

天胶晨讯（20090903）

周三低开低走，价格继续探低寻求支撑。主力 1001 合约开盘价 17700 元/吨，最高价 17700 元/吨，最低价 17330 元/吨，收盘跌 650 元至 17460 元/吨，成交、持仓同步萎缩。

昨日东京期振荡下行。东京期较主力 1002 合约早市开盘 199.8 日元，日内最高价 205.9 日元，收盘价报 205 日元/公斤。昨日东京场整体持仓与基金的净多持仓双双呈现继续萎缩的态势。

昨日中橡网电子成交情况如下：全乳胶挂单均价 17712 元/吨，挂单量 863 吨，无成交。

昨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 2120 美元/吨左右，近月交货的 20 号标胶报价至 1940 美元/吨。

经过此番下跌，部分大宗商品同时面临 60 日均线的考验，昨日沪胶暂时在 60 日均线处获得支持，考虑逢高沽空，控制好仓位。

重要行业数据汇总

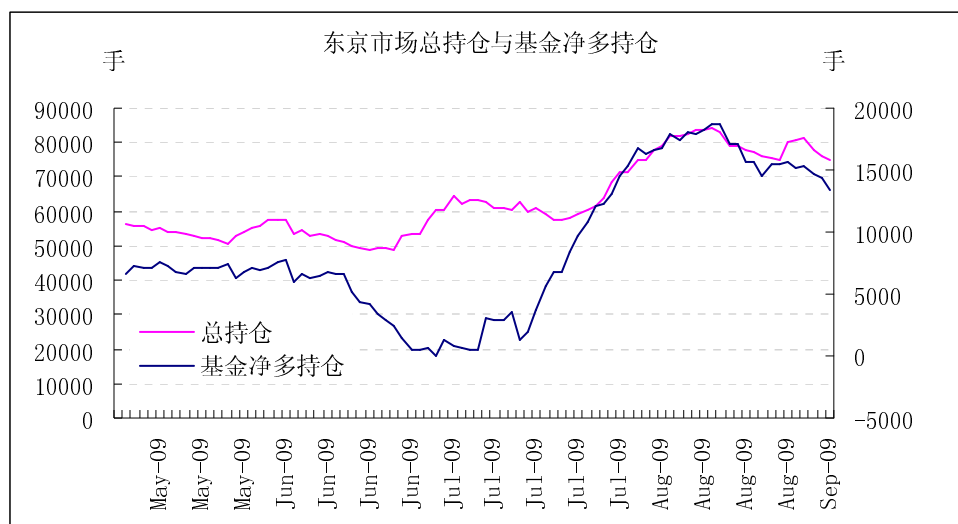
目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

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 8 月 27 日	Rubber	22102	6985	18189	33306	15117	40291	40291
2009 年 8 月 28 日	Rubber	22132	6871	18516	33777	15261	40648	40648
2009 年 8 月 31 日	Rubber	21691	7076	17114	31729	14615	38805	38805
2009 年 9 月 1 日	Rubber	20779	6469	17269	31579	14310	38048	38048
2009 年 9 月 2 日	Rubber	20095	6698	17234	30631	13397	37329	37329

2、东京市场总持仓和基金持仓走势图



2、新加坡市场

090903 3号烟片与20号马来西亚标胶交易情况

SICOM RSS3 02-Sep-2009						SICOM TSR20 02-Sep-2009					
Contract Month	High	Low	Close	Vol	OI	Contract Month	High	Low	Close	Vol	OI
Oct-09	0	0	212	0	422	Oct-09	195.5	191.7	194	88	1441
Nov-09	0	0	212.5	100	697	Nov-09	194	191.7	194	734	1567
Dec-09	0	0	211.5	0	871	Dec-09	193.8	193.8	193.8	4	2761
Jan-10	0	0	210.9	100	581	Jan-10	194	193.5	193.5	62	1459
Feb-10	0	0	211	0	442	Feb-10	194	194	194	10	1281
Mar-10	0	0	211	0	536	Mar-10	0	0	194.5	0	1494
Apr-10	0	0	212	0	190	Apr-10	0	0	195.5	200	1020
May-10	0	0	212	0	200	May-10	0	0	195.5	396	846
Jun-10	0	0	212	0	200	Jun-10	0	0	195.5	0	588
Jul-10	0	0	212	0	0	Jul-10	0	0	195.5	0	60
Aug-10	0	0	212	0	200	Aug-10	0	0	195.5	0	210
Sep-10	0	0	212	0	0	Sep-10	0	0	195.5	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 (9月)	SMR20 (9月)	RSS3 (11月)	SMR20 (11月)	RSS3 (1月)	SMR20 (1月)
报价 美元/吨	2120	1940	2125	1940	2109	1935
关税 (元/吨)	2600	0 关税	2600	0 关税	2600	0 关税

增值税 单位:%	17	17	17	17	17	17
汇率	6.8261	6.8261	6.8171	6.8171	6.8051	6.8051
运杂费 元/吨	200	200	200	200	200	200
进口成本	20173	15694	20191	15673	20034	15606

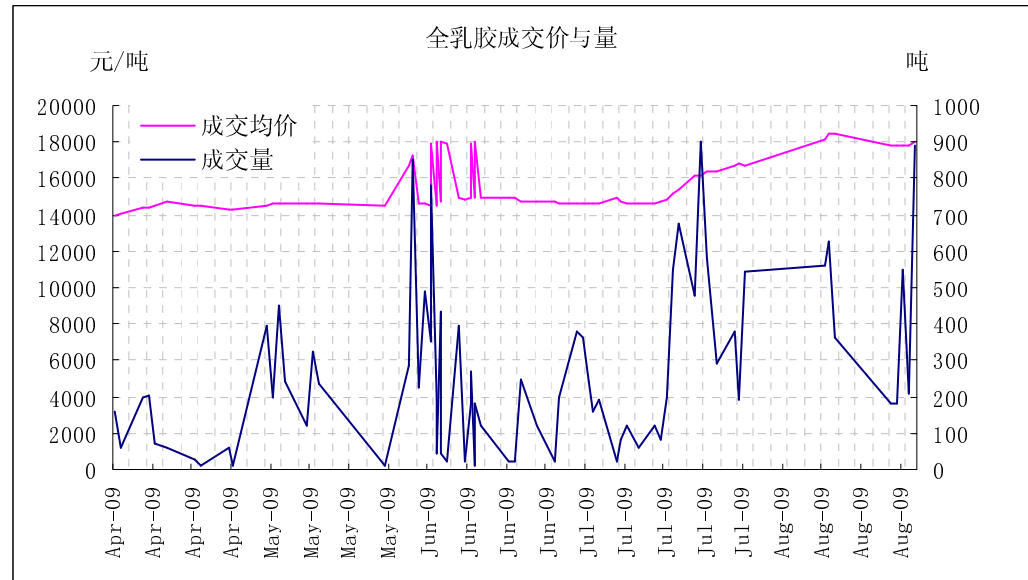
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，9、11、1 月采用外汇交易中心远期掉期报价。

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
26-Aug-09	754	17852	550	17822
27-Aug-09	792	17814	210	17771
28-Aug-09	952	17853	892	17989
31-Aug-09	1228	18080	31	18032
1-sep-09	676	17876	无成交	
2-sep-09	863	17712	无成交	

附：海南市场与云南市场标一成交价与量图片



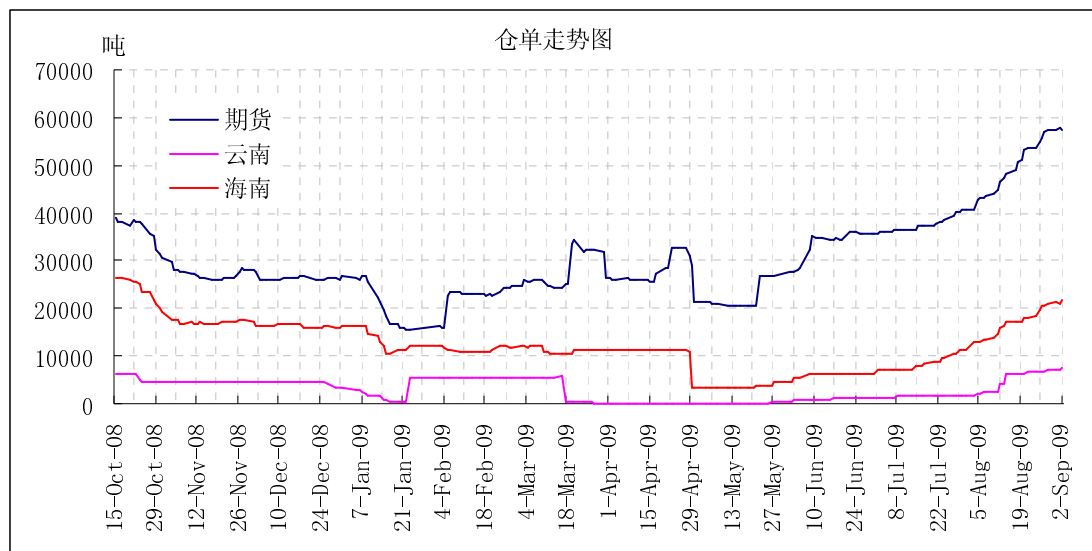
4、沪胶库存

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
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2009 年 8 月 27 日	58735	25010	4750	6955	22020	0
2009 年 8 月 28 日	58635	24810	4750	6966	22120	0
2009 年 8 月 31 日	60265	24800	5450	7595	22420	0
2009 年 9 月 1 日	60070	24605	5450	7595	22420	0
2009 年 9 月 2 日	60295	24630	5450	7595	22620	0

附图



5、产区天气动态

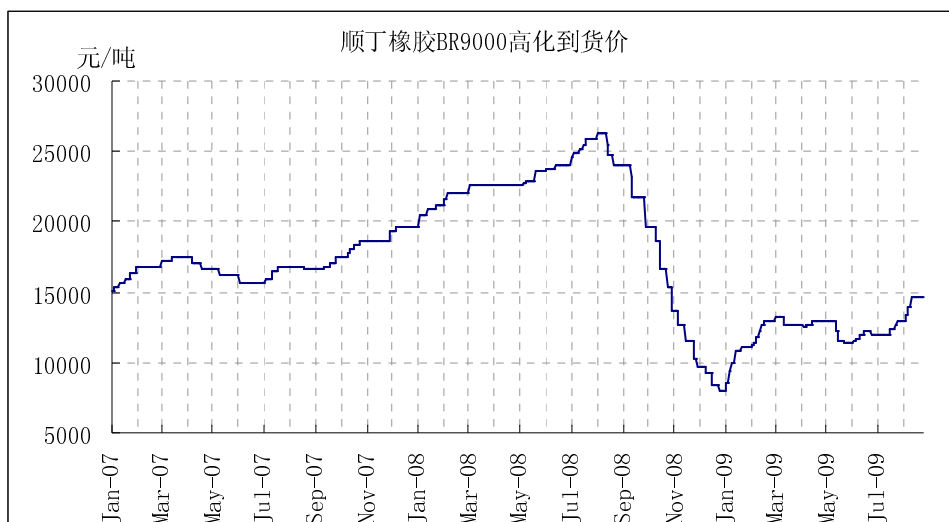
泰国天气预报

7-day Forecast

For period of Aug 30, 2009 - Sep 5, 2009	
Weather Forecast	During 30 Aug – 2 Sep, the monsoon trough will pass through the North and the Northeast of Thailand. The southwest monsoon over the Andaman Sea, Thailand and the Gulf will be active. These systems are likely to cause widespread heavy to very heavy rains over the Southern Thailand with strong wind-wave in the Andaman Sea and the Gulf of Thailand. After that, this monsoon trough will be weakening. Warning During 30 Aug-2 Sep, People in the risky areas should be aware of flash food condition. All ships in the Andaman Sea and the upper Gulf of Thailand should proceed with caution.
Northern Part	During 30 Aug - 2 Sep, scattered thundershowers to fairly widespread thundershowers and isolated heavy rain. After that during 3-5 Sep, scattered thundershowers. Variable winds 10-25 km/hr.
Northeastern Part	During 30 Aug – 2 Sep, scattered thundershowers to fairly widespread

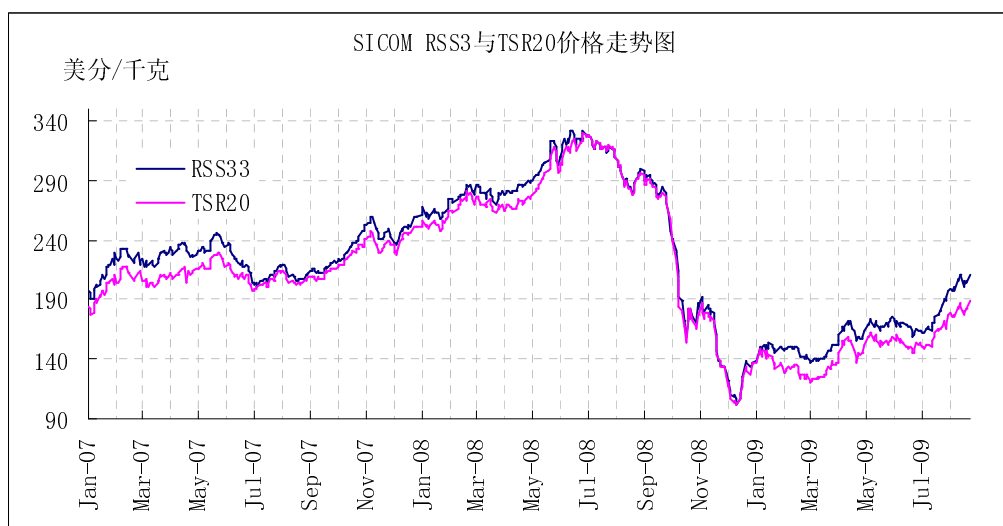
	thundershowers and isolated heavy rain. After that during 3-5 Sep, scattered thundershowers. Variable winds 15-30 km/hr
Central Part	Scattered to fairly widespread thundershowers and isolated heavy rain throughout the period. Southwesterly winds 15-35 km/hr.
Eastern Part	Scattered thundershowers and isolated heavy rain. Variable winds 15-35 km/hr. Wave height 1-2 meters. After that during 31 Aug – 3 Sep, scattered to fairly widespread thundershowers and heavy rain many places. Southwesterly winds 20-35 km/hr. Wave height about 2 meters.
Southern Part (East Coast)	During 30-31 Aug, Scattered to fairly widespread thundershowers and isolated heavy rain. After that during 1-5 Sep, scattered thundershowers. Southwesterly winds 15-35 km/hr. Wave height about 2 meters.
Southern Part (West Coast)	During 30 Aug-1 Sep, fairly widespread thundershowers and heavy to very heavy rain many places. After that during 2-5 Sep, scattered thundershowers and isolated heavy rain. Southwesterly winds 20-40 km/hr. Wave height 2-3 meter.
Metropolitan	Scattered to fairly widespread thundershowers and isolated heavy rain throughout the period. Southwesterly winds 15-30 km/hr.
Time Issued : Aug 30, 2009	

6、合成橡胶报价



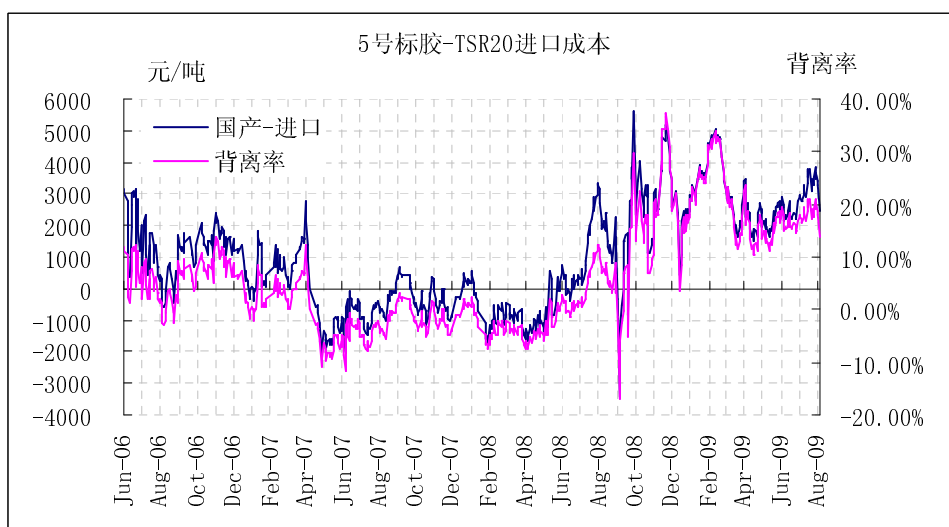
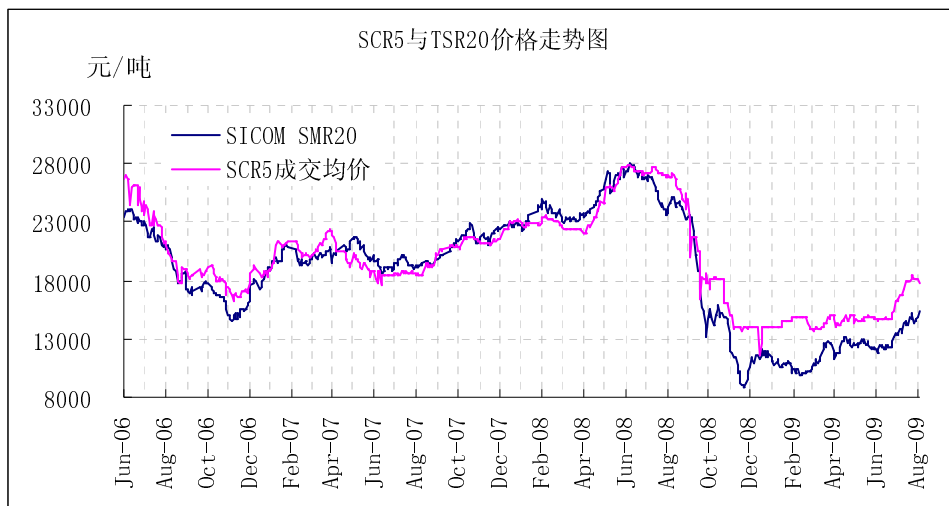
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

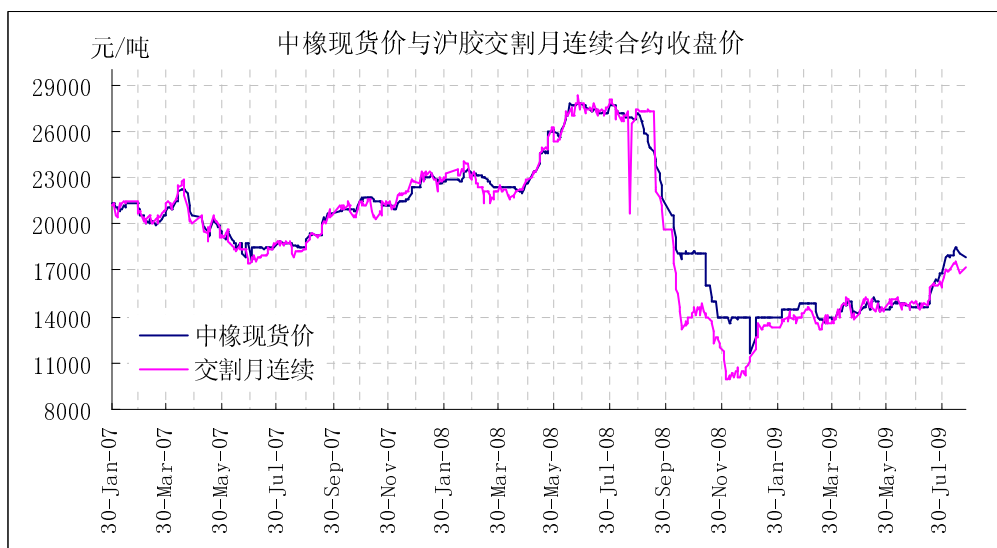


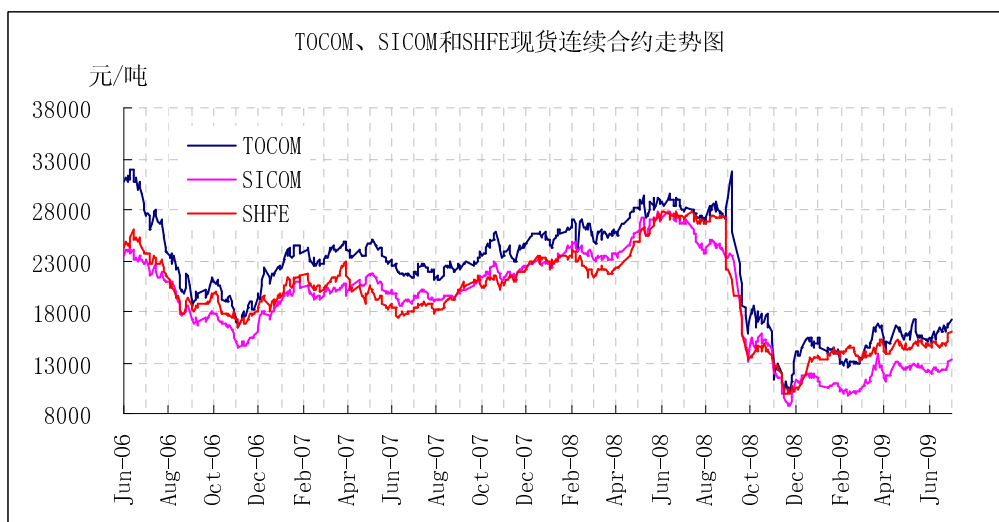
数据来源：SICOM

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