

天胶晨讯（20090716）

周三，沪胶突破上扬。主力 911 合约开盘价 15545 元/吨，最高价 16080 元/吨，最低价 15505 元/吨，收盘价涨 560 元至 16010 元/吨，成交、持仓同步萎缩。

昨日东京市场期较大幅反弹，主力 912 合约早市开盘 159.121 日元，日内回撤至于 21 日均线附近在资金买盘的推动下大幅走高，收盘价报 161.7 日元/公斤。昨日东京市场整体持仓未见放量，但是基金的净多持仓比重有所上升。

昨日中橡网电子成交情况如下：全乳胶挂单均价 14638 元/吨，挂单量 229 吨，成交均价 14853 元/吨，成交 200 吨。

当日东南亚现货报价如下：SICOM 市场 8 月交货的泰国 3 号烟片胶 FOB 报价至 1640 美元/吨左右，8 月交货的 20 号标胶报价至 1504 美元/吨，7 月交货的马来西亚近月船期的标胶 SMR20 报价至 1617 美元/吨。

昨日，在美元指数大幅下挫的影响下，外盘原油大幅反弹带动大宗商品联动走高，沪胶昨日受外围资金入场推动，胶价突破上扬，呈现量价齐增的态势，昨晚铜和原油有较好表现，预计今日沪胶可能进一步冲高。

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

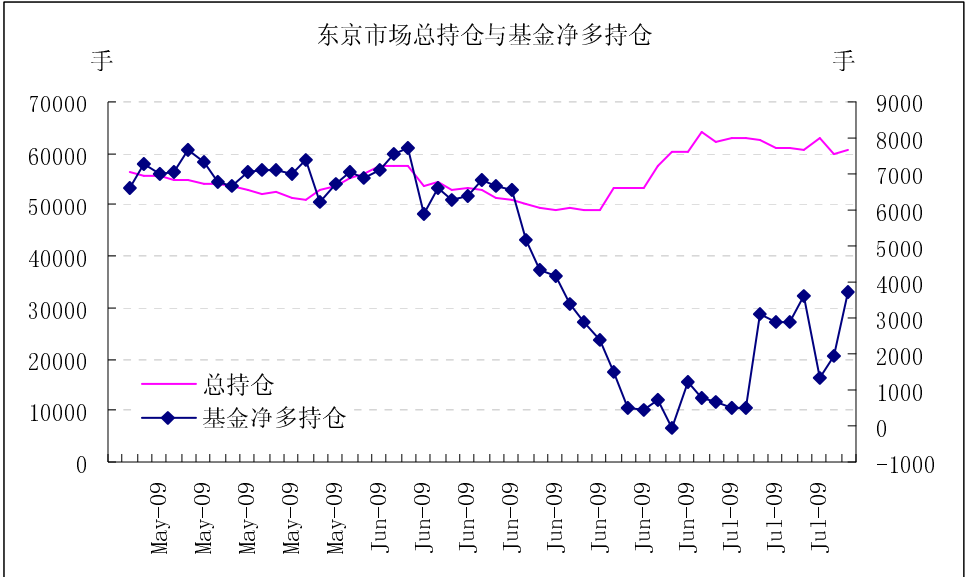
1、东京市场

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 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
2009 年 7 月 14 日	Rubber	14859	12912	15170	17117	1947	30029	30029
2009 年 7 月 15 日	Rubber	15843	12098	14570	18315	3745	30413	30413

2、东京市场总持仓和基金持仓走势图



2、新加坡市场

090715 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	152.00	156.00	155.00	155.80	230	1424
20FOB	Sep 09	152.80	156.90	154.80	156.90	54	1539
20FOB	Oct 09	153.00	157.20	156.00	157.20	172	2079
20FOB	Nov 09	153.50	156.80	155.50	156.80	82	2380
20FOB	Dec 09	153.50	157.50	155.50	157.50	92	2749
20FOB	Jan 10	154.00	0.00	0.00	158.00	0	932
20FOB	Feb 10	154.00	0.00	0.00	158.00	100	794
20FOB	Mar 10	154.00	0.00	0.00	158.00	0	879
20FOB	Apr 10	154.00	0.00	0.00	158.00	0	34
20FOB	May 10	154.00	0.00	0.00	158.00	0	4
20FOB	Jun 10	154.00	0.00	0.00	158.00	0	0
20FOB	Jul 10	154.00	0.00	0.00	158.00	0	0
RSS3	Aug 09	167.00	171.00	170.00	171.00	120	580
RSS3	Sep 09	166.00	167.50	167.50	170.00	29	683
RSS3	Oct 09	163.50	167.00	166.50	168.00	30	1032
RSS3	Nov 09	163.50	168.00	167.00	168.00	120	938
RSS3	Dec 09	164.00	167.00	167.00	168.00	10	1295
RSS3	Jan 10	164.20	0.00	0.00	168.70	0	306

RSS3	Feb 10	164.20	0.00	0.00	168.70	0	332
RSS3	Mar 10	164.20	0.00	0.00	168.70	0	267
RSS3	Apr 10	164.20	0.00	0.00	168.70	0	10
RSS3	May 10	164.20	0.00	0.00	168.70	0	0
RSS3	Jun 10	164.20	0.00	0.00	168.70	0	0
RSS3	Jul 10	164.20	0.00	0.00	168.70	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 (8月)	SMR20 (8月)	RSS3 (9月)	SMR20 (9月)	RSS3 (11月)	SMR20 (11月)
报价 美元/吨	1710	1558	1700	1569	1680	1568
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	6.8287	6.8287	6.8248	6.8248	6.8215	6.8215
运杂费 元/吨	200	200	200	200	200	200
进口成本	16595	12648	16489	12728	16290	12714

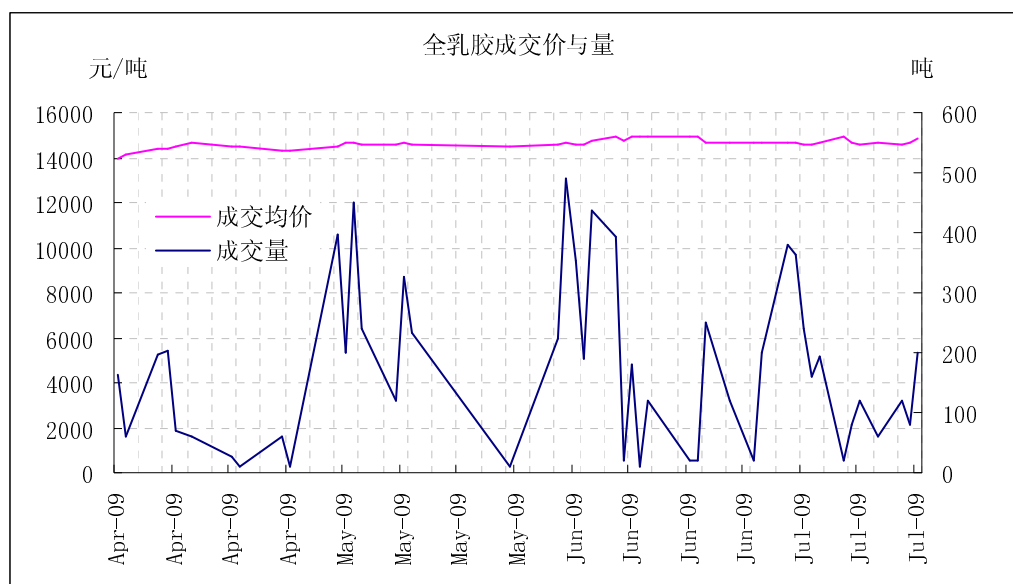
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，8、9、11 月采用外汇交易中心远期掉期报价。

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
8-Jul-09	307	14633	120	14600
10-Jul-09	282	14648	60	14650
13-Jul-09	404	14621	120	14600
14-Jul-09	229	14638	200	14853
15-Jul-09				

附：海南市场与云南市场标一成交价与量图片

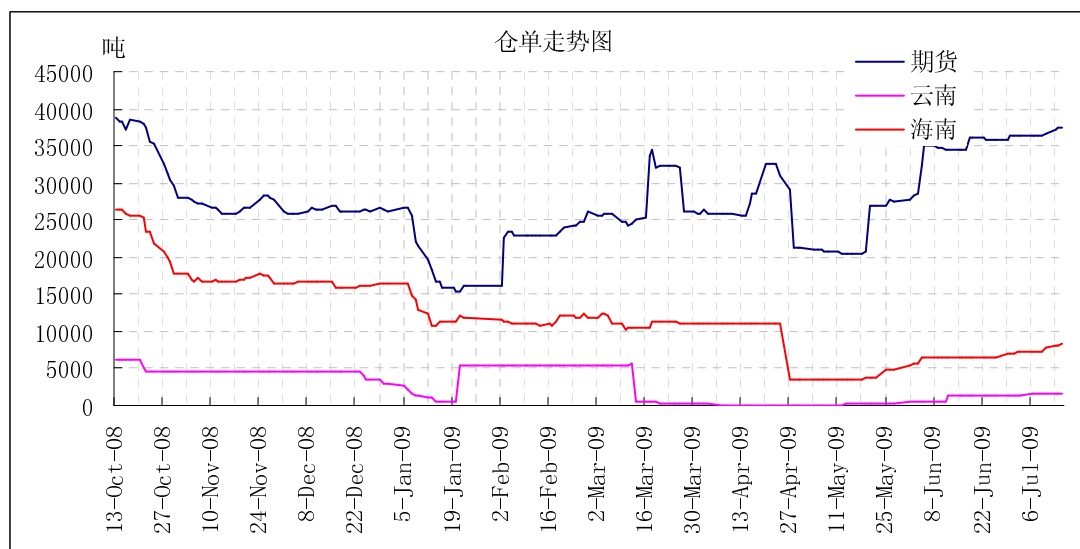


4、沪胶库存

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 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
2009 年 7 月 14 日	37965	23740	3630	1665	8930	0
2009 年 7 月 15 日	38165	23940	3630	1665	8930	0

附图



5、产区天气动态

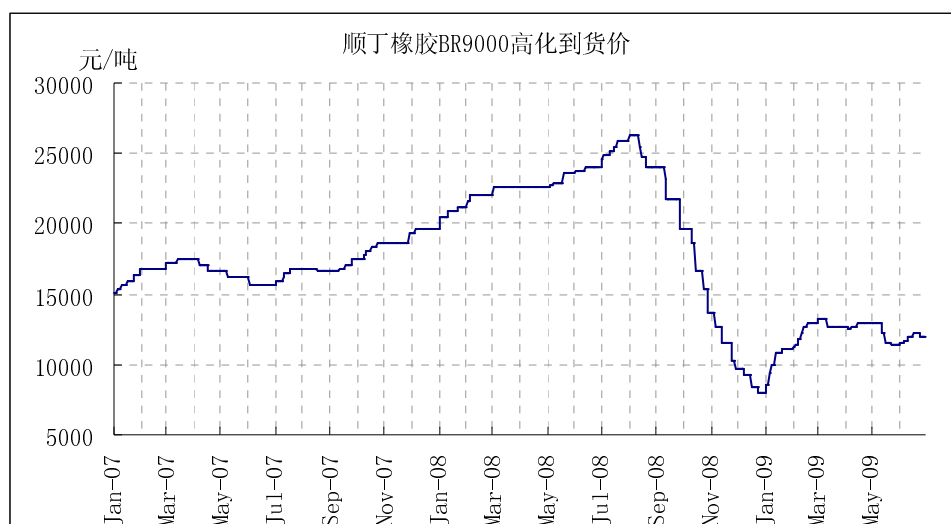
泰国天气预报

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.

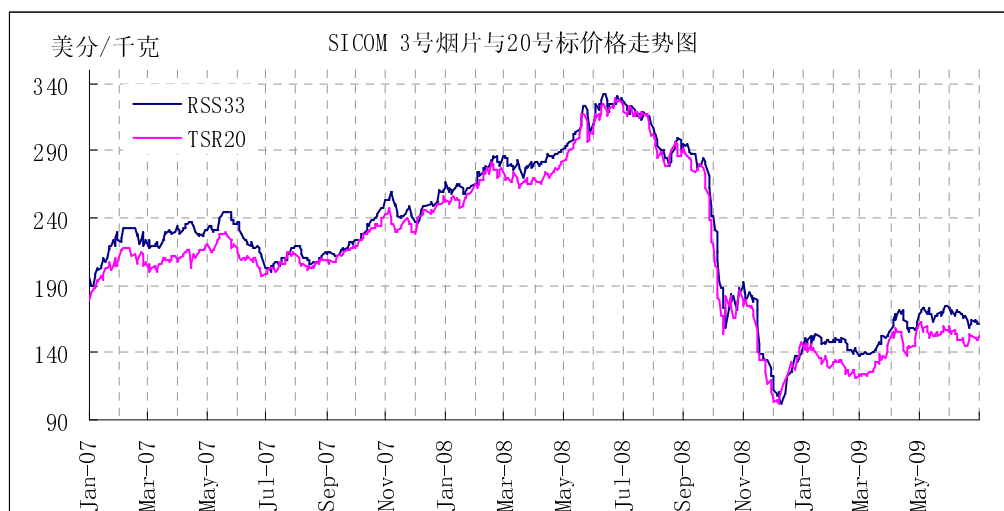
	Southwesterly winds 20-40 km/hr. Wave height 2-3 meters.
Metropolitan	Scattered thundershowers through of the period. And isolated heavy rain during 19-20 Jul. Southwesterly winds 15-35 km/hr.
Time Issued : Jul 14, 2009	

6、合成橡胶报价



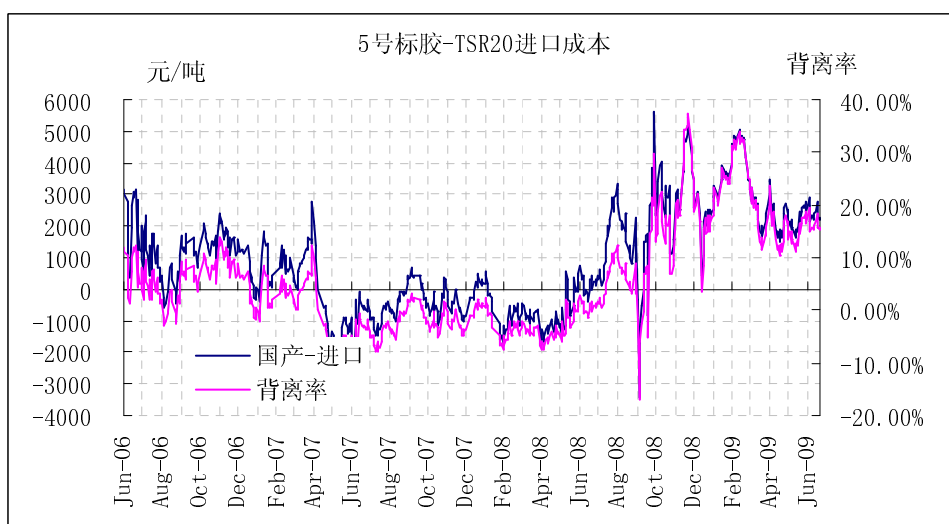
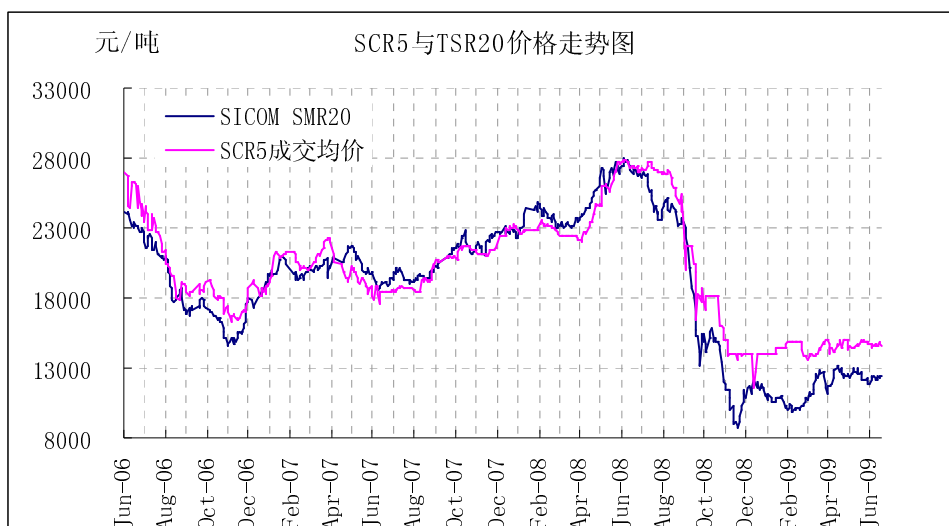
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

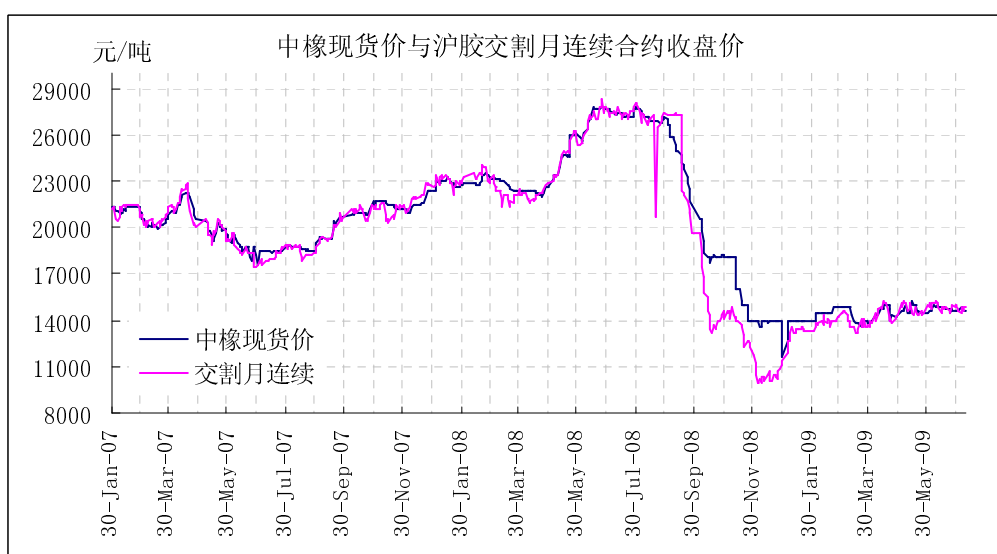


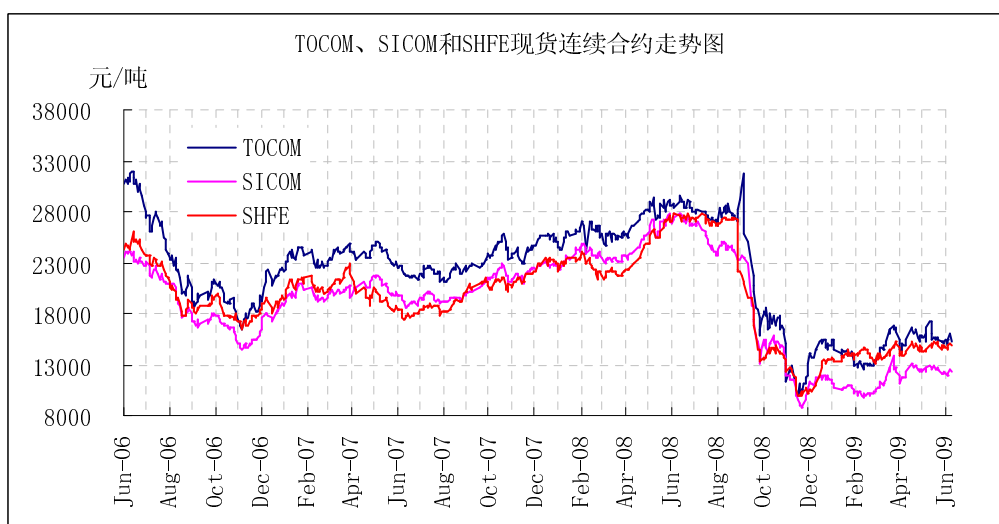
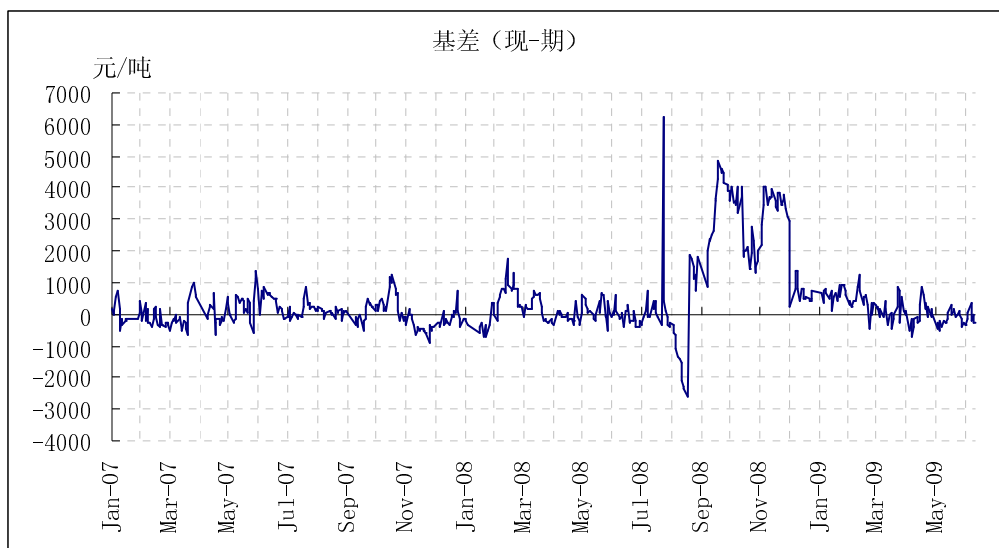
数据来源：SICOM

20 号马标进口成本与垦区标一价格走势



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