

天胶晨讯（20090724）

周四，沪胶高开低走。主力 1001 合约开盘价 17650 元/吨，最高价 17715 元/吨，最低价 17320 元/吨，收盘价跌 30 元至 174155 元/吨，成交、持仓同步放量，当日近月合约的减仓量超过 1001 合约的增仓量。

昨日东京市场期胶冲高回落。主力 912 合约早市开盘 172.7 日元，日内最高上冲至 177.2 日元，收盘价报 173.9 日元/公斤。昨日东京场整体持仓小幅放量，基金的净多持仓比重进一步攀升。

昨日中橡网电子成交情况如下：全乳胶挂单均价 16260 元/吨，挂单量 450 吨，无成交。

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 1805 美元/吨左右，8 月交货的 20 号标胶报价至 1648 美元/吨，7 月交货的马来西亚近月船期的标胶 SMR20 报价至 1717 美元/吨。

昨日沪胶盘中厮杀激烈，近月合约的建仓幅度超过新晋主力 1001 合约，昨晚外盘金属和原油表现不错，相关市场的多头人气可能继续影响沪胶市场。

重要行业数据汇总

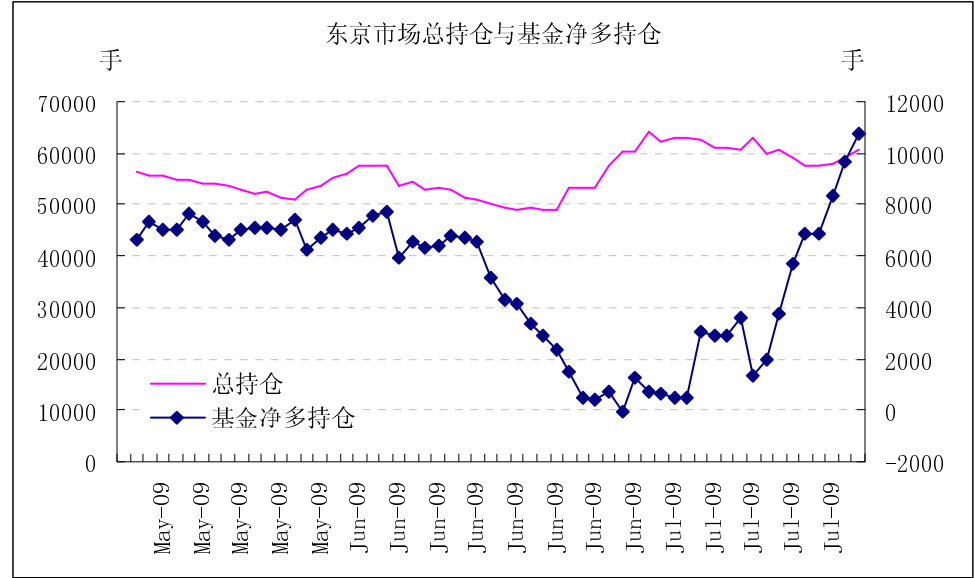
目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

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 17 日	Rubber	16489	9645	12360	19204	6844	28849	28849
2009 年 7 月 20 日	Rubber	16489	9645	12360	19204	6844	28849	28849
2009 年 7 月 21 日	Rubber	17186	8850	11751	20087	8336	28937	28937
2009 年 7 月 22 日	Rubber	18444	8740	11100	20804	9704	29544	29544
2009 年 7 月 23 日	Rubber	19213	8422	11033	21824	10791	30246	30246

2、东京市场总持仓和基金持仓走势图



2、新加坡市场

090723 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	165.60	165.00	164.80	164.80	52	869
20FOB	Sep 09	166.00	166.80	164.50	165.60	130	1525
20FOB	Oct 09	166.00	167.00	166.20	166.50	100	2126
20FOB	Nov 09	166.50	0.00	0.00	166.50	0	2510
20FOB	Dec 09	167.00	167.00	167.00	167.00	20	2747
20FOB	Jan 10	167.00	0.00	0.00	167.00	0	982
20FOB	Feb 10	167.10	0.00	0.00	167.00	0	864
20FOB	Mar 10	167.10	0.00	0.00	167.00	0	924
20FOB	Apr 10	167.50	0.00	0.00	167.00	0	34
20FOB	May 10	167.50	0.00	0.00	167.00	0	4
20FOB	Jun 10	167.50	0.00	0.00	167.00	0	0
20FOB	Jul 10	167.50	0.00	0.00	167.00	0	0
RSS3	Aug 09	180.00	0.00	0.00	180.50	0	364

RSS3	Sep 09	180.00	0.00	0.00	180.50	0	644
RSS3	Oct 09	179.00	0.00	0.00	180.00	40	1022
RSS3	Nov 09	179.00	0.00	0.00	180.00	40	982
RSS3	Dec 09	179.00	0.00	0.00	180.00	40	1301
RSS3	Jan 10	179.80	0.00	0.00	180.30	20	363
RSS3	Feb 10	179.80	0.00	0.00	180.30	20	368
RSS3	Mar 10	179.80	0.00	0.00	180.30	20	400
RSS3	Apr 10	180.00	0.00	0.00	180.50	0	10
RSS3	May 10	180.00	0.00	0.00	180.50	0	0
RSS3	Jun 10	180.00	0.00	0.00	180.50	0	0
RSS3	Jul 10	180.00	0.00	0.00	180.50	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 (8月)	SMR20 (8月)	RSS3 (9月)	SMR20 (9月)	RSS3 (11月)	SMR20 (11月)
报价 美元/吨	1805	1648	1805	1656	1800	1665
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	6.8259	6.8259	6.8226	6.8226	6.8292	6.8292
运杂费 元/吨	200	200	200	200	200	200
进口成本	17498	13361	17490	13419	17459	13504

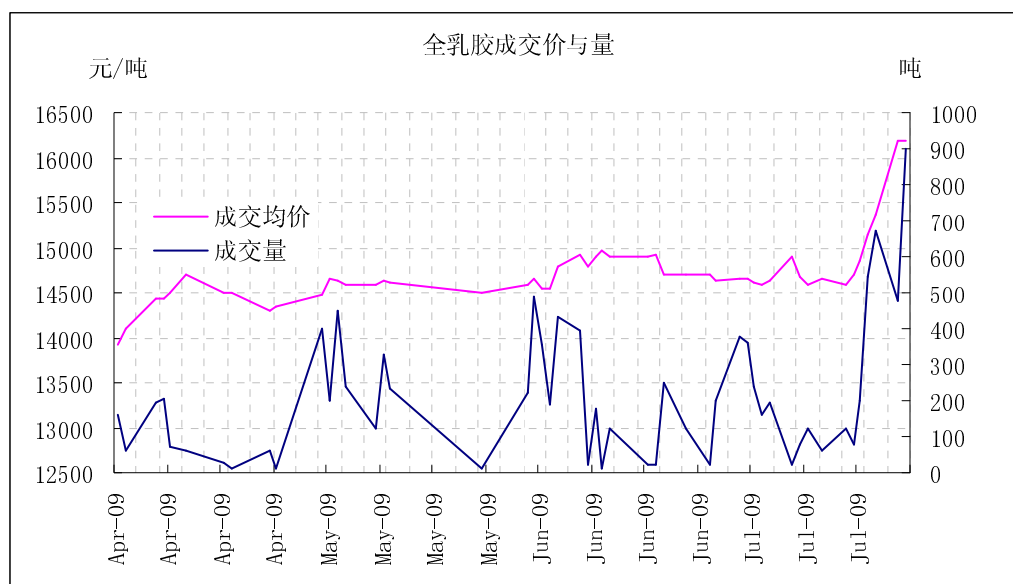
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，8、9、11 月采用外汇交易中心远期掉期报价。

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
17-Jul-09	702	15036	674	15359
20-Jul-09	540	15622	480	16184
21-Jul-09	1120	16046	900	16181
22-Jul-09	669	16114	585	16376
23-Jul-09	450	16260	无成交	

附：海南市场与云南市场标一成交价与量图片

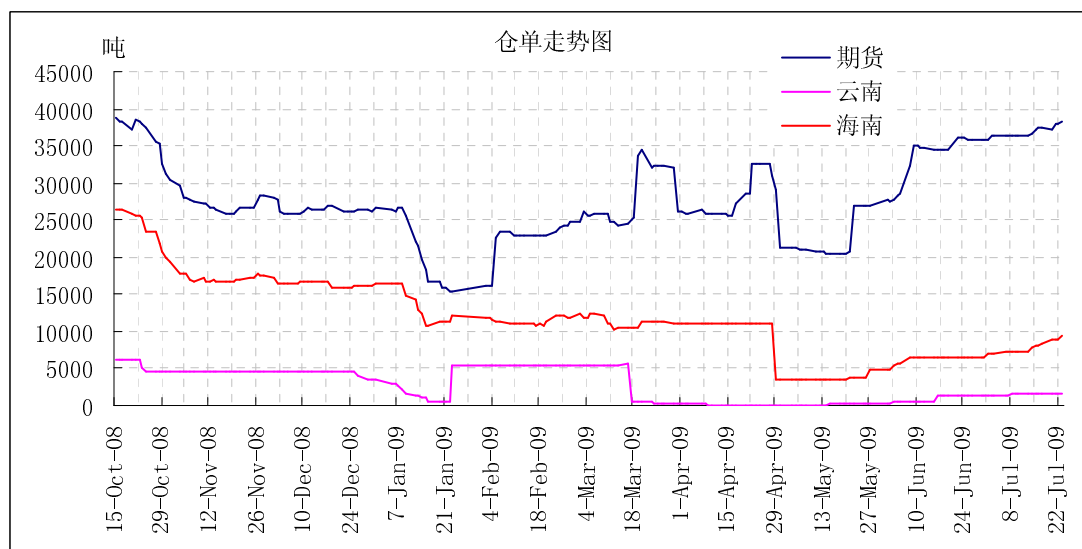


4、沪胶库存

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 17 日	39265	24440	3630	1665	9530	0
2009 年 7 月 20 日	40165	24440	3630	1665	10430	0
2009 年 7 月 21 日	40065	24340	3630	1665	10430	0
2009 年 7 月 22 日	40570	24340	3630	1470	11130	0
2009 年 7 月 23 日	40670	24440	3630	1470	11130	0

附图



5、产区天气动态

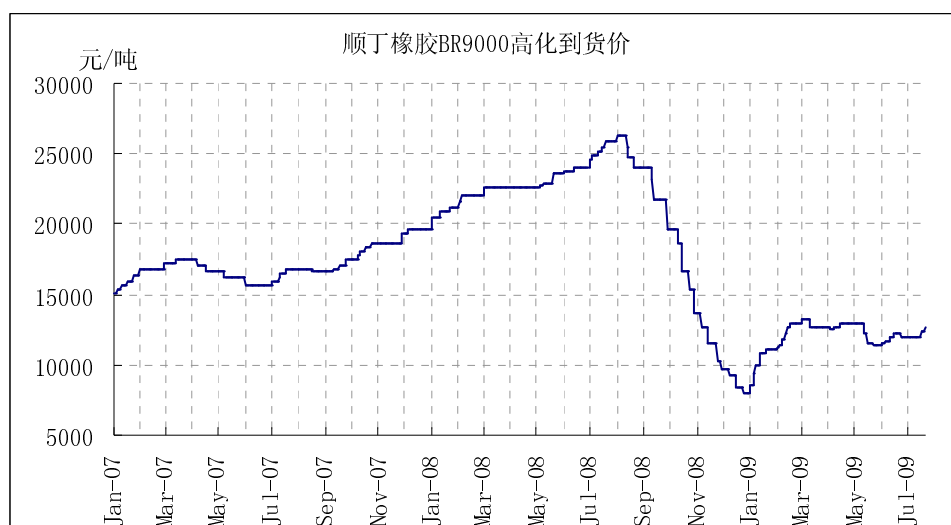
泰国天气预报

7-day Forecast

For period of Jul 19, 2009 - Jul 25, 2009	
Weather Forecast	During 19-21 Jul, the strong southwest monsoon prevails over the Andaman Sea, Thailand and the Gulf. A low pressure cell covers upper Vietnam. Scattered rains and isolated heavy rain are likely in the North, Northeast, the western portion of Thailand and the East. Wind-waves in the Andaman Sea and the upper Gulf have strength. After that during 22-25 Jul, The southwest monsoon prevails over the areas will weaken. Decreasing in rainfalls is likely the country. Wind-waves in the areas will be weakening. As a tropical Storm "Molave" centered over the southern of China near Hong Kong by today. It will downgrade and dissipate on 20-21 July. Warning During 19-21 Jul, people in areas especially in the North, Northeast, the western portion of Thailand and the East should beware of heavy rain. All ships in the Andaman Sea and the upper Gulf of Thailand should proceed with caution.
Northern Part	During 19-21 Jul, scattered thundershowers and isolated heavy rain mainly in the upper portion. Southwesterly winds 10-30 km/hr. After that during 22-25 Jul, widely scattered to scattered thundershowers.
Northeastern Part	During 19-21 Jul, scattered thundershowers and isolated heavy rain mainly in the upper and eastern portions. Southwesterly winds 15-35 km/hr. After that during 22-25 Jul, widely scattered to scattered thundershowers.
Central Part	Widely scattered to scattered thundershowers through of the period. During 19-21 Jul, isolated heavy rain mainly in the western portion. Southwesterly winds 15-30 km/hr.
Eastern Part	Scattered to scattered thundershowers through of the period. During 19-21 Jul, isolated heavy rain mostly along the coastal areas. Southwesterly winds 20-40 km/hr. Wave height 2-3 meters. After that during 22-25 Jul, southwesterly winds 20-35 km/hr. Wave height about 2 meters.

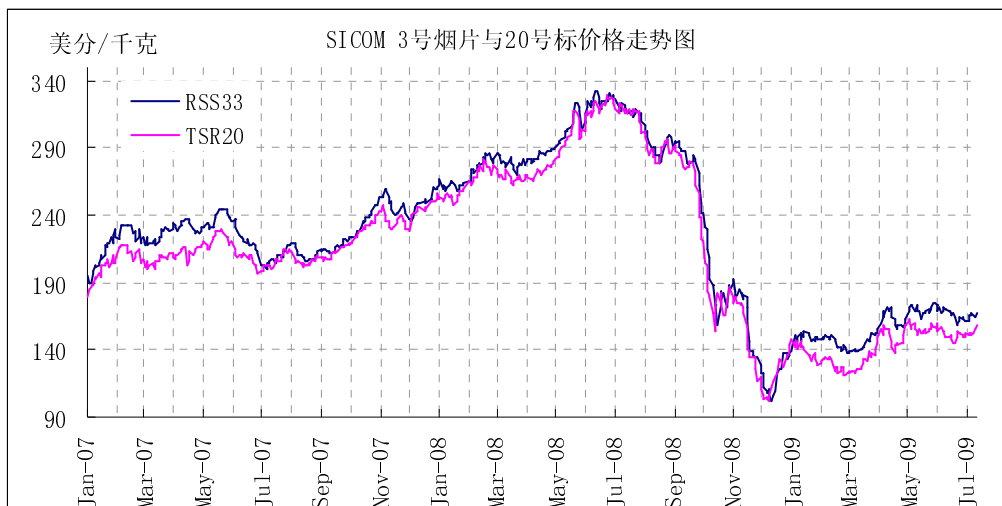
Southern Part (East Coast)	During 19-21 Jul, scattered thundershowers and isolated heavy rain mainly in the upper portion. Southwesterly winds 20-35 km/hr. Wave height about 2 meters. After that during 22-25 Jul, widely scattered to scattered thundershower. Southwesterly winds 15-35 km/hr. Wave height 1- 2 meters.
Southern Part (West Coast)	During 19-21 Jul, scattered to fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 20-40 km/hr. Wave height 2-3 meters. After that during 22-25 Jul, scattered thundershowers. Southwesterly winds 20-35 km/hr. Wave height about 2 meters.
Metropolitan	Widely scattered to scattered thundershowers through of the period. Southwesterly winds 15-35 km/hr.
Time Issued : Jul 19, 2009	

6、合成橡胶报价



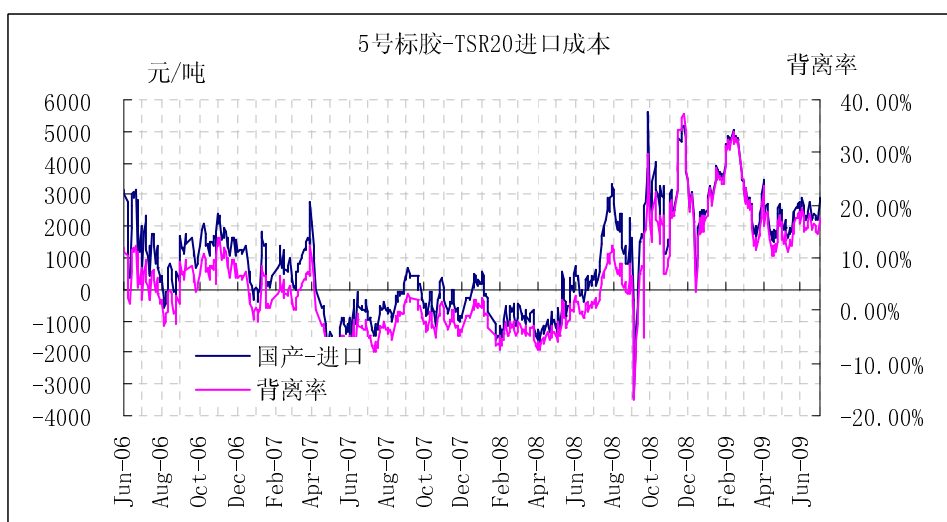
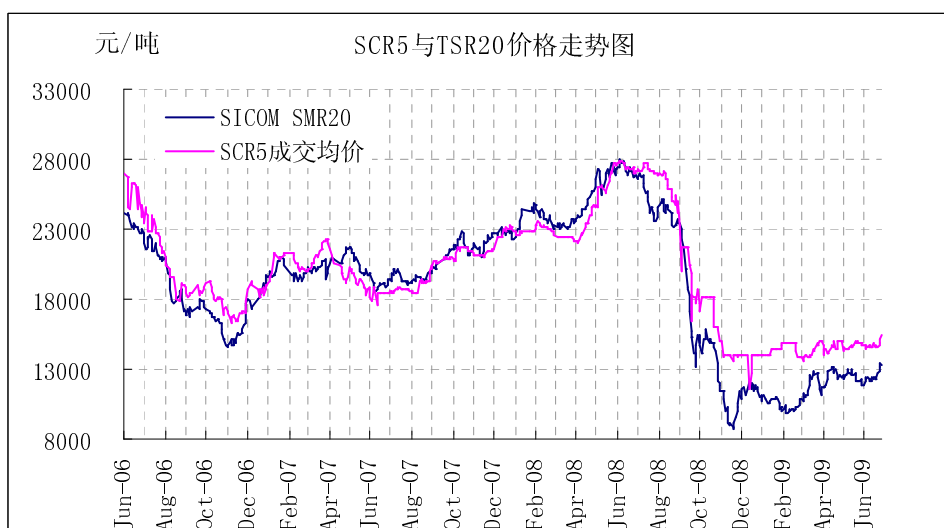
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

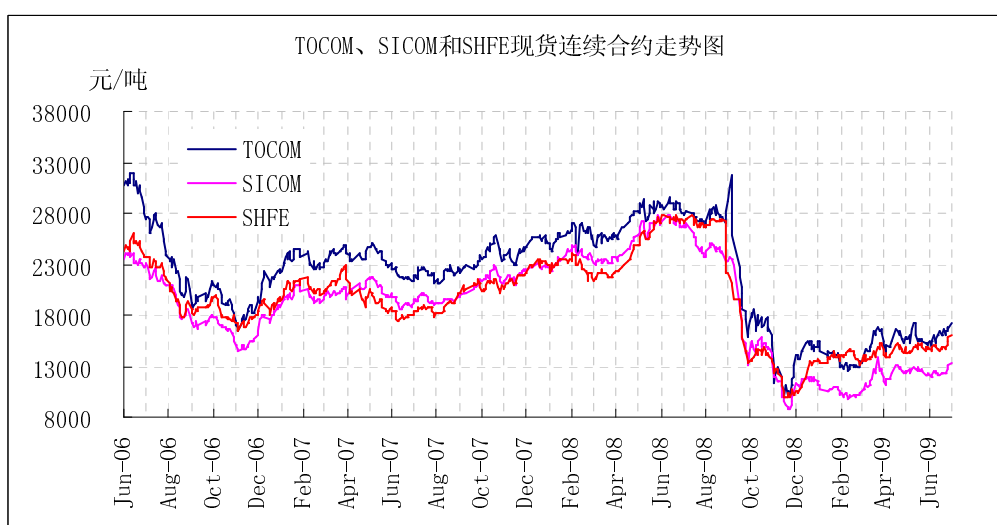
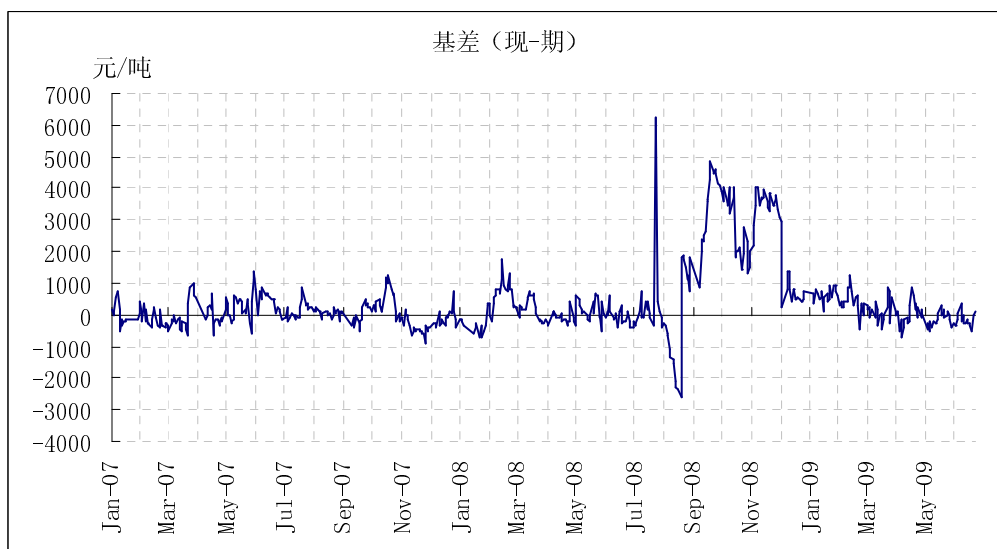
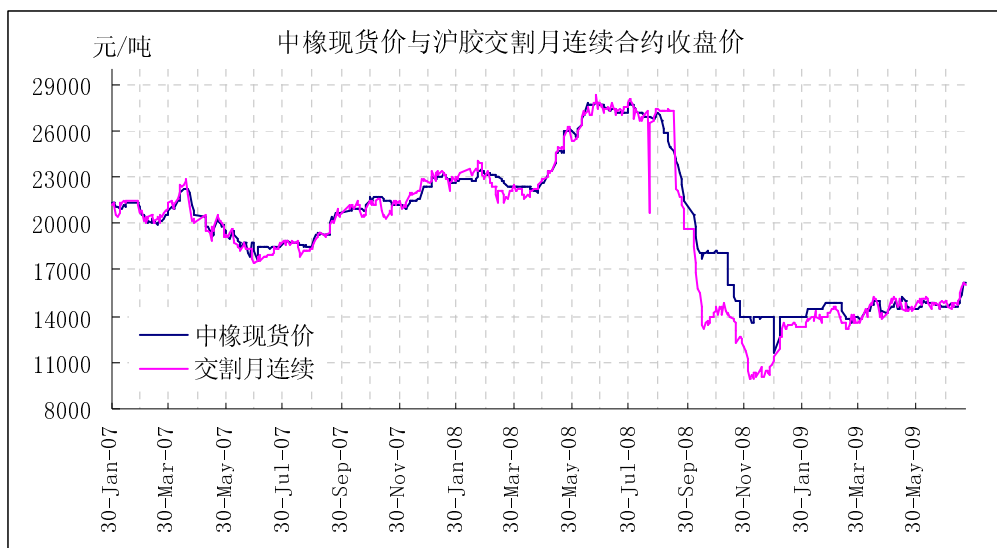


数据来源：SICOM

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

