

天胶晨讯(20090520)

周一，沪胶继小幅反弹。主力 909 合约开盘价 15020 元/吨，最高价 15155 元/吨，收盘价 15075 元/吨，涨 455 元/吨，成交、持仓同步放量。

当日外盘走势：昨日在美股，国际商品大幅反弹等利多影响下，日胶高开高走，0910 基准合约最终以高于上一结算区间 5.6 日元的 164.8 日元报收。进入夜盘，纽约原油再突 60 大关，受次利多影响日胶继续反弹；但炒多力量明显来自短线，收盘前短线纷纷平仓了结，价格有所回落，基准合约以 164.8 日元结束夜间交易。

昨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 14956 元/吨，挂单量 890 吨。

当日东南亚现货报价小幅回升，SICOM 市场 6 月交货的泰国 3 号烟片胶 FOB 报价至 1670 美元/吨左右，6 月交货的 20 号标胶报价至 1548 美元/吨，6 月交货的马来西亚近月船期的标胶 SMR20 报价至 1602 美元/吨。

坚持逢高沽空思路，15000 以上逐步分批建仓。

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 5 月 13 日	Rubber	17623	9967	9848	17504	7656	27471	27471
2009 年 5 月 14 日	Rubber	17113	9780	9980	17313	7333	27093	27093
2009 年 5 月 15 日	Rubber	16960	10202	9972	16730	6758	26932	26932

2009 年 5 月 18 日	Rubber	17364	10709	9406	16061	6655	26770	26770
2009 年 5 月 19 日	Rubber	16948	9899	9440	16489	7049	26388	26388

2、日本冈地株式会社东京橡胶评论 090520 早间

昨日在美股，国际商品大幅反弹等利多影响下，日胶高开高走，0910 基准合约最终以高于上一结算区间 5.6 日元的 164.8 日元报收。进入夜盘，纽约原油再突 60 大关，受次利多影响日胶继续反弹；但炒多力量明显来自短线，收盘前短线纷纷平仓了结，价格有所回落，基准合约以 164.8 日元结束夜间交易。本日美股，国际商品等外部环境未出现明确市场材料，预计日胶震荡下行可能较大，基准合约日间波动范围可能在 160~167 日元之间。

截止到 19 日 14: 30 为止，胶市总持仓 26,388 手（中国计算方法 52,776 手）。昨日泰国 5 个现货市场成交均价 54.58 泰铢，成交量 46 吨左右。

文章来源：冈地株式会社

2、新加坡市场

090519 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	151.00	154.80	152.00	154.80	308	1466
20FOB	Jul 09	151.40	155.80	153.00	155.80	116	2970
20FOB	Aug 09	151.50	154.80	153.50	154.80	86	2044
20FOB	Sep 09	151.50	155.00	154.00	155.00	122	1421
20FOB	Oct 09	151.50	152.50	152.00	155.00	40	1974
20FOB	Nov 09	151.50	152.50	152.50	155.00	20	2061
20FOB	Dec 09	151.50	152.50	152.50	155.00	20	2166
20FOB	Jan 10	152.00	0.00	0.00	155.00	0	708
20FOB	Feb 10	152.00	0.00	0.00	155.00	0	690
20FOB	Mar 10	152.00	0.00	0.00	155.00	0	515
20FOB	Apr 10	152.00	0.00	0.00	155.00	0	30
20FOB	May 10	152.00	0.00	0.00	155.00	0	0
RSS3	Jun 09	163.00	167.00	166.20	167.00	100	837
RSS3	Jul 09	163.00	0.00	0.00	167.00	36	696
RSS3	Aug 09	163.00	0.00	0.00	167.00	12	728
RSS3	Sep 09	163.00	0.00	0.00	167.00	12	914
RSS3	Oct 09	163.00	163.50	163.50	167.00	40	1028
RSS3	Nov 09	163.00	163.50	163.50	167.00	40	820
RSS3	Dec 09	163.00	163.50	163.50	167.00	40	1158
RSS3	Jan 10	163.00	0.00	0.00	167.00	0	422
RSS3	Feb 10	163.00	0.00	0.00	167.00	0	260
RSS3	Mar 10	163.00	0.00	0.00	167.00	0	152
RSS3	Apr 10	163.00	0.00	0.00	167.00	0	10
RSS3	May 10	163.00	0.00	0.00	167.00	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	1670	1548	1670	1558	1670	1550
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	6.8230	6.8230	6.8207	6.8207	6.8195	6.8195
运杂费 元/吨	200	200	200	200	200	200
进口成本	16198	12558	16192	12633	16190	12567

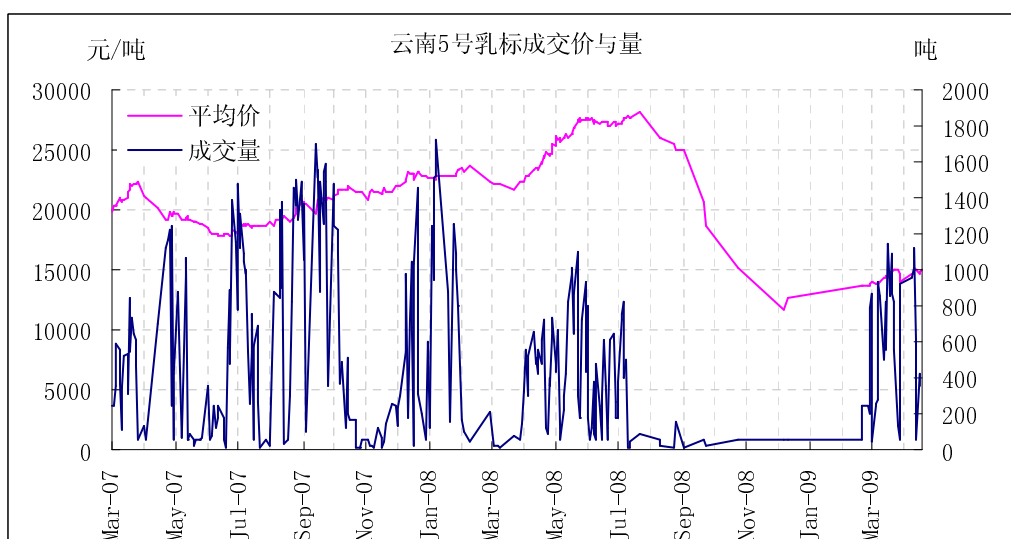
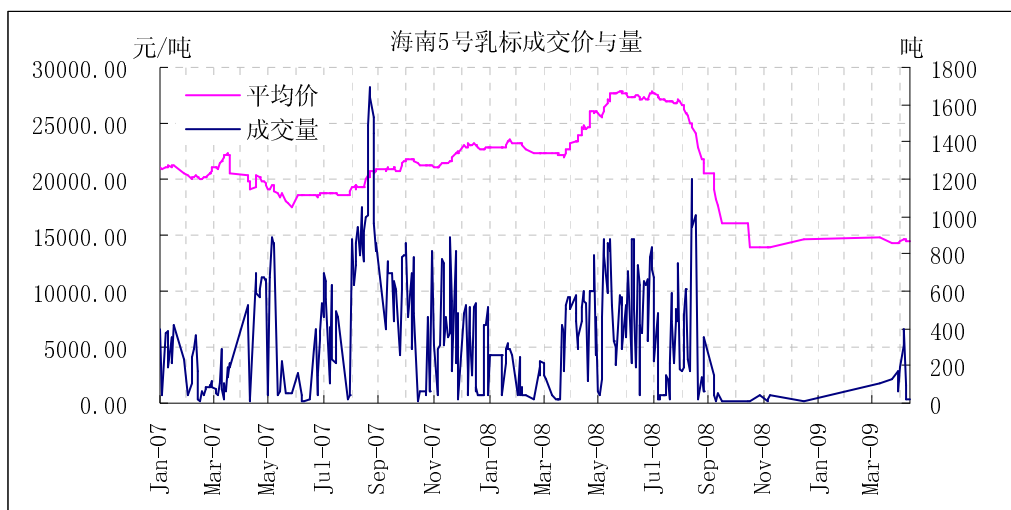
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，6、7、9月采用外汇交易中心远期掉期报价。

3、国内沪胶与垦区现货市场

1、垦区现货

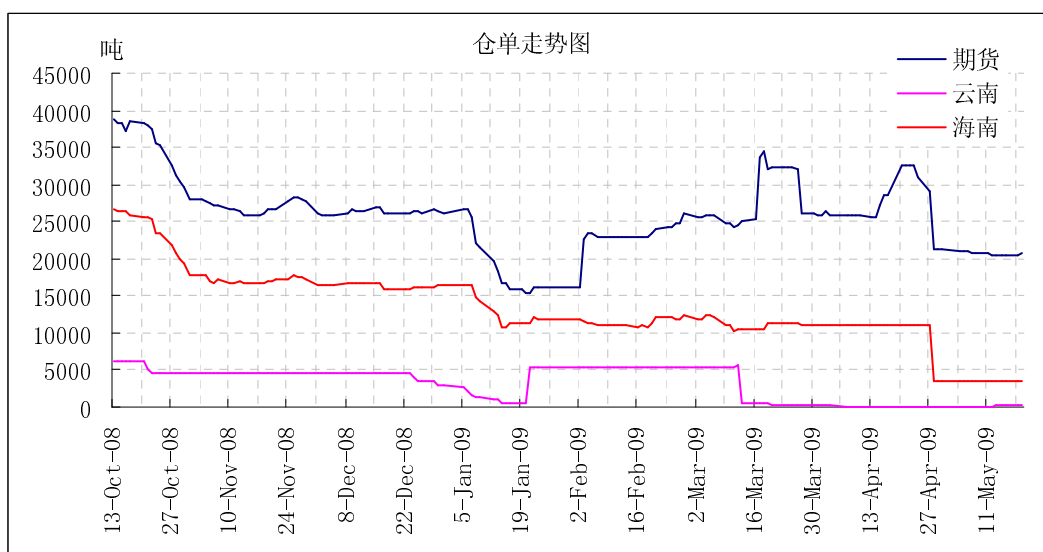
日期	产品代码/名称	成交量	平均价	最高价	最低价	涨跌幅
2009-5-19	CNR/浓缩乳胶	10	9200	9200	9200	0.47
2009-5-19	SCR 5/5#标胶	无成交				
2009-5-19	SCR 5/5#乳标	无成交				
2009-5-19	全乳胶	无成交				

附：海南市场与云南市场标一成交价与量图片



4、沪胶库存

上海期货交易所仓单日报图



5、产区天气动态

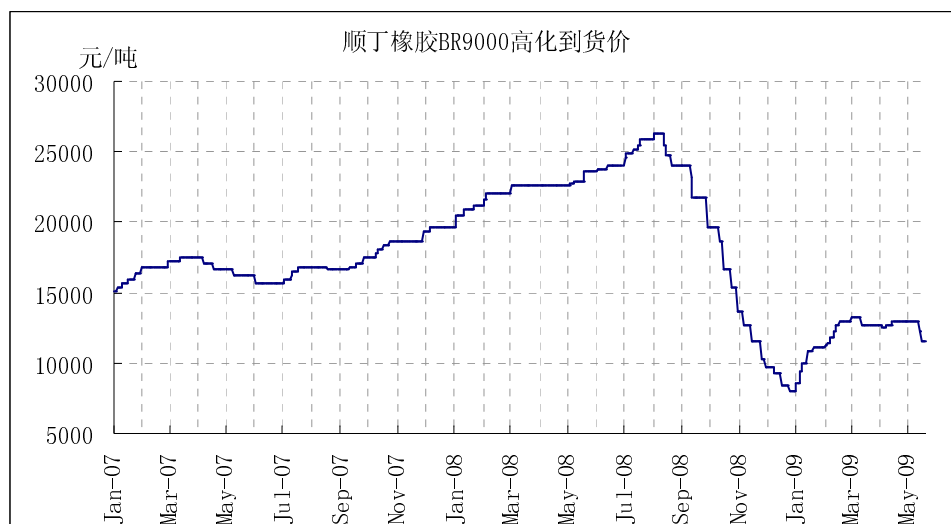
泰国天气预报

7-day Forecast

For period of May 17, 2009 - May 23, 2009	
Weather Forecast	During May 17-18, the southerly and southeasterly winds bring humidity from the Gulf of Thailand prevail over Thailand. Scattered to fairly widespread rain are likely over the country. After that during May 19-23, the southwesterly wind prevails over the Andaman Sea, Thailand and Gulf's Thailand. These cause abundant rain and isolated heavy rain are likely in the western Thailand and the East. Warning During May 19-23, people in the risky areas over the North, the Central, the East and the South West Coast should beware of heavy rain and flooding conditions.
Northern Part	During May 17-18, scattered to fairly widespread thundershowers. Maximum temperature 32-35 oC. Southerly wind 10-25 km./hr. After that during May 19-23, increasing in rainfalls with isolated heavy rain. Southwesterly winds 10-30 km/hr.
Northeastern Part	During May 17-18, widely scattered to scattered thundershowers mostly in the western portion. Maximum temperature 33-35oC. Southeasterly winds 15-30 km/hr. After that during May 19-23, increasing in rainfalls mostly in the lower portion. Southwesterly winds 15-30 km/hr.
Central Part	During May 17-18, scattered thundershowers. Maximum temperature 33-35 oC. Southerly wind 10-30 km/hr. After that during May 19-23, fairly widespread thundershowers with isolated heavy rain. Southwesterly winds 15-30 km/hr.
Eastern Part	During May 17-18, scattered thundershowers. Maximum temperature 33-35oC. Southeasterly winds 15-30 km/hr. Wave height about 1 meter. After that during May 19-23, fairly widespread thundershower and isolated heavy rain. Southwesterly winds 15-35 km/hr. Wave height 1-2 meters and

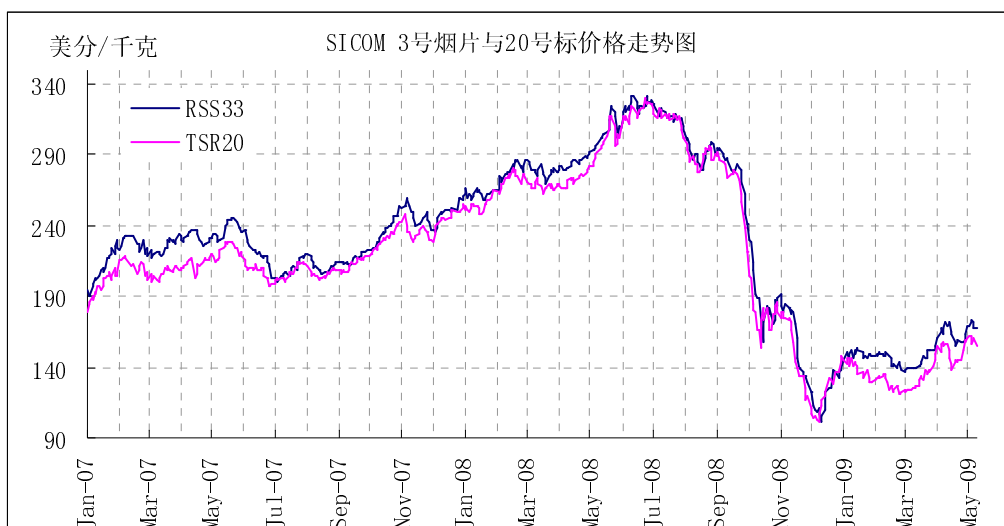
Southern Part (East Coast)	Scattered to fairly widespread thundershowers throughout the period and isolated heavy rain mainly in the upper portion. During May 17-18, southeasterly winds 15-30 km/hr. Wave height about 1 meter and 1-2 meters in thundershower areas. After that during May 19-23, southwesterly wind 15-30 km/hr. Wave height about 1 meter and 1-2 meters off-shore.
Southern Part (West Coast)	Fairly widespread thundershowers throughout the period and isolated heavy rain. Maximum temperature 32-34 oC. During May 17-18, southerly winds 15-30 km/hr. Wave height about 1 meter. After that during May 19-23, southwesterly wind 15-35 km/hr. Wave height 1-2 meters and above 2 meters in thundershowers areas.
Metropolitan	During May 17-18, scattered thundershowers. Maximum temperature 32-34 oC. Southeasterly wind 15-30 km/hr. After that during May 19-23, fairly widespread thundershowers with isolated heavy rain. Southwesterly 15-30 km/hr.

6、合成橡胶报价



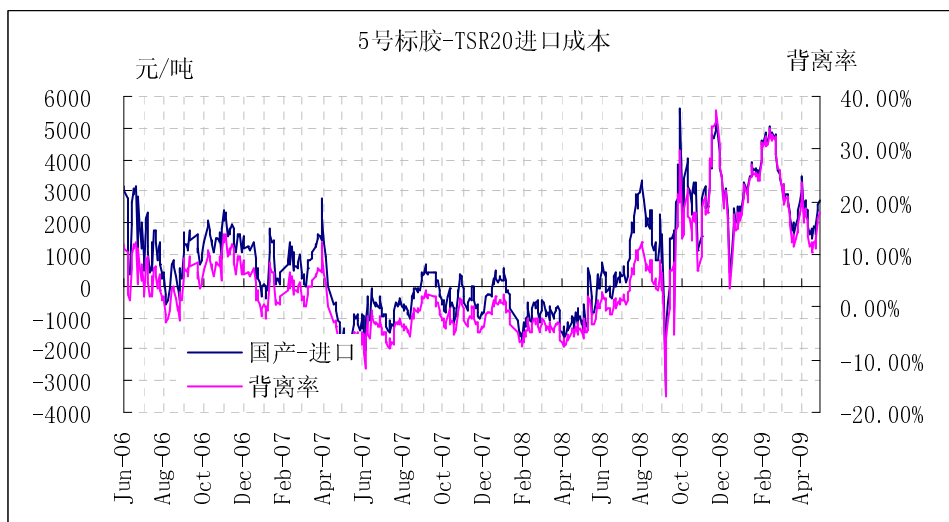
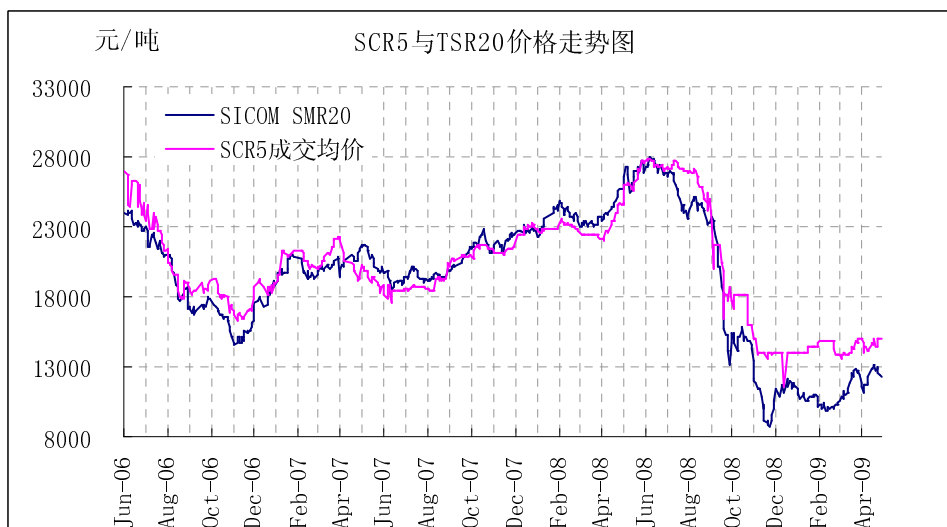
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

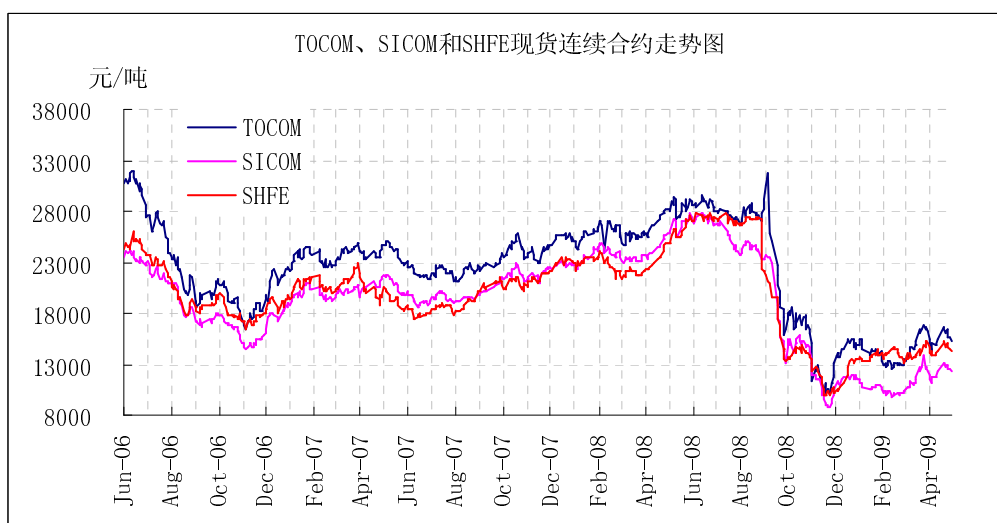
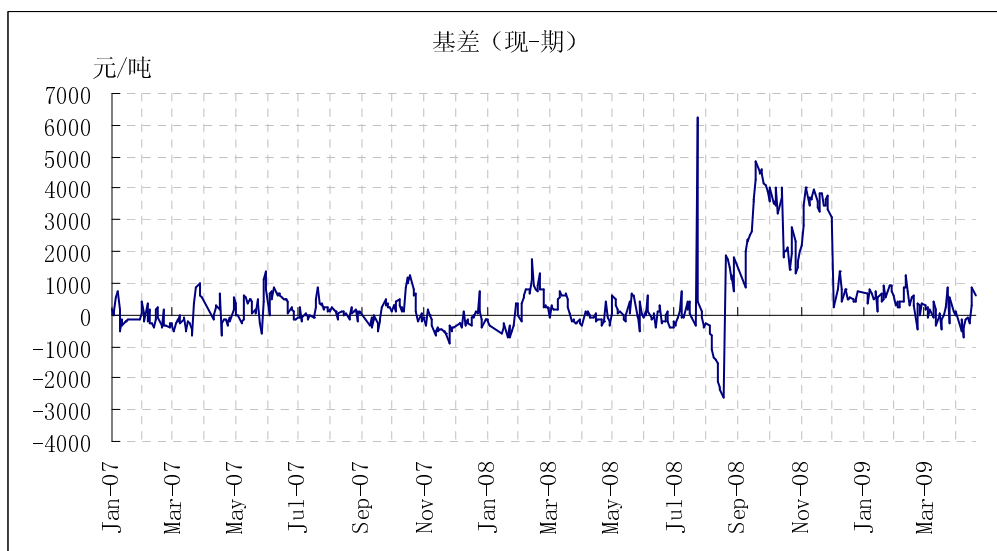
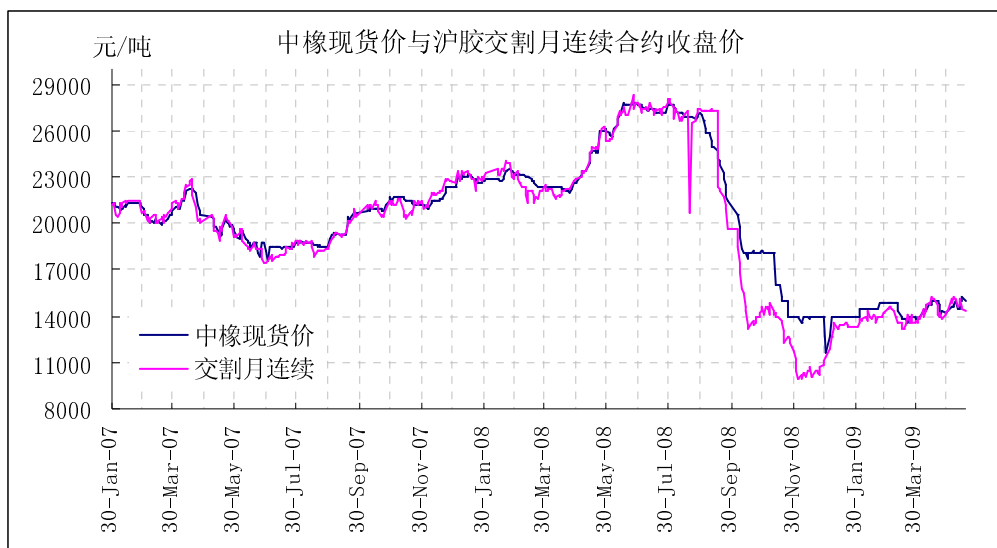


数据来源：SICOM

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

