

天胶晨讯（20090623）

周一，沪胶振荡下行。主力 911 合约开盘价 15000 元/吨，最高价 15135 元/吨，最低价 14950 元/吨，收盘价跌 130 元至 15045 元/吨，市场交投活跃。

昨日外盘走势：受纽约原油走软影响，昨日东京期货市场全面下挫，其中天然橡胶小幅震荡下行，0911 基准合约以低于前日 1.8 日元的 157.7 日元报收。盘中基金平仓动作明显，但由于现货市场保持坚挺，现货商低位买回支撑价格，胶价并未出现大幅下跌。进入夜盘纽约原油继续走软带动日胶破位下行，基准合约以 155.4 日元结束当天交易。

昨日中橡网电子成交情况如下：全乳胶挂单均价 14704 元/吨，挂单量 259 吨，成交均价 14700 元/吨，成交 120 吨。

当日东南亚现货报价如下：SICOM 市场 7 月交货的泰国 3 号烟片胶 FOB 报价至 1640 美元/吨左右，7 月交货的 20 号标胶报价至 1480 美元/吨，7 月交货的马来西亚近月船期的标胶 SMR20 报价至 1593 美元/吨。

空单继续持有。

重要行业数据汇总

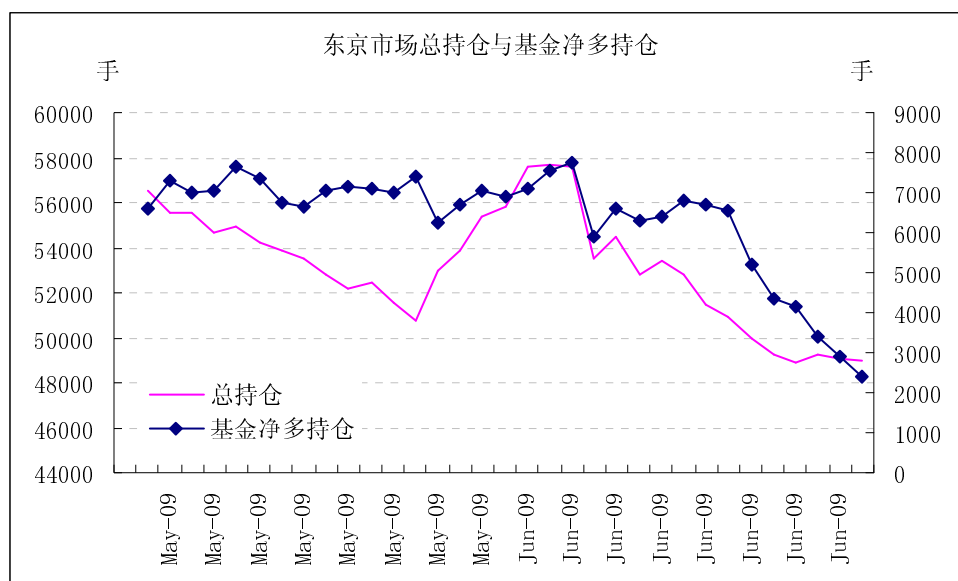
目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

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 6 月 16 日	Rubber	14034	9699	10594	14929	4335	24628	24628
2009 年 6 月 17 日	Rubber	14105	9956	10356	14505	4149	24461	24461
2009 年 6 月 18 日	Rubber	13704	10323	10899	14280	3381	24603	24603
2009 年 6 月 19 日	Rubber	13274	10383	11259	14150	2891	24533	24533
2009 年 6 月 22 日	Rubber	12722	10330	11768	14160	2392	24490	24490

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 090623 早间

受纽约原油走软影响，昨日东京期货市场全面下挫，其中天然橡胶小幅震荡下行，0911基准合约以低于前日 1.8 日元的 157.7 日元报收。盘中基金平仓动作明显，但由于现货市场保持坚挺，现货商低位买回支撑价格，胶价并未出现大幅下跌。进入夜盘纽约原油继续走软带动日胶破位下行，基准合约以 155.4 日元结束当天交易。

昨日受道琼斯指数大幅下挫影响，国际商品整体下滑，外部环境利空，预计日胶继续震荡下行，0911 基准合约本日波动范围大概在 150 日元～158 日元左右。截止到 6 月 22 日 14:30 为止，胶市总持仓 24,490 手（中国计算方法 48,980 手）。昨日泰国 5 个现货市场成交均价 50.0 泰铢，成交量 415 吨左右。

文章来源：冈地株式会社

2、新加坡市场

090622 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	148.00	148.00	148.00	148.00	344	1506
20FOB	Aug 09	148.40	148.40	148.10	148.40	114	1892
20FOB	Sep 09	148.00	148.30	147.80	148.00	98	1531
20FOB	Oct 09	148.50	150.50	148.50	148.50	80	2172
20FOB	Nov 09	148.70	148.70	148.50	148.70	80	2390
20FOB	Dec 09	148.70	149.00	148.50	148.70	110	2558
20FOB	Jan 10	0.00	0.00	0.00	148.70	0	912
20FOB	Feb 10	0.00	0.00	0.00	148.70	0	774
20FOB	Mar 10	0.00	0.00	0.00	148.70	20	859
20FOB	Apr 10	0.00	0.00	0.00	148.70	0	34
20FOB	May 10	0.00	0.00	0.00	148.70	0	4
20FOB	Jun 10	0.00	0.00	0.00	148.70	0	0
RSS3	Jul 09	0.00	0.00	0.00	164.00	0	506

RSS3	Aug 09	0.00	0.00	0.00	162.20	0	574
RSS3	Sep 09	162.00	162.00	162.00	162.00	10	640
RSS3	Oct 09	158.00	158.00	158.00	158.20	10	1086
RSS3	Nov 09	158.00	158.00	158.00	158.20	10	936
RSS3	Dec 09	158.00	158.00	158.00	158.20	10	1276
RSS3	Jan 10	0.00	0.00	0.00	158.50	120	370
RSS3	Feb 10	0.00	0.00	0.00	158.70	0	280
RSS3	Mar 10	0.00	0.00	0.00	158.70	0	182
RSS3	Apr 10	0.00	0.00	0.00	158.70	0	10
RSS3	May 10	0.00	0.00	0.00	158.70	0	0
RSS3	Jun 10	0.00	0.00	0.00	158.70	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	1640	1480	1620	1480	1582	1487
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	6.8253	6.8253	6.8220	6.8220
运杂费 元/吨	200	200	200	200	200	200
进口成本	15926	12026	15724	12019	15353	12069

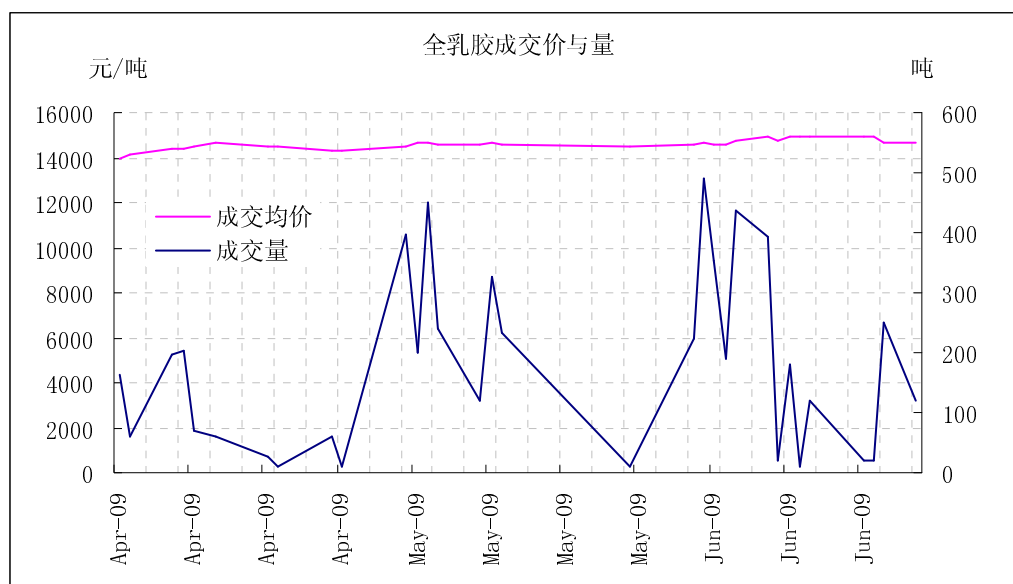
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，7、9、11 月采用外汇交易中心远期掉期报价。

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
16-Jun-09	259	14796	无成交	
17-Jun-09	339	14797	20	14905
18-Jun-09	339	14709	20	14920
19-Jun-09	269	14711	250	14708
22-Jun-09	259	14704	120	14700

附：海南市场与云南市场标一成交价与量图片

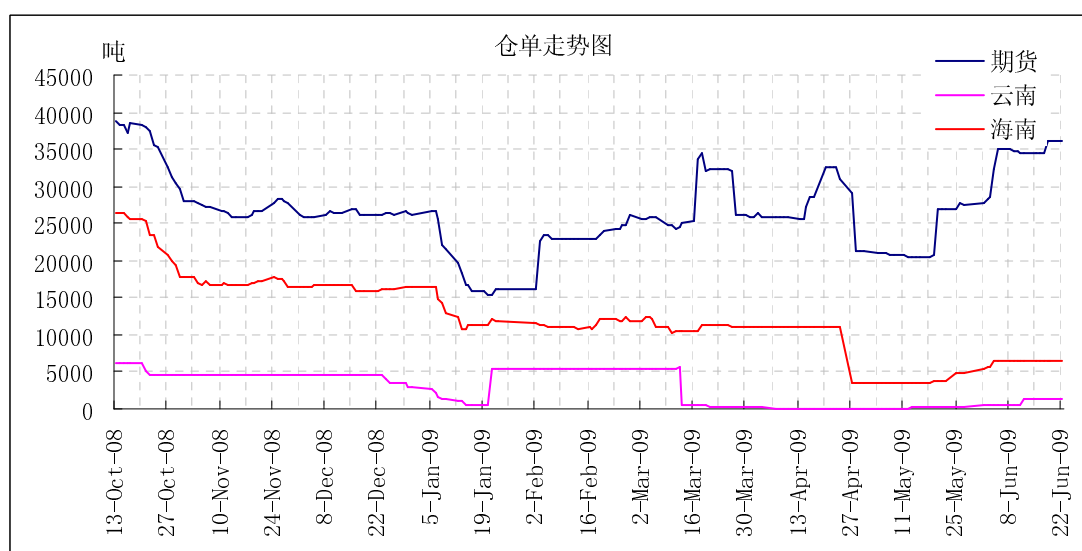


4、沪胶库存

上海期货交易所天然橡胶库存日报

日期	期货	上海	山东	云南	海南	天津
2009 年 6 月 16 日	36170	24780	3725	1230	6435	0
2009 年 6 月 17 日	35800	24560	3575	1230	6435	0
2009 年 6 月 18 日	35765	24525	3575	1230	6435	0
2009 年 6 月 19 日	35760	24525	3575	1230	6430	0
2009 年 6 月 22 日	35705	24470	3575	1230	6430	0

附图



5、产区天气动态

泰国天气预报

5、产区天气动态

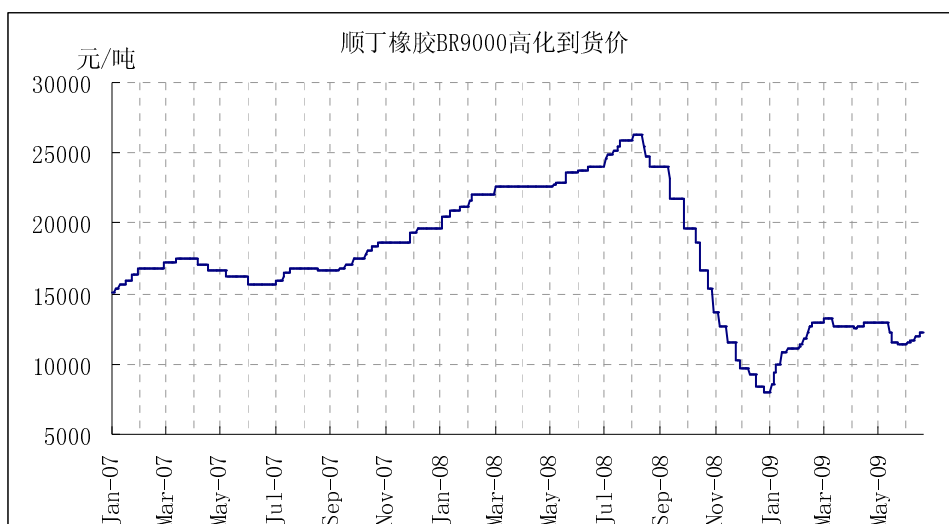
泰国天气预报

7-day Forecast

For period of Jun 21, 2009 - Jun 27, 2009	
Weather Forecast	During 21-22 Jun, 2009, the strong southwest monsoon still prevails over the upper Andaman Sea, Thailand and the upper Gulf. It likely to causes scattered rain over Thailand mostly in the windward side or the west portion of country and the East. While strong wind-wave in the upper Andaman and the upper Gulf's with height 2-3 meters. After that during 23-27 Jun, 2009, Southwest monsoon which will weaken while monsoon troughs will move-down over the North and the upper Northeast. These cause increasing in rainfalls are likely in the North and the upper Northeast. Tropical storm " Linfa" in the South China Sea will moving to lower China and Taiwan Island later on. Warning During 23-27 Jun, 2009, people in the risky areas in the North and the upper Northeast should beware of flooding conditions
Northern Part	During 21-22 Jun, widely scattered to scattered thundershowers. Southwesterly winds 10-30 km/hr. After that During 23-27 Jun, fairly widespread thundershowers and isolated heavy rain.
Northeastern Part	During 21-22 Jun, scattered thundershowers. Southwesterly winds 15-30 km/hr. After that During 23-27 Jun, scattered to fairly widespread thundershowers and isolated heavy rain mostly in the upper and east portions.
Central Part	During 21-23 Jun, widely scattered to scattered thundershowers. Southwesterly winds 15-35 km/hr. After that During 24-27 Jun, scattered thundershower and isolated heavy rain.
Eastern Part	During 21-22 Jun, scattered thundershowers. Southwesterly winds 20-40 km/hr. Wave height 2-3 meters. After that during 23-27 Jun, widely scattered thundershower. Southwesterly winds 20-35 km/hr, wave height about 2 meters

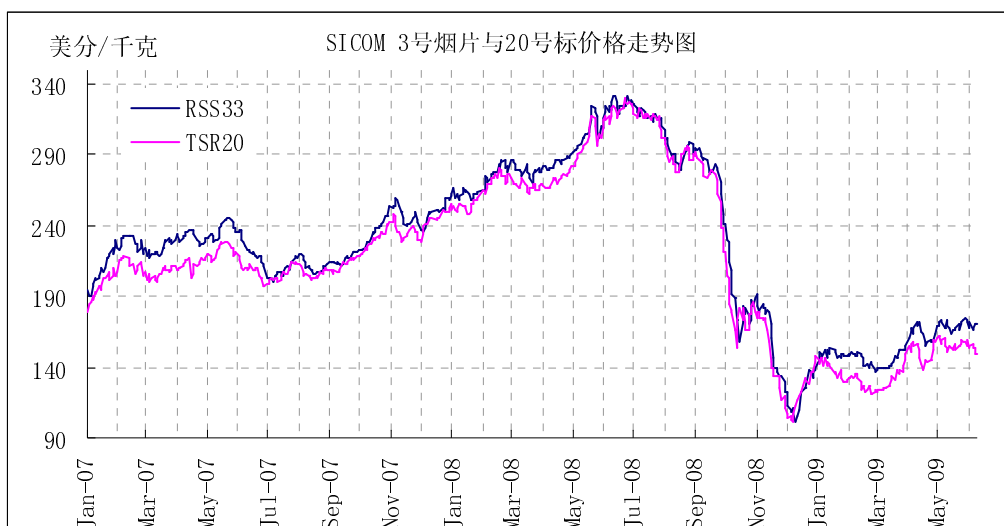
Southern Part (East Coast)	During 21-23 Jun, widely scattered to scattered thundershowers mostly in the upper portion. Southwesterly winds 20-35 km/hr. Wave height 1 meter and about 2 meters off-shore. After that during 24-27 Jun, widely scattered thundershowers. Southwesterly winds 15-35 km/hr, wave height about 1 meter and 1-2 meters off-shore.
Southern Part (West Coast)	During 21-23 Jun, widely scattered to scattered thundershowers. Southwesterly winds 20-40 km/hr., wave height 2-3 meters mostly in the upper Andaman Sea. After that during 24-27 Jun, widely scattered mostly in the upper portion. Southwesterly winds 20-35 km/hr. Wave height about 2 meters.
Metropolitan	During 21-23 Jun, Scattered thundershowers. Southwesterly winds 15-35 km/hr. After that during 24-27 Jun, widely scattered thundershowers.
Time Issued : Jun 21, 2009	

6、合成橡胶报价



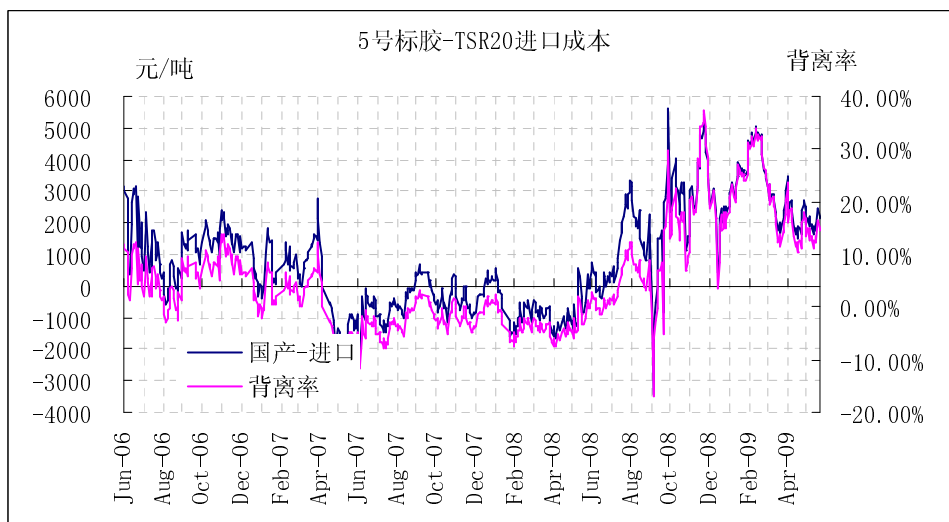
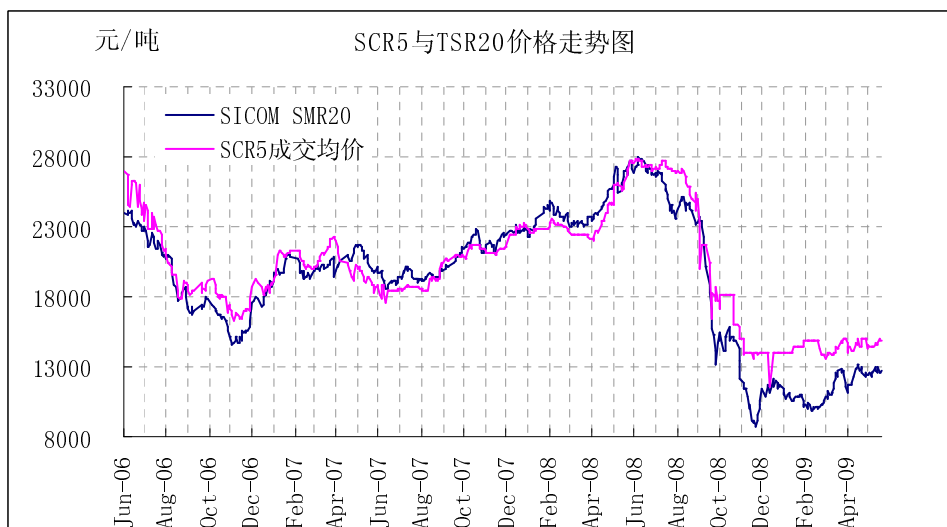
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

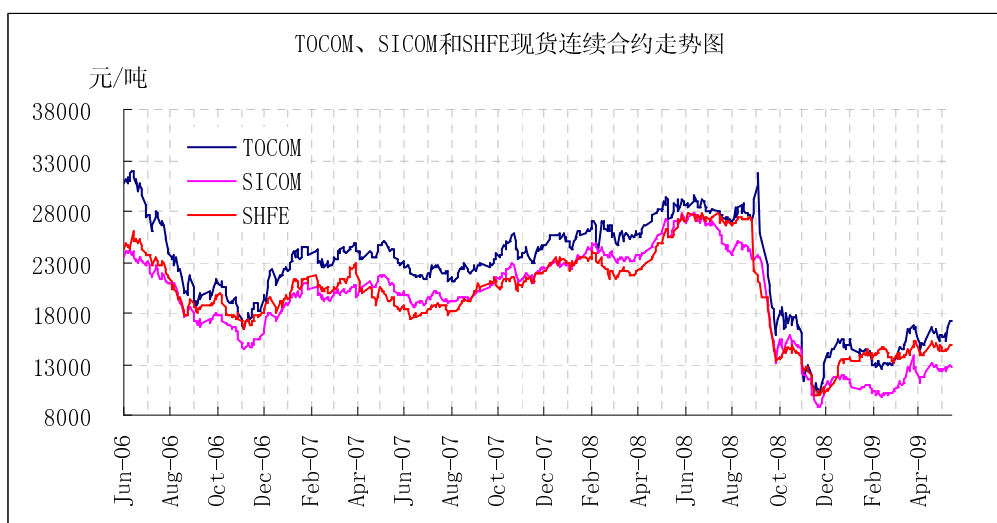
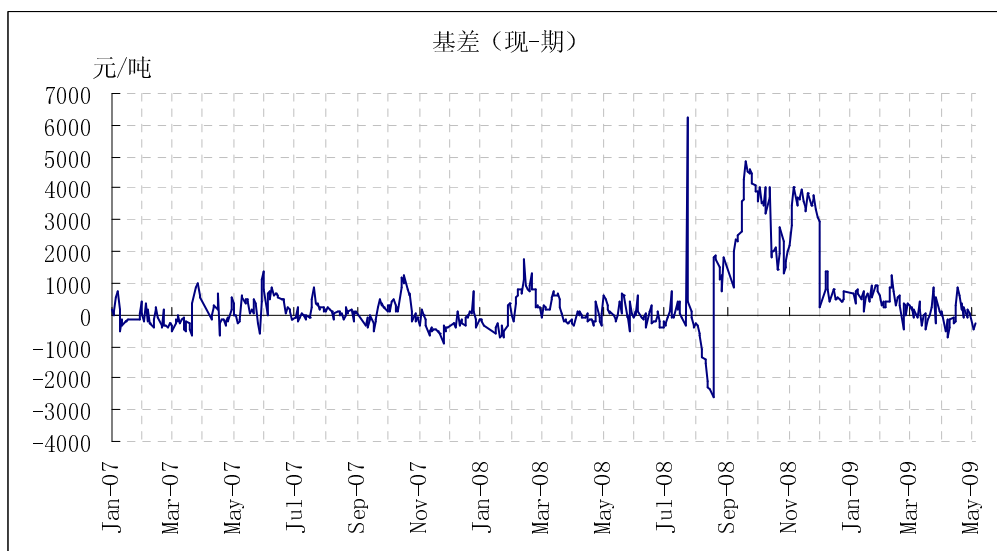
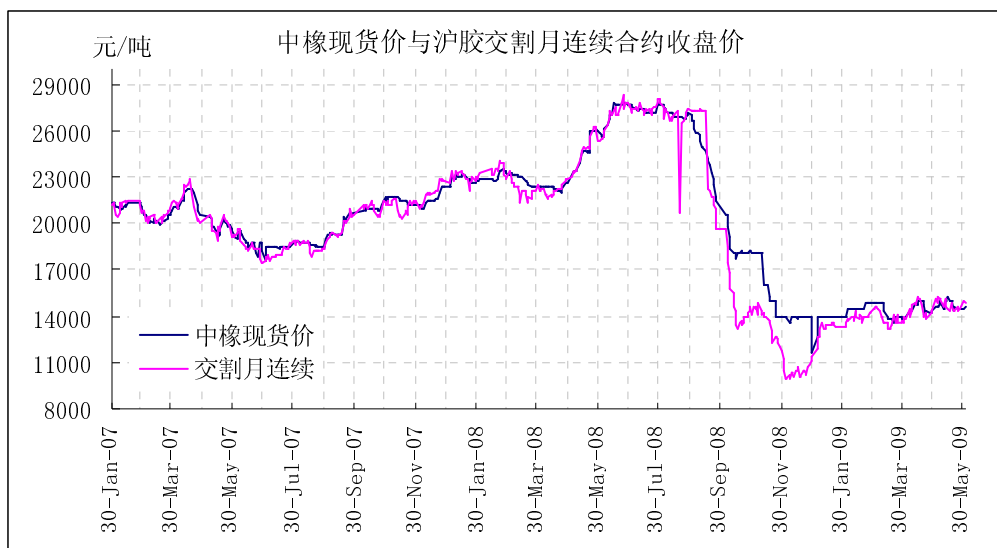


数据来源：SICOM

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

