

天胶晨讯（20090615）

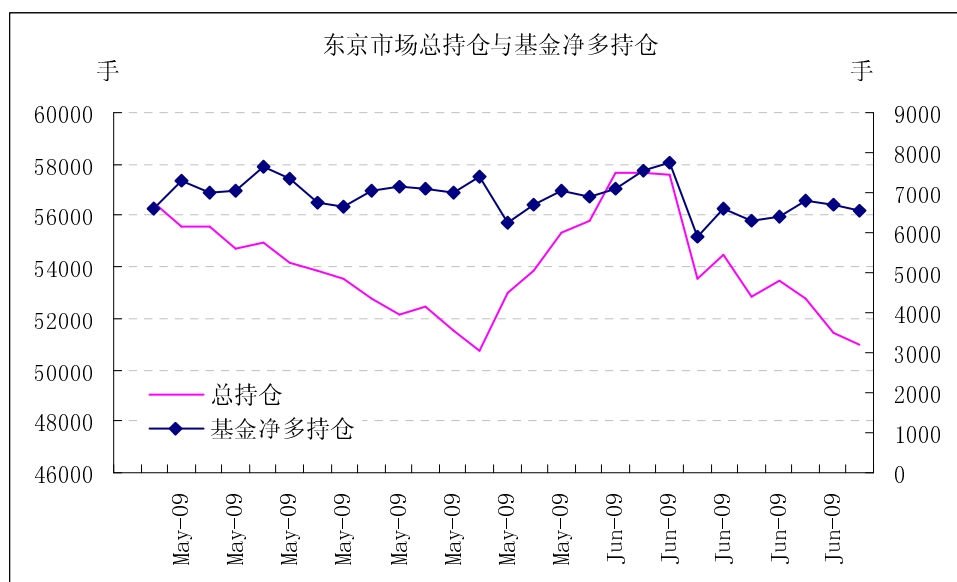
目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

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 6 月 6 日	Rubber	14754	8457	11664	17961	6297	26418	26418
2009 年 6 月 9 日	Rubber	14783	8399	11948	18332	6384	26731	26731
2009 年 6 月 10 日	Rubber	14888	8073	11506	18321	6815	26394	26394
2009 年 6 月 11 日	Rubber	14650	7972	11078	17756	6678	25728	25728
2009 年 6 月 12 日	Rubber	14657	8123	10829	17363	6534	25486	25486

2、东京市场总持仓和基金持仓走势图



3、日本冈地株式会社东京橡胶评论 090615 早间

上周日胶总体围绕 170 日元窄幅震荡，周五夜间交易守外盘商品下跌利空影响，0911 基准合约跌破 170 日元，以 168.3 日元结束交易。

本日缺乏市场材料，日胶可能延续上周周末走势继续震荡下行，0911 基准合约一日波动范围大概在 163 日元~170 日元左右。截止到 6 月 12 日 14:30 为止，胶市总持仓 25,486 手（中国计算方法 50,972 手）。昨日泰国 5 个现货市场成交均价 53.2 泰铢，成交量 97 吨左右。

2、新加坡市场

090612 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	Jul 09	154.20	153.50	152.50	153.40	590	2295
20FOB	Aug 09	154.80	153.90	153.00	153.90	76	2115
20FOB	Sep 09	155.00	153.50	153.50	154.00	60	1513
20FOB	Oct 09	155.50	154.50	154.00	154.50	63	2136
20FOB	Nov 09	155.90	154.50	154.00	154.50	78	2354
20FOB	Dec 09	155.90	154.50	154.00	154.50	138	2554
20FOB	Jan 10	156.00	0.00	0.00	155.00	0	892
20FOB	Feb 10	156.00	0.00	0.00	155.00	0	764
20FOB	Mar 10	156.00	0.00	0.00	155.00	0	619
20FOB	Apr 10	156.00	0.00	0.00	155.00	0	34
20FOB	May 10	156.00	0.00	0.00	155.00	0	4
20FOB	Jun 10	156.00	0.00	0.00	155.00	0	0
RSS3	Jul 09	170.50	170.50	170.00	170.50	72	711
RSS3	Aug 09	170.00	169.50	169.00	169.50	92	486
RSS3	Sep 09	170.00	0.00	0.00	169.20	52	658
RSS3	Oct 09	169.20	0.00	0.00	167.50	44	1080
RSS3	Nov 09	169.20	0.00	0.00	167.50	44	980
RSS3	Dec 09	169.20	0.00	0.00	167.50	44	1276
RSS3	Jan 10	169.50	0.00	0.00	168.50	0	330
RSS3	Feb 10	169.50	0.00	0.00	168.50	0	260
RSS3	Mar 10	169.50	0.00	0.00	168.50	0	156
RSS3	Apr 10	169.50	0.00	0.00	168.50	0	10
RSS3	May 10	169.50	0.00	0.00	168.50	0	0
RSS3	Jun 10	169.50	0.00	0.00	168.50	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 (7月)	SMR20 (7月)	RSS3 (9月)	SMR20 (9月)	RSS3 (11月)	SMR20 (11月)
报价 美元/吨	1705	1534	1692	1540	1675	1545
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	6.8296	6.8296	6.8265	6.8265	6.8320	6.8320
运杂费 元/吨	200	200	200	200	200	200
进口成本	16548	12458	16417	12500	16267	12550

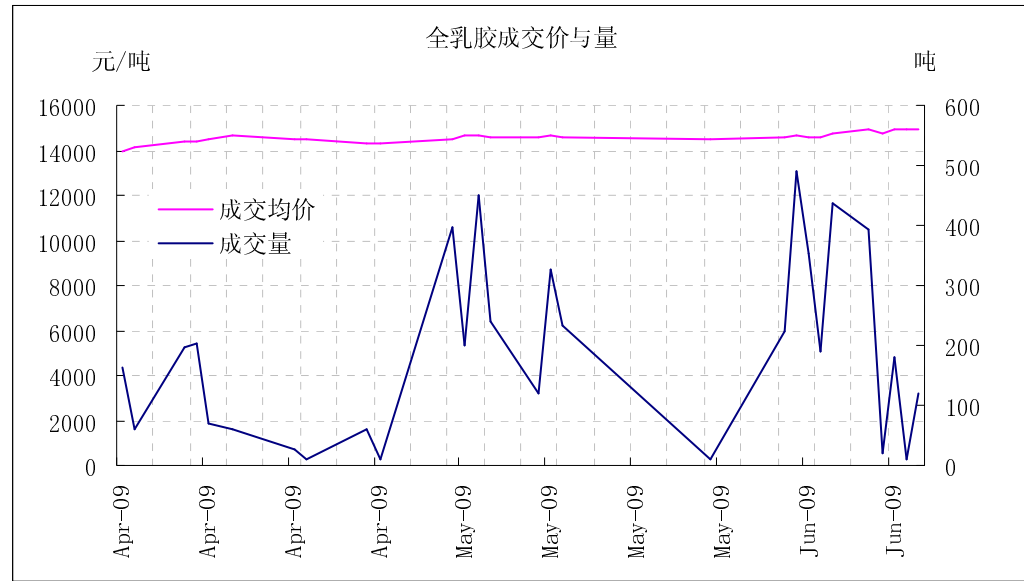
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，7、9、11 月采用外汇交易中心远期掉期报价。

3、国内沪胶与垦区现货市场

1、垦区现货

日 期	全乳胶			
	挂单量	平均价	成交量	平均价
8-Jun-09	393	14605	393	14933
9-Jun-09	101	14800	20	14800
10-Jun-09	180	14900	180	14900
11-Jun-09	254	14907	10	14970
12-Jun-09	259	14907	120	14900

附：海南市场与云南市场标一成交价与量图片



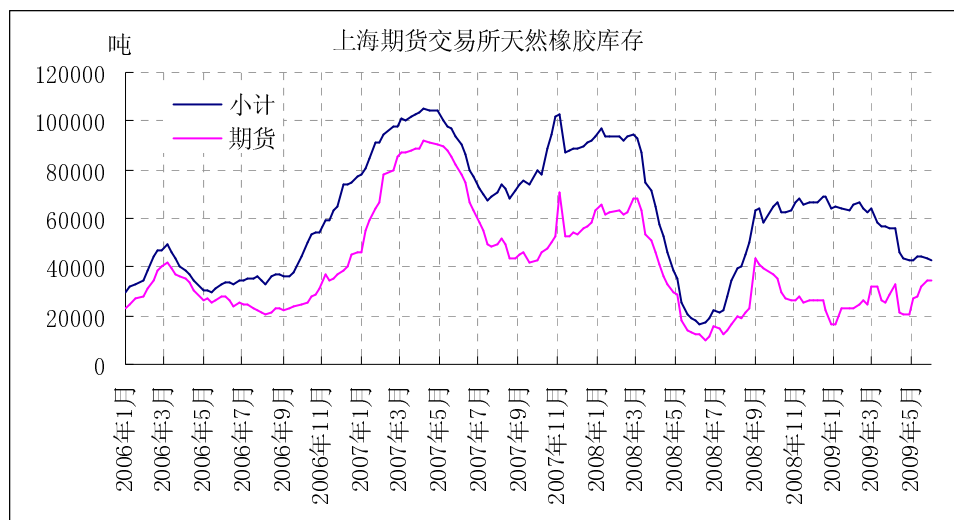
4、沪胶库存

上海期货交易所天然橡胶库存日报

截止时间	上周库存		本周库存		库存增减		可用库容量		
	小计	期货	小计	期货	小计	期货	上周	本周	增减
15-May-09	42730	20580	43008	26935	278	6355	169420	163065	-6355
22-May-09	43008	26935	44181	27650	1173	715	163065	162350	-715
27-May-09	44181	27650	44031	32435	-150	4785	162350	157565	-4785

5-Jun-09	44031	32435	43415	34470	-616	2035	157565	155530	-2035
12-Jun-09	43415	34470	42835	34605	-580	135	155530	155395	-135

附图



5、产区天气动态

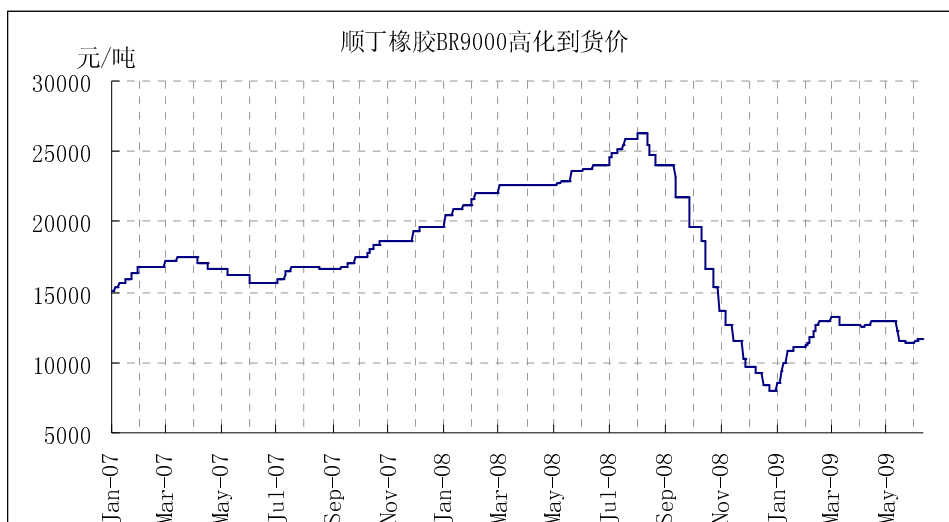
泰国天气预报

7-day Forecast

For period of Jun 14, 2009 - Jun 20, 2009	
Weather Forecast	During 14-17 Jun, the rather strong southwest monsoon over the Andaman Sea, Thailand and the upper Gulf. A low pressure trough will moved to the upper North and upper Northeastern. It likely to causes increasing rain over Thailand and isolated heavy rain in the North, Northeast, Central, East and South East Coast while strong wind-wave in the Andaman and the upper Gulf's. After that during 18-20 Jun, the southwest monsoon over the Andaman Sea and the Gulf will weaken. Decreasing in rainfalls are likely in the wind ward side or the western Thailand and the East. Wind-waves will weaken. Warning During 14-17 Jun, 2009, Due to increasing rainfall in the North, western of Central and East. People in the risky areas should beware of flooding conditions. All ships in the Andaman Sea and the upper Gulf should proceed with caution. All ships in the Andaman Sea should keep ashore.
Northern Part	During 14-17 Jun, scattered to fairly widespread thundershowers and isolated heavy rain mostly in the western portion. Variable winds 10-30 km/hr. After that during 18-20 Jun, scattered thundershowers.

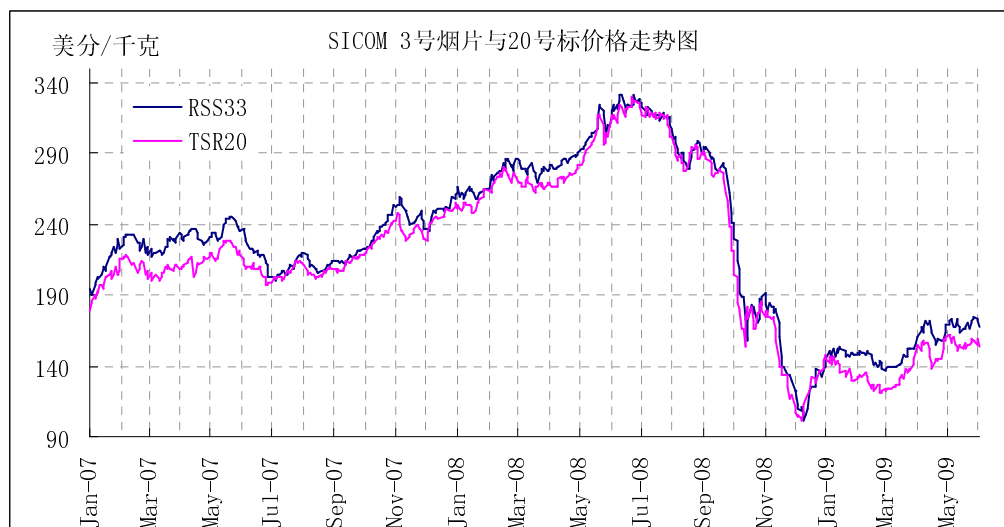
	Variable winds 10-25 km/hr.
Northeastern Part	During 14-17 Jun, scattered thundershowers and isolated heavy rain mostly in the upper portion. Southwesterly winds 15-30 km/hr. After that during 18-20 Jun, widely scattered to scattered thundershowers.
Central Part	During 14-17 Jun, scattered to fairly widespread thundershowers and isolated heavy rain mostly in the western portion. Southwesterly winds 15-35 km/hr. After that during 18-20 Jun, scattered thundershowers. Southwesterly winds 15-30 km/hr.
Eastern Part	Scattered to fairly widespread thundershowers throughout of the period and isolated heavy rain. During 14-17 Jun, southwesterly winds 20-35 km/hr. Wave height about 2 meters. After that during 18-20 Jun, southwesterly winds 15-35 km/hr, wave height 1-2 meters.
Southern Part (East Coast)	During 14-17 Jun, widely scattered to scattered thundershowers mostly in the upper portion. Southwesterly winds 20-35 km/hr. Wave height 1 meter and about 2 meters off-shore. After that during 18-20 Jun, decreasing inrainfalls. Southwesterly winds 15-35 km/hr, wave height about 1 meter and 1-2 meters off-shore.
Southern Part (West Coast)	During 14-17 Jun, scattered to fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 20-40 km/hr., wave height 2-3 meters. After that during 18-20 Jun, widely scattered to scattered thundershowers. Southwesterly winds 20-35 km/hr. Wave height about 2 meters.
Metropolitan	Scattered thundershowers throughout of the period. Isolated heavy rain mostly during 14-17 Jun. Southwesterly winds 15-35 km/hr.
Time Issued : Jun 14, 2009	

6、合成橡胶报价



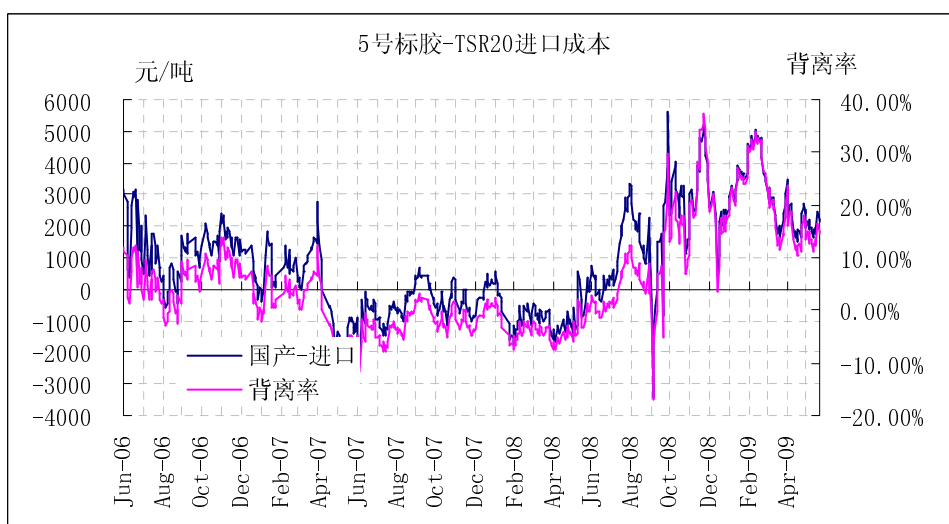
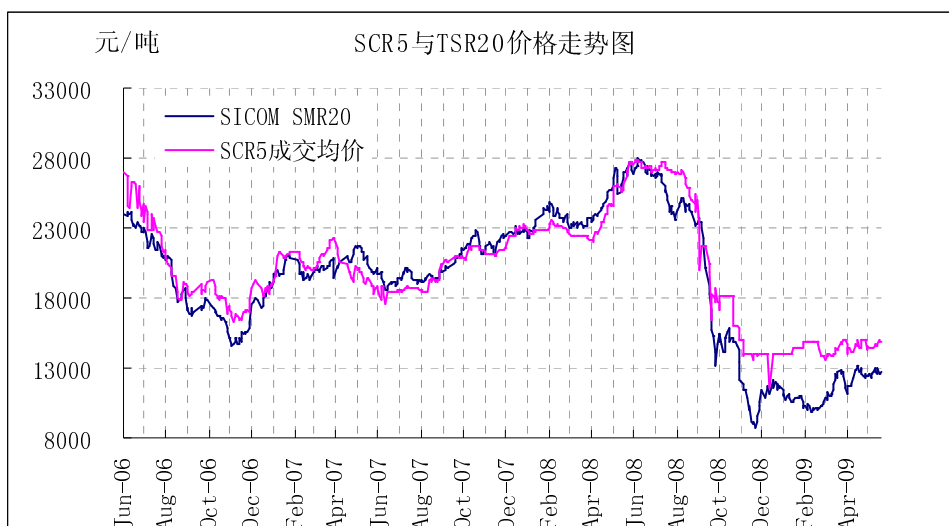
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

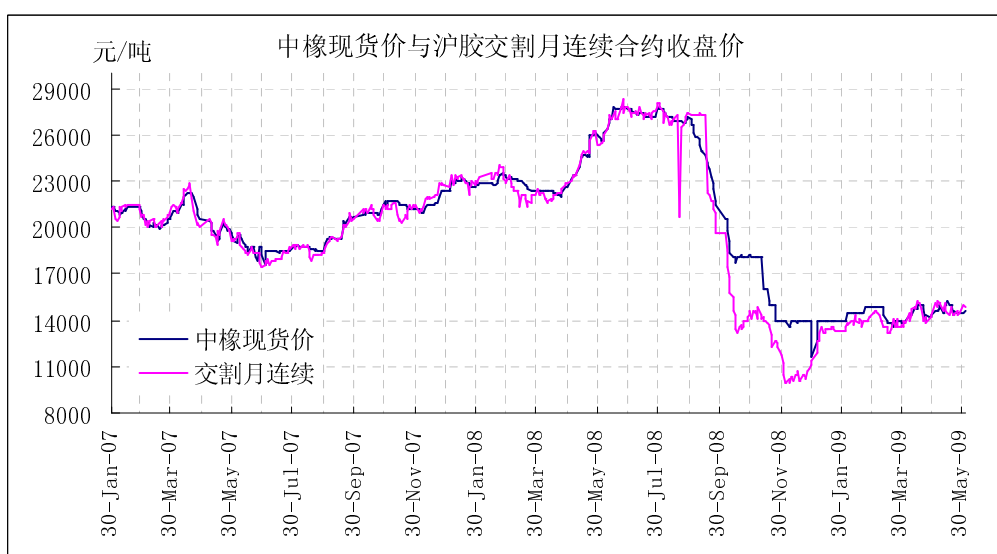


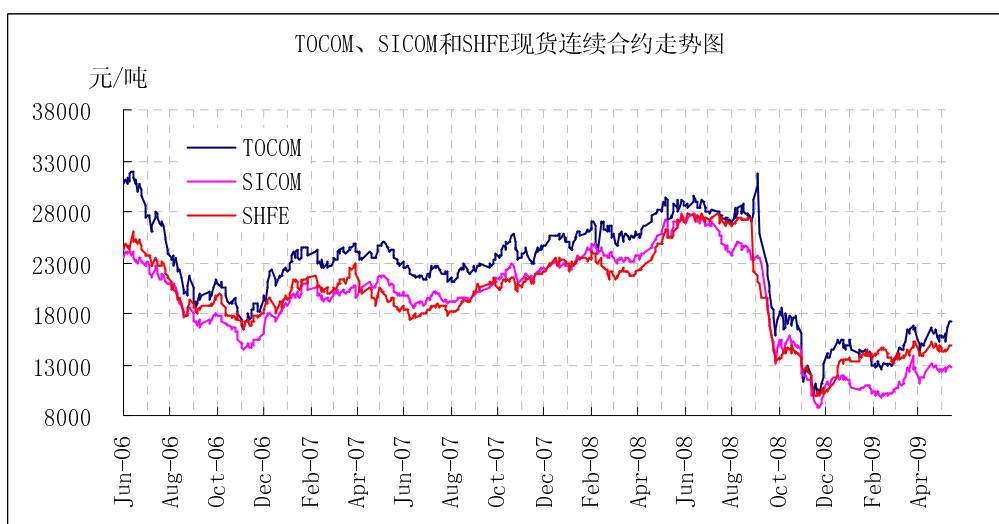
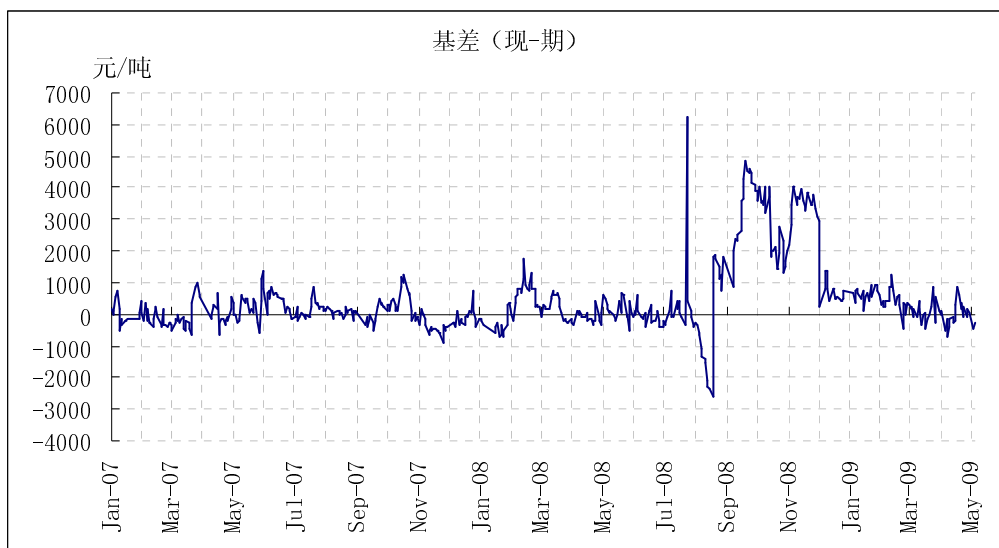
数据来源：SICOM

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