

天胶晨讯（20090730）

周三，沪胶出现高位剧烈振荡走势。主力 1001 合约开盘价 17800 元/吨，最高价 18230 元/吨，最低价 17185 元/吨，收盘时跌 355 元至 17545 元/吨，成交大幅放量，持仓小量萎缩。

昨日东京市场期胶振荡回落。主力 1001 合约早市开盘 183.9 日元，日内最高上冲至 186.2 日元，收盘价报 180.9 日元/公斤。昨日东京场整体持仓与基金的净多持仓比重继续放大。

昨日中橡网电子成交情况如下：全乳胶挂单均价 16650 元/吨，挂单量 604 吨，成交均价 16743 元/吨，成交 544 吨。

当日东南亚现货报价如下：SICOM 市场近月交货的泰国 3 号烟片胶 FOB 报价至 1895 美元/吨左右，近月交货的 20 号标胶报价至 1659 美元/吨，近月交货的马来西亚近月船期的标胶 SMR20 报价至 1780 美元/吨。

近两日，随着美元止跌企稳，原油率先下跌以及国内商品市场资金减仓共同拉开了部分商品回调的序幕，从技术上看，胶价回调未到位。

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

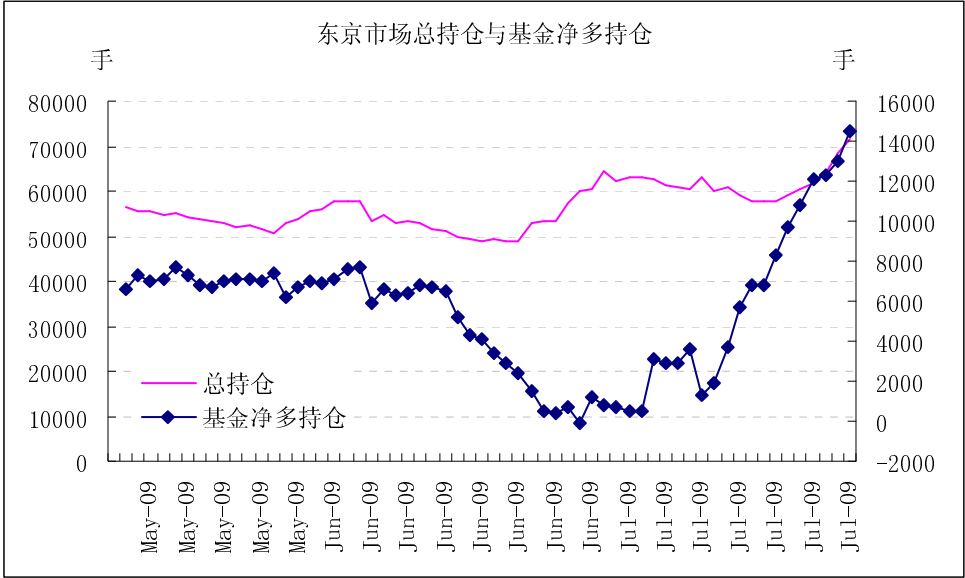
1、东京市场

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 23 日	Rubber	19213	8422	11033	21824	10791	30246	30246

2009 年 7 月 24 日	Rubber	19635	7499	11249	23385	12136	30884	30884
2009 年 7 月 27 日	Rubber	19985	7673	11953	24265	12312	31938	31938
2009 年 7 月 28 日	Rubber	20330	7340	13812	26802	12990	34142	34142
2009 年 7 月 29 日	Rubber	21781	7262	14038	28557	14519	35819	35819

2、东京市场总持仓和基金持仓走势图



2、新加坡市场

090729 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	170.70	168.50	165.90	165.90	51	651
20FOB	Sep 09	172.30	170.80	169.00	169.40	84	1451
20FOB	Oct 09	173.50	0.00	0.00	169.50	0	2206
20FOB	Nov 09	174.00	170.00	170.00	171.00	70	2350
20FOB	Dec 09	174.10	172.50	172.50	171.50	20	2919
20FOB	Jan 10	175.00	172.00	172.00	172.00	60	1044
20FOB	Feb 10	175.00	0.00	0.00	172.00	0	892
20FOB	Mar 10	175.00	175.00	175.00	172.00	10	942
20FOB	Apr 10	175.00	0.00	0.00	172.00	0	34
20FOB	May 10	175.00	0.00	0.00	172.00	0	4
20FOB	Jun 10	175.00	0.00	0.00	172.00	0	0
20FOB	Jul 10	175.00	0.00	0.00	172.00	0	0
RSS3	Aug 09	190.00	188.50	188.50	189.50	16	228
RSS3	Sep 09	191.50	187.00	187.00	187.00	27	603
RSS3	Oct 09	190.00	190.50	190.50	187.50	20	1026
RSS3	Nov 09	190.00	190.50	186.00	187.50	40	978
RSS3	Dec 09	190.00	190.50	186.00	187.50	60	1276

RSS3	Jan 10	190.50	189.50	186.00	187.50	40	383
RSS3	Feb 10	190.50	189.50	189.50	187.50	20	368
RSS3	Mar 10	190.50	189.50	189.50	187.50	20	390
RSS3	Apr 10	190.50	0.00	0.00	187.50	0	10
RSS3	May 10	190.50	0.00	0.00	187.50	0	0
RSS3	Jun 10	190.50	0.00	0.00	187.50	0	0
RSS3	Jul 10	190.50	0.00	0.00	187.50	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	1895	1659	1870	1694	1875	1710
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	6.8273	6.8273	6.8236	6.8236	6.8204	6.8204
运杂费 元/吨	200	200	200	200	200	200
进口成本	18365	13452	18115	13724	18155	13846

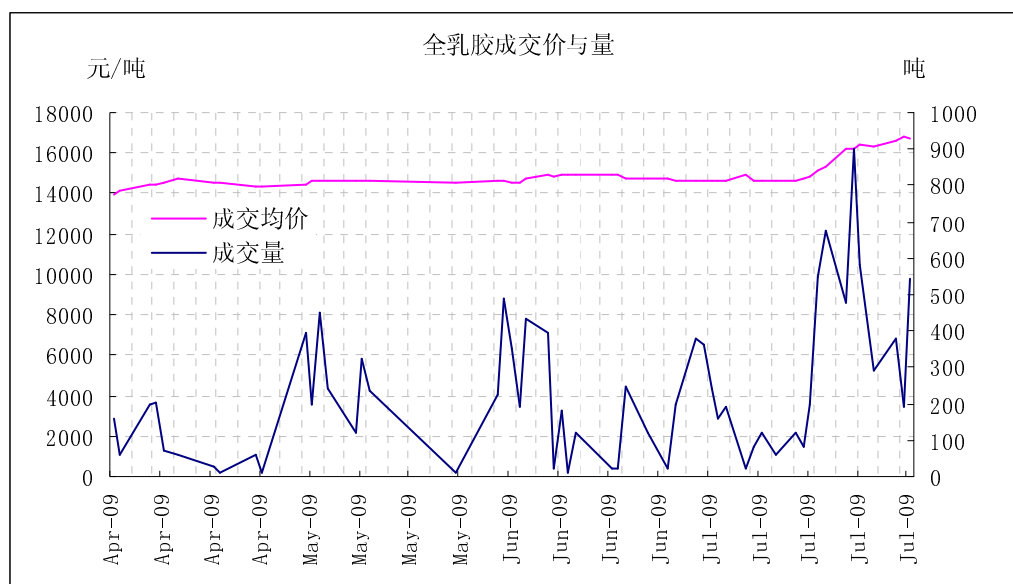
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，8、9、11 月采用外汇交易中心远期掉期报价。

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
23-Jul-09	450	16260	无成交	
24-Jul-09	471	16321	291	16341
27-Jul-09	514	16338	380	16659
28-Jul-09	414	16567	190	16768
29-Jul-09	604	16650	544	16743

附：海南市场与云南市场标一成交价与量图片

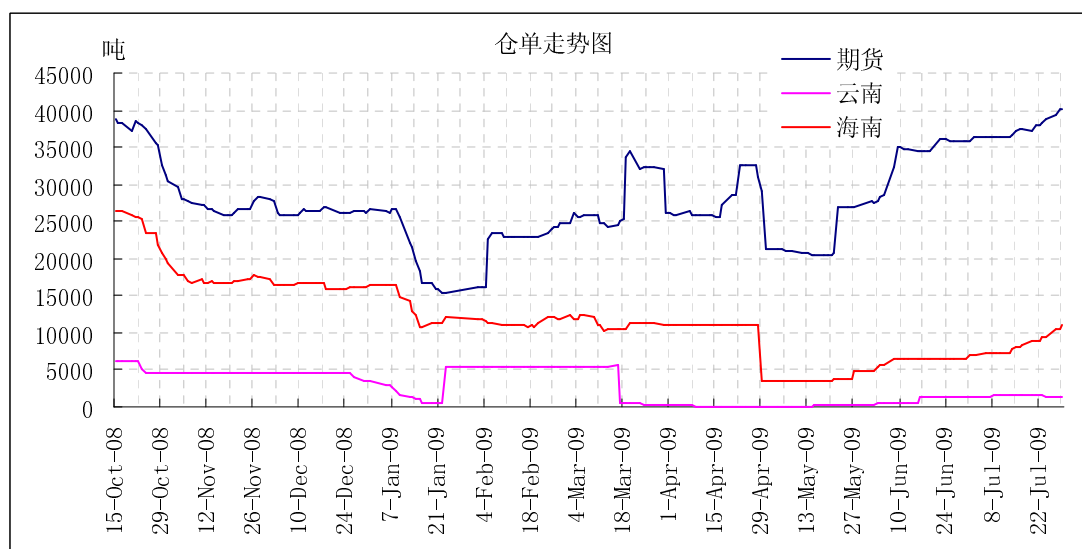


4、沪胶库存

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 23 日	40670	24440	3630	1470	11130	0
2009 年 7 月 24 日	40770	24440	3630	1470	11230	0
2009 年 7 月 27 日	42770	24440	3830	1470	13030	0
2009 年 7 月 28 日	42970	24640	3830	1470	13030	0
2009 年 7 月 29 日	42970	24640	3830	1470	13030	0

附图



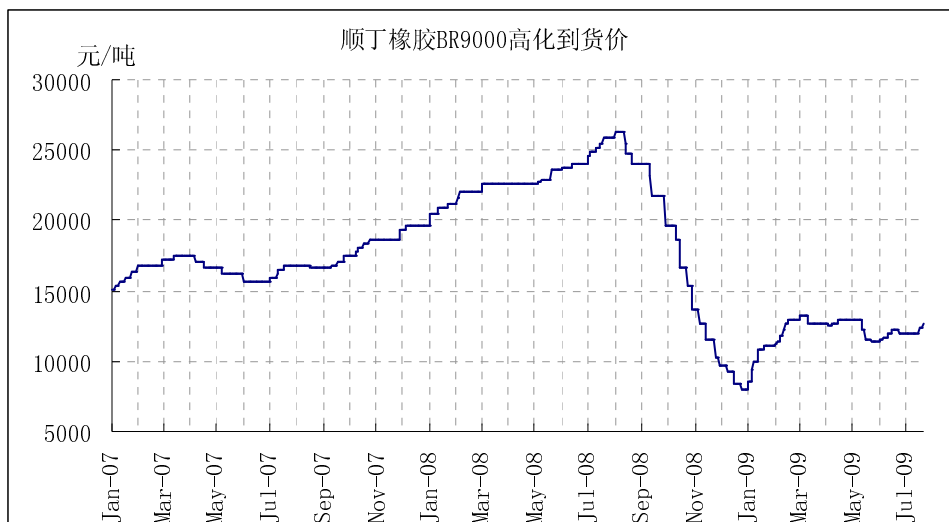
5、产区天气动态

泰国天气预报

7-day Forecast

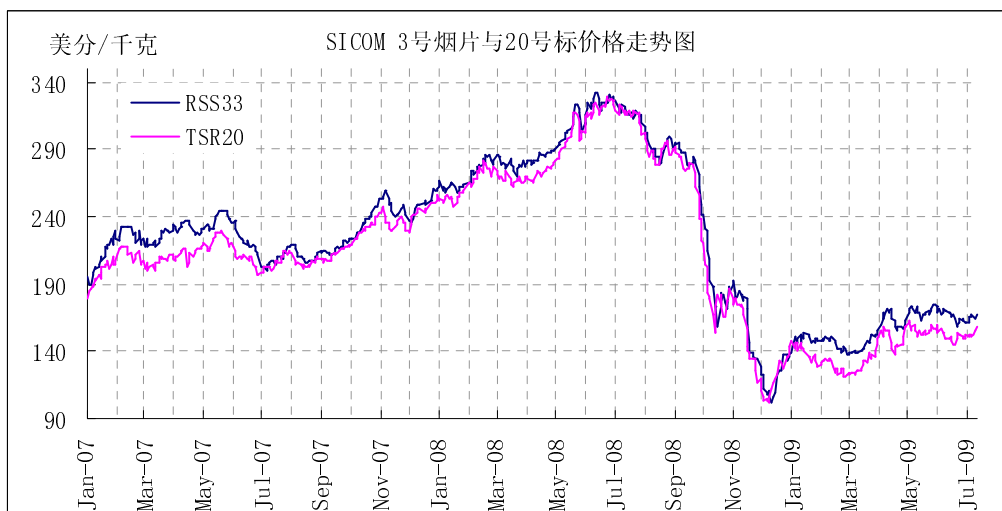
For period of Jul 25, 2009 - Jul 31, 2009	
Weather Forecast	During 25-26 Jul, the moderate southwest monsoon prevails over the Andaman Sea, Thailand and the Gulf and a low pressure cell covers upper Vietnam. Fairly widespread rains and isolated heavy rain are likely in the Central, the East and the South and then during 27-28 Jul, the southwest monsoon prevails over the areas will be weaken. Decreasing in rainfalls over the country. After that during 29-31 Jul, this southwest monsoon will be strength. Increasing in rainfalls is likely in the windward side or the western portion of Thailand and the East. Warning During 25-26 Jul, people in the East and the South should beware of flooding conditions. All ships in the Andaman Sea and the upper Gulf of Thailand should proceed with caution.
Northern Part	During 25-26 Jul, scattered thundershowers and isolated heavy rain. Southwesterly winds 10-30 km/hr. After that during 27-31 Jul, widely scattered to scattered thundershowers mostly in the west part.
Northeastern Part	During 25-26 Jul, scattered thundershowers and isolated heavy rain mostly in the eastern and lower portion. Southwesterly winds 15-30 km/hr. After that during 27-31 Jul, widely scattered to scattered thundershowers.
Central Part	During 25-26 Jul, scattered to fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 15-30 km/hr. After that during 27-31 Jul, scattered thundershowers mostly in the western portion.
Eastern Part	During 25-26 Jul, scattered to fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 15-35 km/hr. Wave height 1-2 meters. After that during 27-31 Jul, scattered thundershowers. Southwesterly winds 20-35 km/hr. Wave height about 2 meters.
Southern Part (East Coast)	During 25-27 Jul, scattered thundershowers. As during 28-31 Jul, scattered to fairly widespread thundershowers and isolated heavy rain mostly in the upper portion. Southwesterly winds 15-35 km/hr. Wave height 1-2 meters.
Southern Part (West Coast)	During 25-26 and 29-31 Jul, scattered to fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 20-40 km/hr. Wave height 2-3 meters. As during 27-28 Jul, scattered thundershowers. Southwesterly winds 15-35 km/hr. Wave height 1-2 meters.
Metropolitan	During 25-26 and 29-31 Jul, scattered thundershowers and isolated heavy rain. Southwesterly winds 15-30 km/hr. As during 27-28 Jul, widely scattered to scattered thundershowers.

6、合成橡胶报价



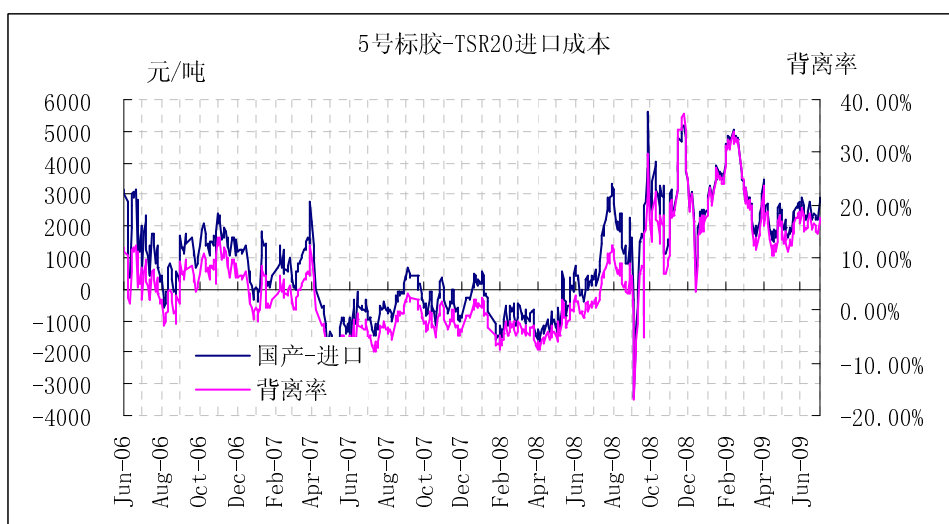
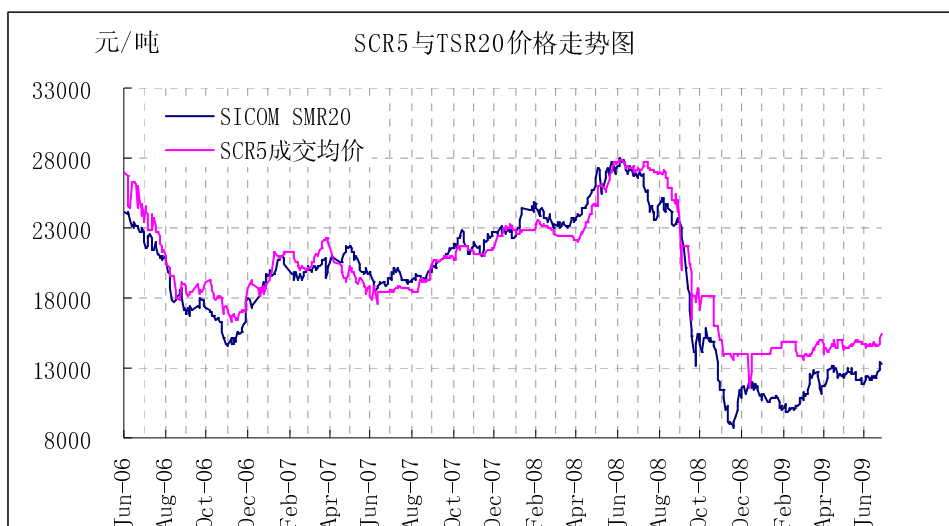
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

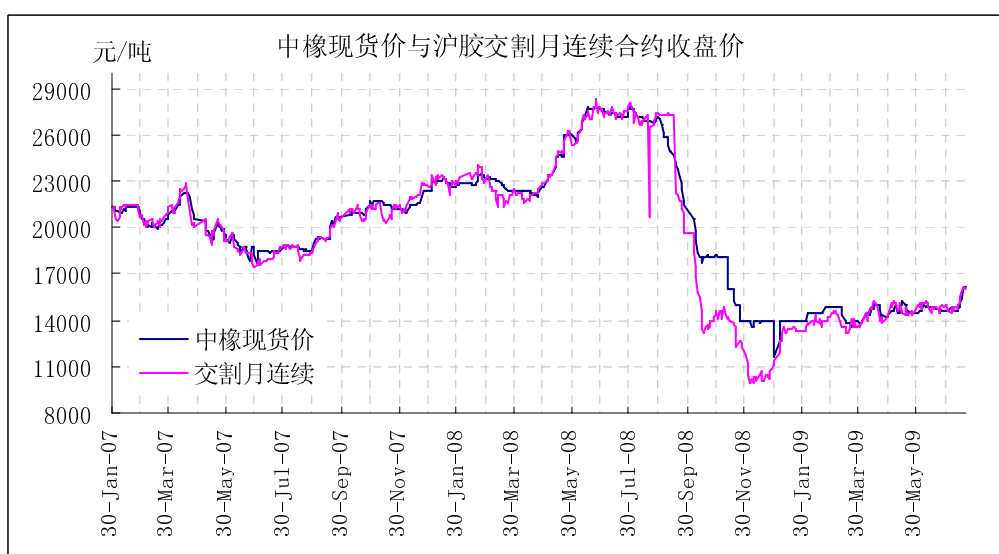


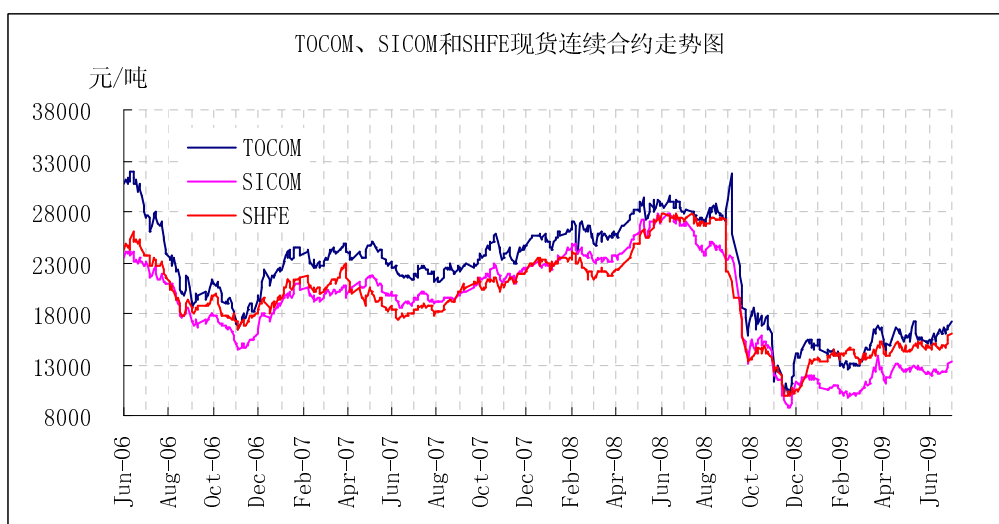
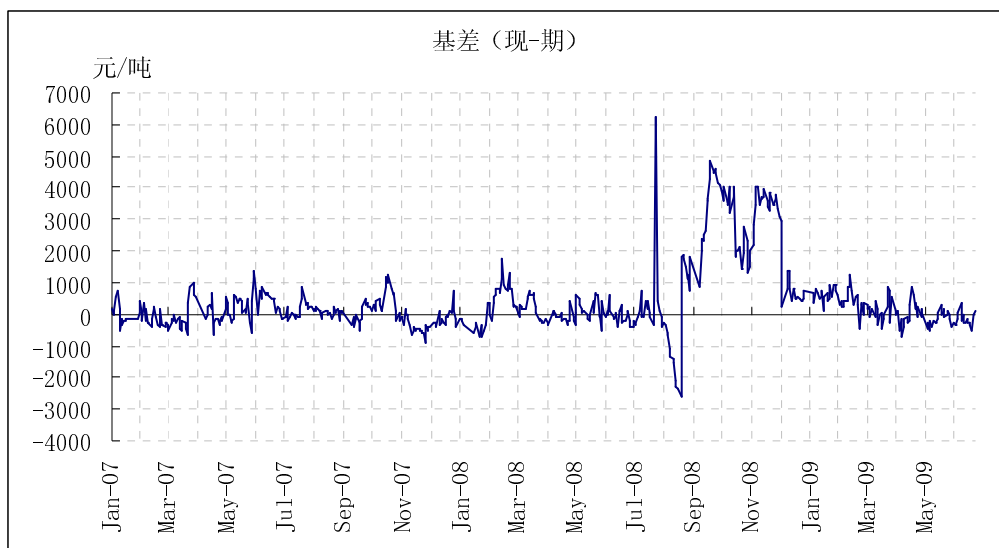
数据来源：SICOM

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