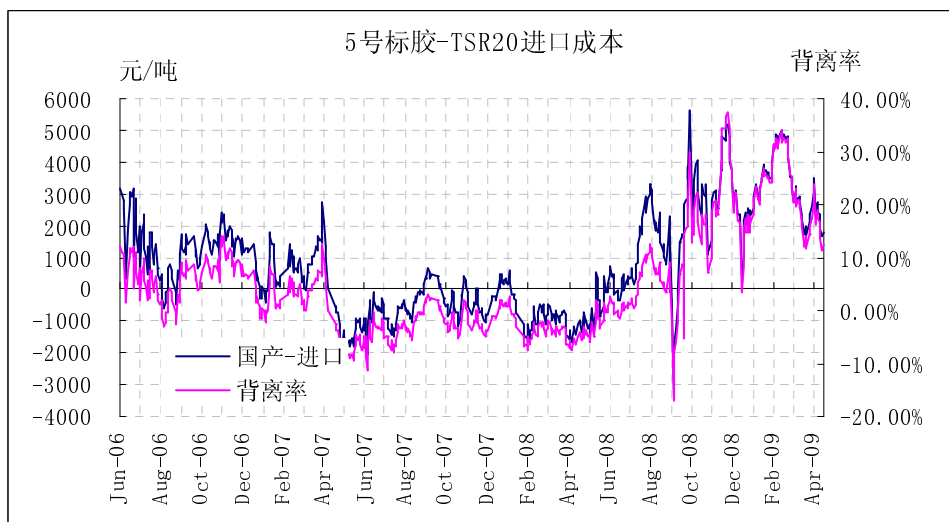
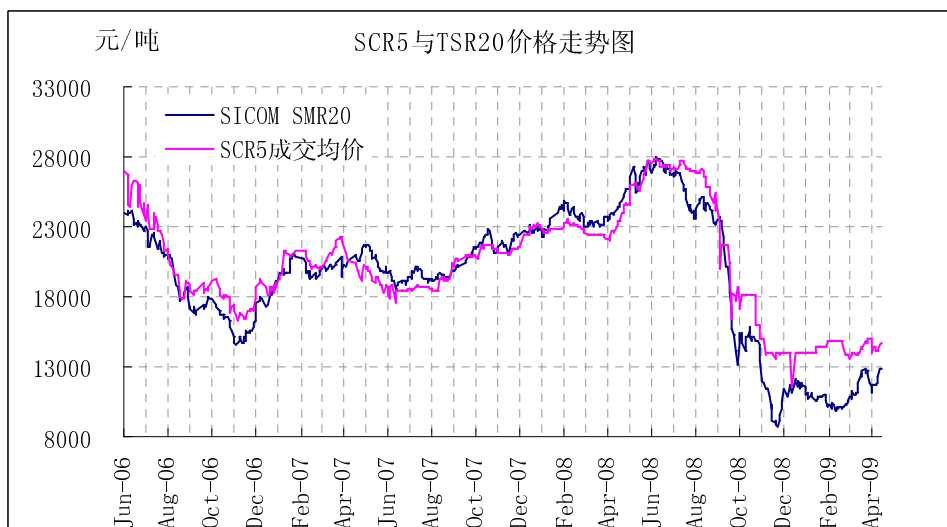
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

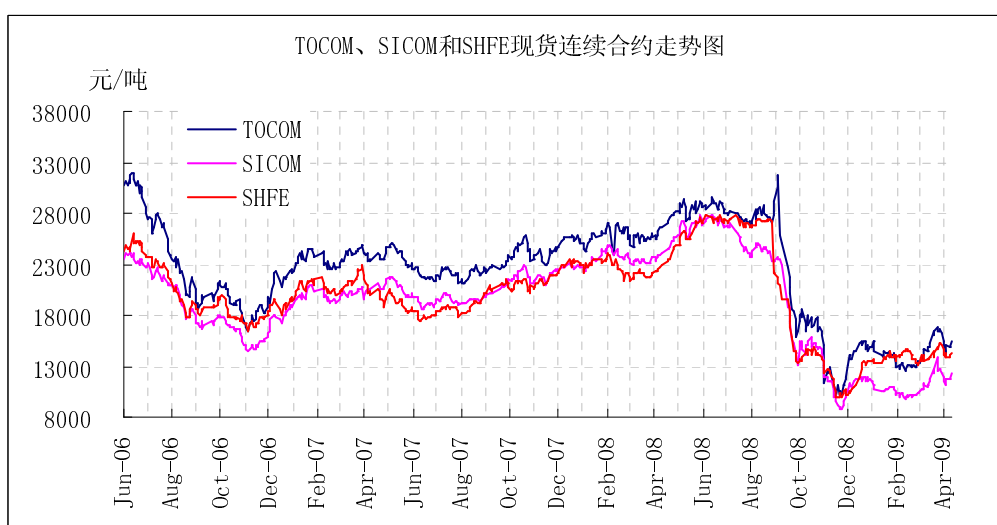
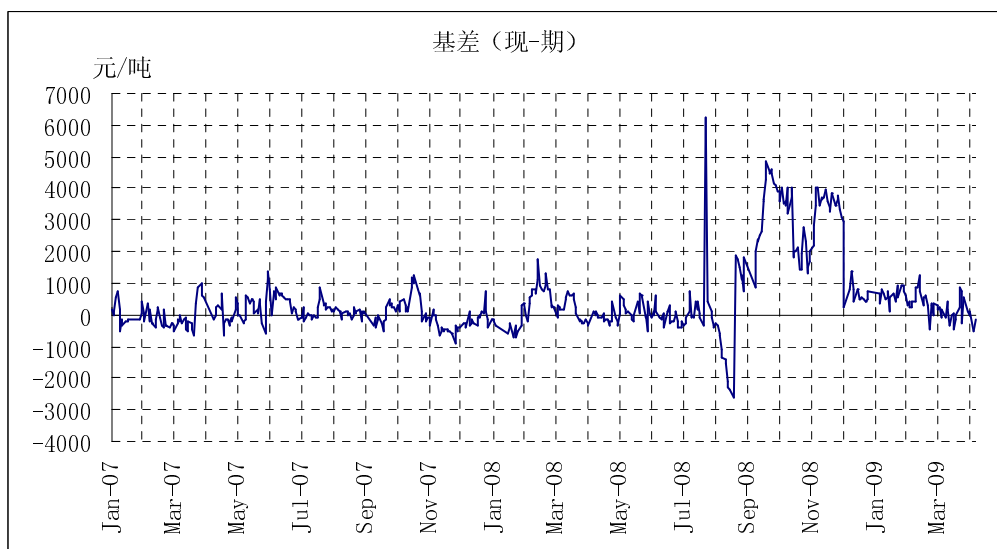
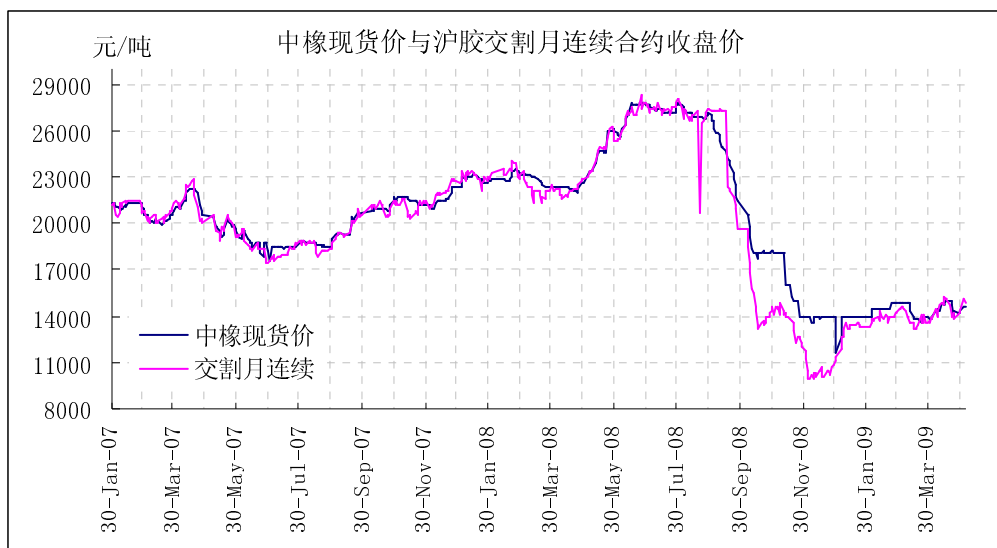


数据来源：SICOM

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

