

天胶晨讯 (20090714)

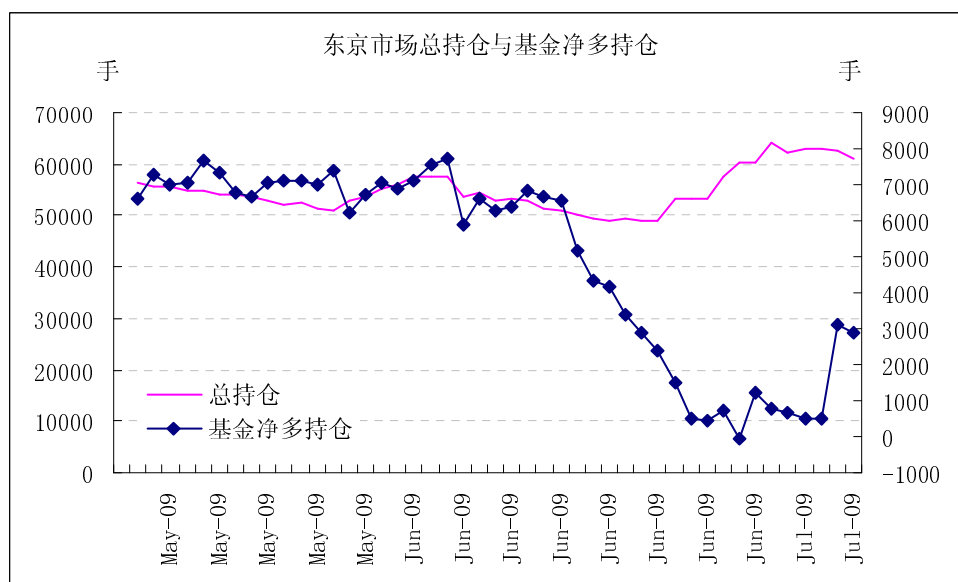
目录: 1、东京市场 (TOCOM) 2、新加坡市场 (SICOM) 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

1、东京市场

1、东京市场基金持仓动向

Date	Category	Commercials		Non-commercial		only long	Total	
		Short	Long	Short	Long		Short	Long
2009 年 7 月 7 日	Rubber	14957	11865	16399	19491	3092	31356	31356
2009 年 7 月 8 日	Rubber	14597	11695	15967	18869	2902	30564	30564
2009 年 7 月 9 日	Rubber	14614	11716	15826	18724	2898	30440	30440
2009 年 7 月 10 日	Rubber	15095	11510	15175	18760	3585	30270	30270
2009 年 7 月 13 日	Rubber	14753	13413	16708	18048	1340	31461	31461

2、东京市场总持仓和基金持仓走势图



2、新加坡市场

090713 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	Aug 09	150.40	150.50	149.50	150.40	320	1366

20FOB	Sep 09	151.00	151.00	150.50	151.00	114	1537
20FOB	Oct 09	151.80	151.80	151.80	151.80	20	2125
20FOB	Nov 09	0.00	0.00	0.00	151.80	0	2308
20FOB	Dec 09	0.00	0.00	0.00	151.80	0	2687
20FOB	Jan 10	0.00	0.00	0.00	152.50	0	932
20FOB	Feb 10	0.00	0.00	0.00	152.50	0	794
20FOB	Mar 10	0.00	0.00	0.00	152.50	0	879
20FOB	Apr 10	0.00	0.00	0.00	152.50	0	34
20FOB	May 10	0.00	0.00	0.00	152.50	0	4
20FOB	Jun 10	0.00	0.00	0.00	152.50	0	0
20FOB	Jul 10	0.00	0.00	0.00	152.50	0	0
RSS3	Aug 09	164.90	164.90	163.00	164.00	46	524
RSS3	Sep 09	0.00	0.00	0.00	164.00	40	723
RSS3	Oct 09	0.00	0.00	0.00	161.50	0	1060
RSS3	Nov 09	0.00	0.00	0.00	161.50	0	966
RSS3	Dec 09	162.00	162.00	162.00	162.00	4	1285
RSS3	Jan 10	0.00	0.00	0.00	162.20	60	306
RSS3	Feb 10	0.00	0.00	0.00	162.20	0	332
RSS3	Mar 10	0.00	0.00	0.00	162.20	0	267
RSS3	Apr 10	0.00	0.00	0.00	162.20	0	10
RSS3	May 10	0.00	0.00	0.00	162.20	0	0
RSS3	Jun 10	0.00	0.00	0.00	162.20	0	0
RSS3	Jul 10	0.00	0.00	0.00	162.20	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 (8月)	SMR20 (8月)	RSS3 (9月)	SMR20 (9月)	RSS3 (11月)	SMR20 (11月)
报价 美元/吨	1640	1504	1640	1510	1615	1518
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	6.8274	6.8274	6.8232	6.8232	6.8190	6.8190
运杂费 元/吨	200	200	200	200	200	200
进口成本	15921	12214	15911	12255	15662	12311

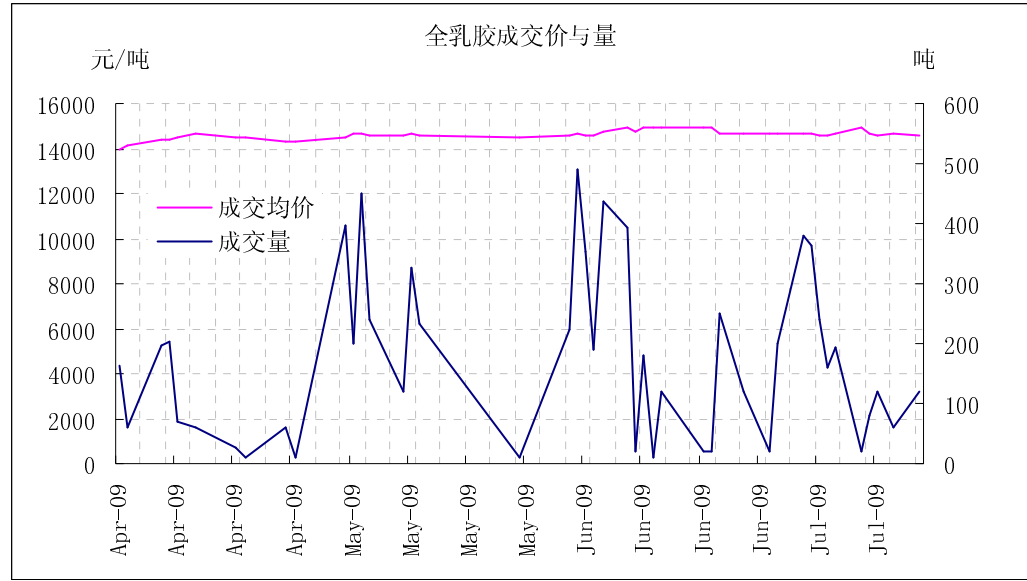
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，8、9、11 月采用外汇交易中心远期掉期报价。

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
6-Jul-09	254	14635	20	14900
7-Jul-09	254	14635	80	14685
8-Jul-09	307	14633	120	14600
10-Jul-09	282	14648	60	14650
13-Jul-09	404	14621	120	14600

附：海南市场与云南市场标一成交价与量图片

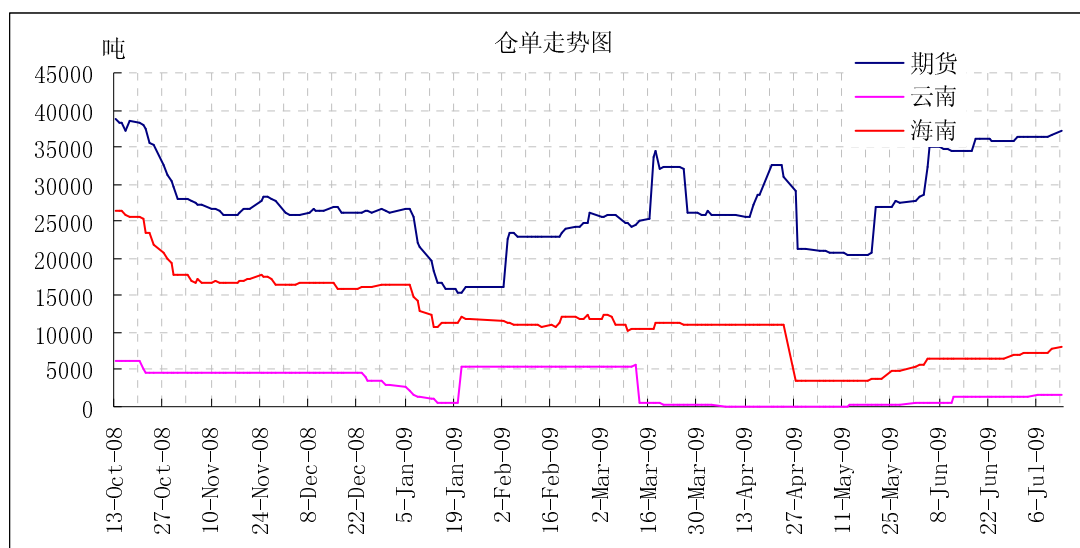


4、沪胶库存

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 7 月 7 日	37195	24025	3575	1665	7930	0
2009 年 7 月 8 日	37355	23985	3575	1665	8130	0
2009 年 7 月 9 日	37355	23985	3575	1665	8130	0
2009 年 7 月 10 日	37245	23775	3575	1665	8230	0
2009 年 7 月 13 日	37910	23740	3575	1665	8930	0

附图



5、产区天气动态

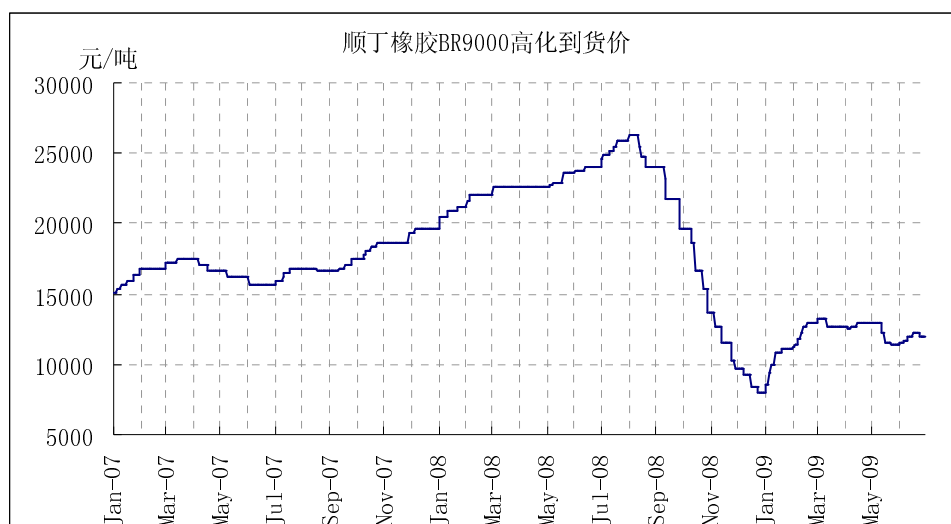
泰国天气预报

7-day Forecast

For period of Jul 14, 2009 - Jul 20, 2009	
Weather Forecast	During 14-16 Jul, the trough of low pressure cell lies across the North and the upper Northeast and the southwest monsoon still prevails over the Andaman Sea, Thailand and the Gulf. Abundant rainfalls are likely over the country and heavy rain in many areas in the North and the Northeast. Beside, wind-waves in the Andaman Sea and the upper Gulf have strength. During 17-18 Jul, the southwest monsoon which prevails over the Andaman Sea, Thailand and the Gulf will weaken. Wind-waves in the Andaman Sea and the upper Gulf will weaken. After that during 19-20 Jul, the southwest monsoon will strength. Warning During 14-16 Jul, people in the risky areas especially in the North and the Northeast should beware of flooding conditions. All ships in the Andaman Sea and the upper Gulf of Thailand should proceed with caution and small boats should keep ashore.
Northern Part	Scattered to fairly widespread thundershowers through of the period and heavy rain in many areas during 14-16 Jul. Southwesterly winds 15-30 km/hr.
Northeastern Part	Scattered to fairly widespread thundershowers through of the period and heavy rain in many areas during 14-16 and 19-20 Jul. Southwesterly winds 15-35 km/hr.

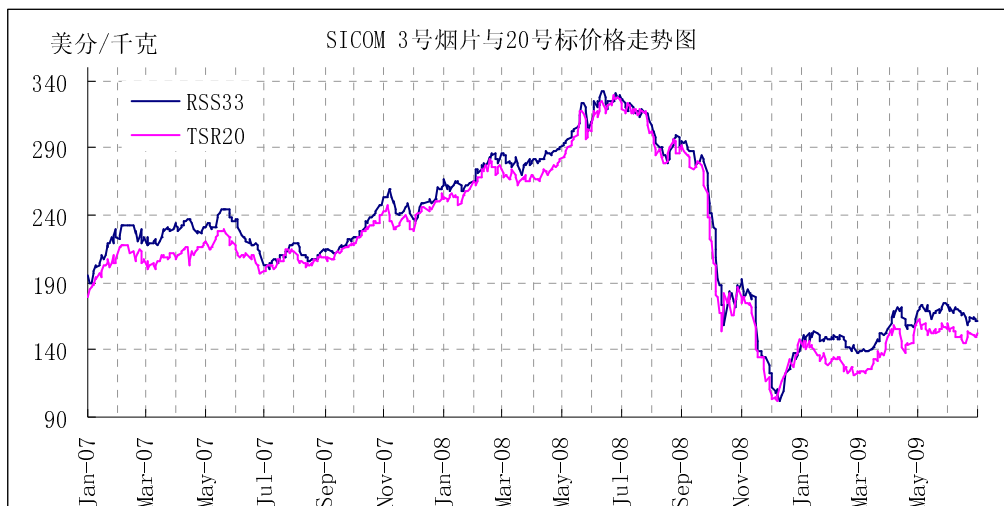
Central Part	During 14-16 and 19-20 Jul, scattered to fairly widespread thundershowers and isolated heavy rain mainly in the western portion. Southwesterly winds 15-35 km/hr. During 16-18 Jul, scattered thundershowers. Southwesterly winds 15-30 km/hr.
Eastern Part	During 14-16 and 19-20 Jul, scattered to fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 20-40 km/hr. Wave height 2-3 meters. During 17-18 Jul, scattered thundershowers. Southwesterly winds 20-35 km/hr. Wave height about 2 meters.
Southern Part (East Coast)	During 14-18 Jul, scattered thundershowers. Southwesterly winds 15-35 km/hr. Wave height 1-2 meters. After that during 19-20 Jul, scattered to Fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 20-35 km/hr. Wave height about 2 meters and more than 2 meters off-shore.
Southern Part (West Coast)	During 14-18 Jul, scattered thundershowers and isolated heavy rain. Southwesterly winds 20-35 km/hr. Wave height about 2 meters. After that during 19-20 Jul, scattered thundershowers and isolated heavy rain. Southwesterly winds 20-40 km/hr. Wave height 2-3 meters.
Metropolitan	Scattered thundershowers through of the period. And isolated heavy rain during 19-20 Jul. Southwesterly winds 15-35 km/hr.
Time Issued : Jul 14, 2009	

6、合成橡胶报价



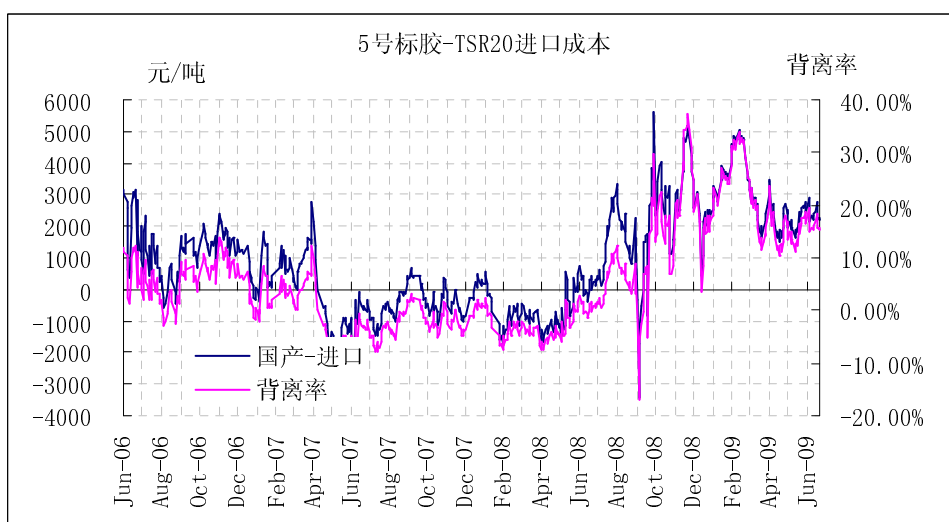
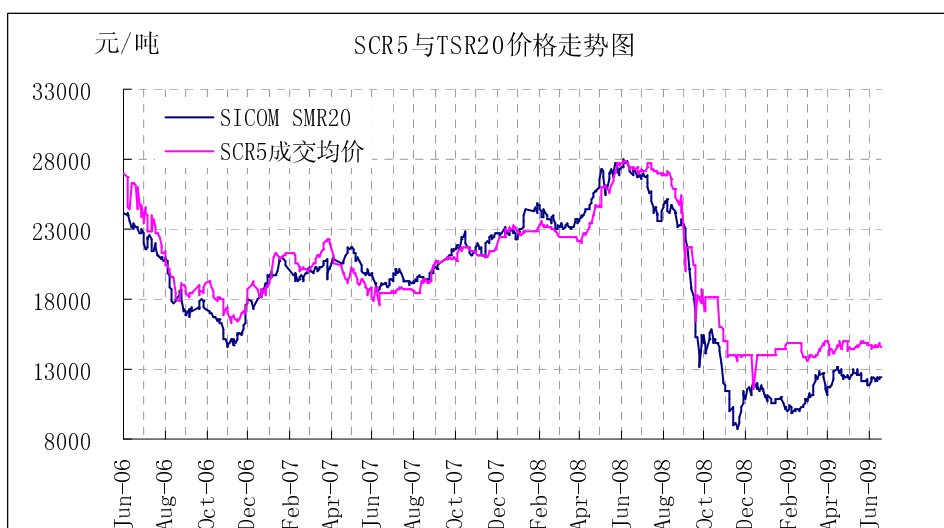
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

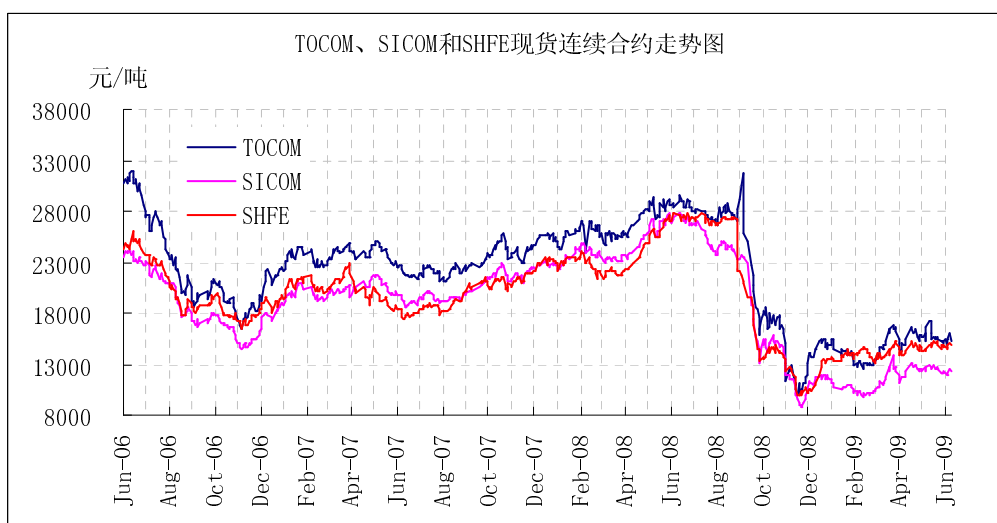
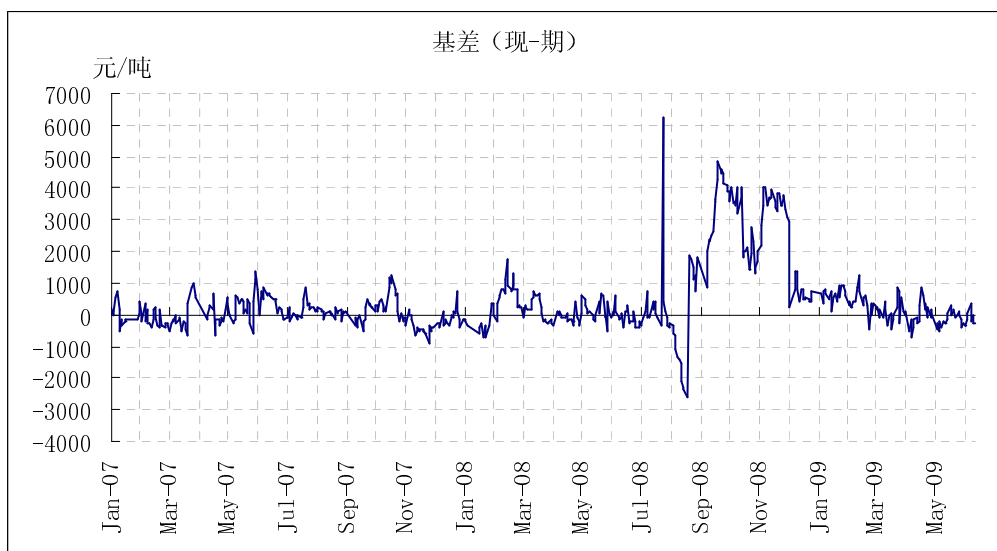
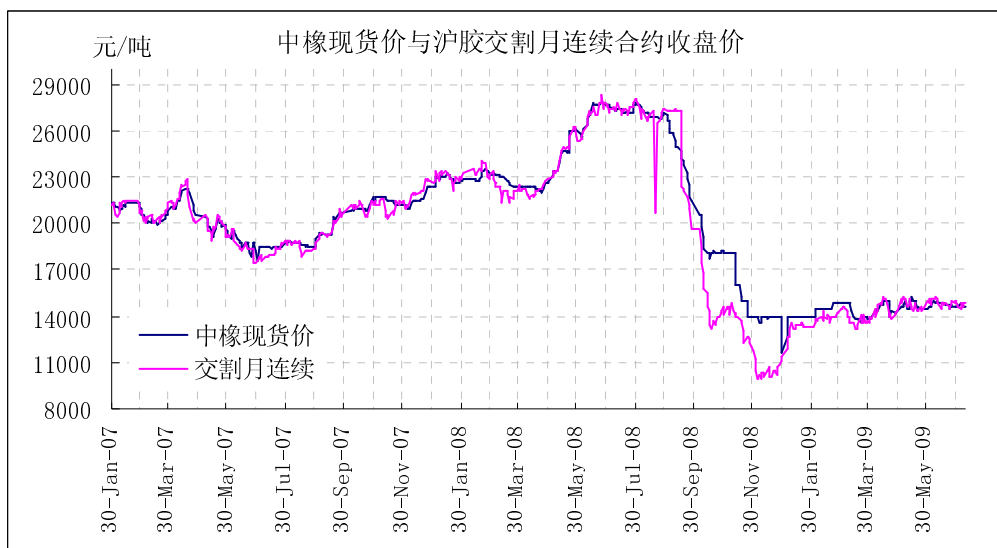


数据来源: SICOM

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