

天胶晨讯（20090911）

周四，沪胶小幅走高。主力 1001 合约开盘价 18685 元/吨，最高价 18840 元/吨，最低价 18510 元/吨，收盘涨 70 元至 18740 元/吨，成交、持仓继续小幅放量。

昨日东京期胶创出新高。东京期较主力 1002 合约早市开盘 214.2 日元，日内最高价 217.2 日元，收盘价报 214.7 日元/公斤。昨日东京场整体持仓与基金的净多持仓较前一交易日双双放大。

昨日中橡网电子成交情况如下：全乳胶挂单均价 17431 元/吨，挂单量 1644 吨，成交均价 17554 元/吨，成交 1058 吨。

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 2270 美元/吨左右，近月交货的 20 号标胶报价至 2158 美元/吨。

昨晚美元指数继续下行，伦铜回调，原油小幅振荡上行；昨日东京期较市场总持仓继续放大，基金占净多比重仍然维持在 19%；沪胶向上的趋势仍然没有结束。

重要行业数据汇总

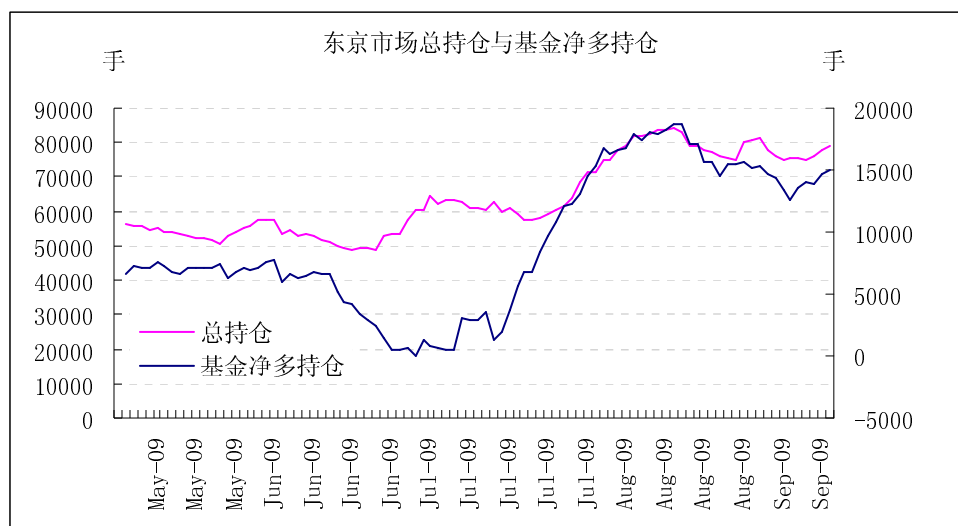
目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

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 9 月 4 日	Rubber	20546	6938	17315	30923	13608	37861	37861
2009 年 9 月 7 日	Rubber	20608	6565	16885	30928	14043	37493	37493
2009 年 9 月 8 日	Rubber	20957	7009	17055	31003	13948	38012	38012
2009 年 9 月 9 日	Rubber	21749	7135	17256	31870	14614	39005	39005
2009 年 9 月 10 日	Rubber	22324	7265	17023	32082	15059	39347	39347

2、东京市场总持仓和基金持仓走势图



2、新加坡市场

090910 3号烟片与20号马来西亚标胶交易情况

SICOM RSS3 10-Sep-2009						SICOM TSR20 10-Sep-2009					
Contract Month	High	Low	Close	Vol	OI	Contract Month	High	Low	Close	Vol	OI
Oct-09	0	0	227	0	402	Oct-09	215.8	213	215.8	34	1292
Nov-09	0	0	227	0	555	Nov-09	215	213	215	300	1494
Dec-09	225.5	225.2	227	30	917	Dec-09	0	0	215	0	2631
Jan-10	227	227	228	30	767	Jan-10	213	213	215	13	1435
Feb-10	0	0	228	20	411	Feb-10	215.5	215.5	215.5	10	1273
Mar-10	0	0	228	20	554	Mar-10	0	0	215.5	0	1486
Apr-10	227	227	227	20	200	Apr-10	0	0	216.5	0	1090
May-10	0	0	227	0	200	May-10	0	0	217	0	1500
Jun-10	0	0	227	0	200	Jun-10	0	0	217	0	628
Jul-10	0	0	227	0	0	Jul-10	0	0	217	0	60
Aug-10	0	0	227	0	200	Aug-10	0	0	217	0	210
Sep-10	0	0	227	0	0	Sep-10	0	0	217	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	2270	2158	2270	2150	2280	2150
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	6.8228	6.8228	6.8215	6.8215
运杂费 元/吨	200	200	200	200	200	200
进口成本	21371	17435	21363	17363	21439	17359

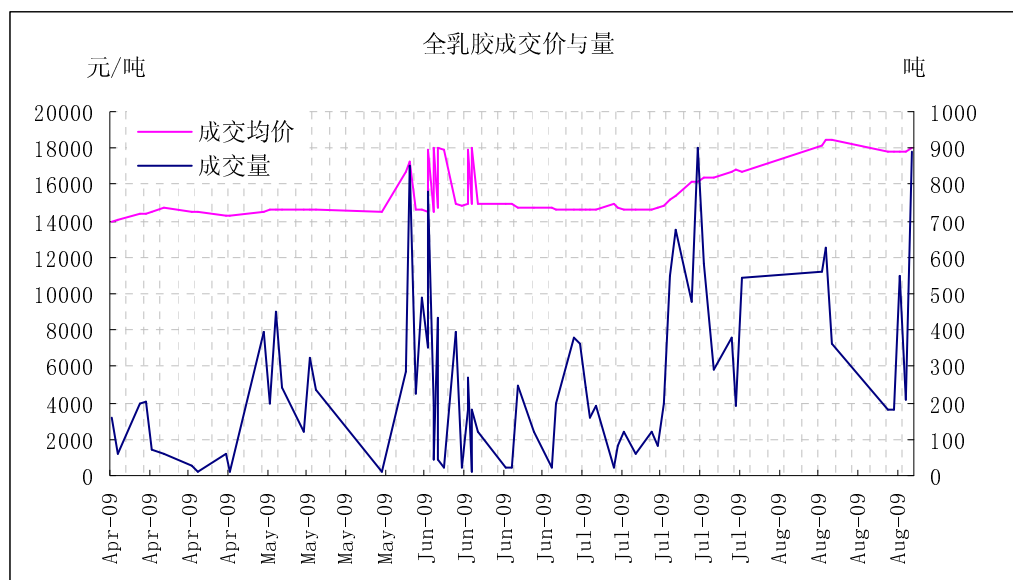
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，9、11、1 月采用外汇交易中心远期掉期报价。

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
4-sep-09	960	17615	无成交	
7-sep-09	950	17509	无成交	
8-sep-09	823	17404	126	17500
9-sep-09	1870	17489	1411	17500
10-sep-09	1644	17431	1058	17554

附：海南市场与云南市场标一成交价与量图片



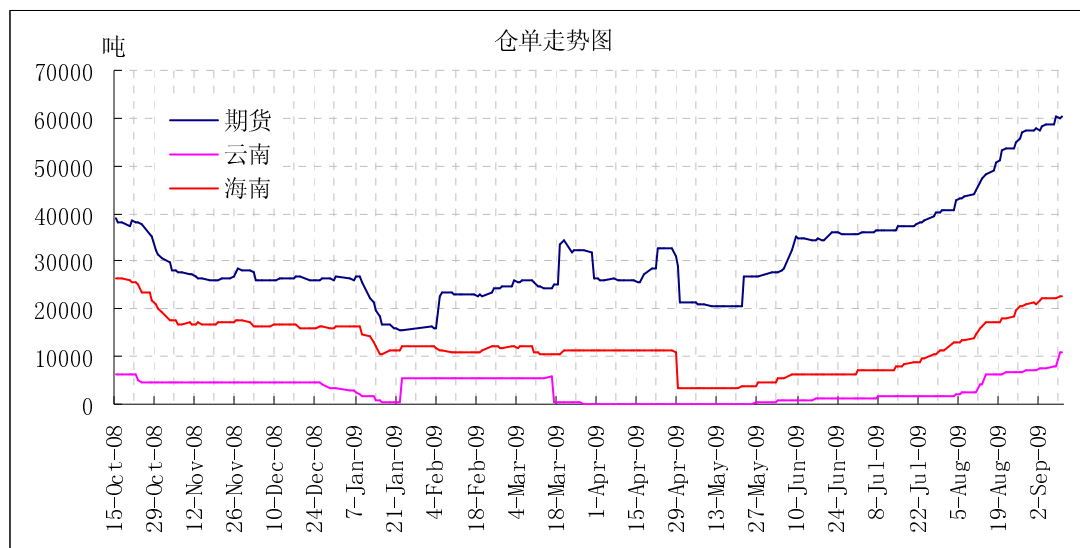
4、沪胶库存

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9月4日	60465	24405	5450	7990	22620	0

2009 年 9 月 7 日	63495	24605	5550	10720	22620	0
2009 年 9 月 8 日	63835	24945	5550	10720	22620	0
2009 年 9 月 9 日	63635	24745	5550	10720	22620	0
2009 年 9 月 10 日	63855	24730	5585	10720	22820	0

附图



5、产区天气动态

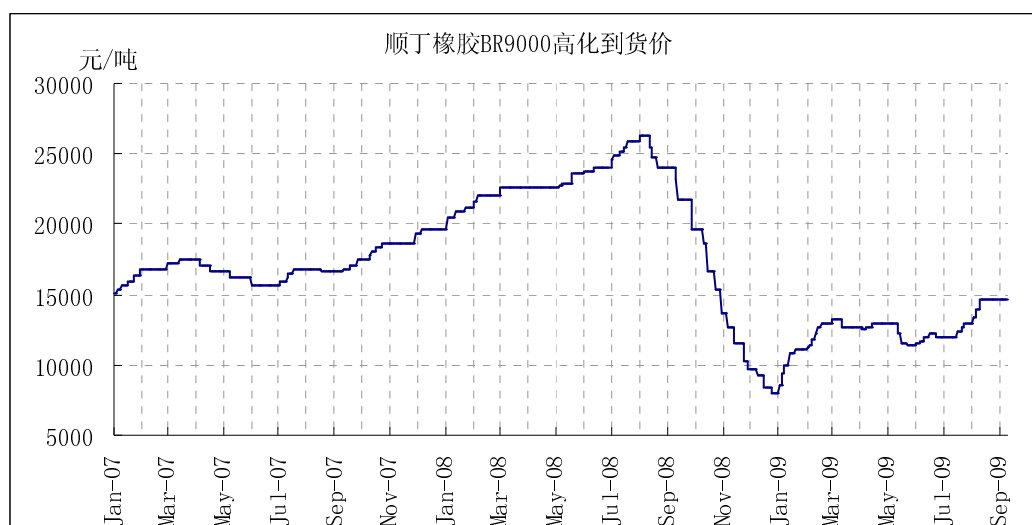
泰国天气预报

7-day Forecast

For period of Sep 6, 2009 - Sep 12, 2009	
Weather Forecast	During 6-7 Sep, A rather strong southwest monsoon prevails over the Andaman Sea, Thailand and the Gulf. Scattered thundershowers and isolated heavy rain are expected over the country. The rather strong wind-wave in the Andaman Sea and the upper Gulf of Thailand. During 8-12 Sep, The monsoon trough will lie across lower Northern, upper Central and Northeastern of Thailand. Increases in rain are expected. Warning During 6-7 Sep, All ships in the Andaman Sea and the upper Gulf of Thailand should proceed with caution because of a rather strong wind-wave in the Andaman Sea and the upper Gulf of Thailand.
Northern Part	During 6-7 Sep, scattered thundershowers. During 8-12 Sep, scattered to fairly widespread thundershowers and isolated heavy rain. Variable winds 10-30 km/hr.

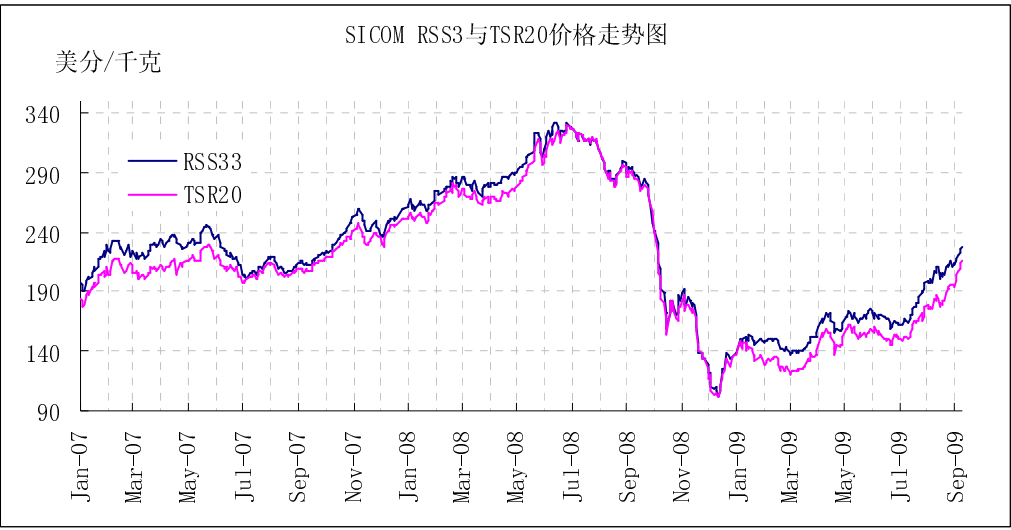
Northeastern Part	Scattered to fairly widespread thundershowers throughout the period and isolated heavy rain. Variable winds 15-30 km/hr.
Central Part	During 6-7 Sep, scattered thundershowers. During 8-12 Sep, scattered to fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 10-30 km/hr.
Eastern Part	Scattered to fairly widespread thundershowers throughout the period and heavy rain in many areas especially in Chanta Buri, and Trat. Southwesterly winds 20-35 km/hr. Wave height about 2 meters.
Southern Part (East Coast)	During 6-7 Sep, Scattered thundershowers to fairly widespread thundershowers and isolated heavy rain in upper portion. Southwesterly winds 20-35 km/hr. Wave height about 2 meters. During 8-12 Sep, scattered thundershowers and isolated heavy rain. Southwesterly winds 15-35 km/hr. Wave height 1-2 meters.
Southern Part (West Coast)	Scattered thundershowers to fairly widespread thundershowers throughout the period and isolated heavy rain. Southwesterly winds 20-35 km/hr. Wave height about 2 meters.
Metropolitan	Scattered to fairly widespread thundershowers throughout the period and isolated heavy rain. Southwesterly winds 15-30 km/hr.
Time Issued : Sep 6, 2009	

6、合成橡胶报价



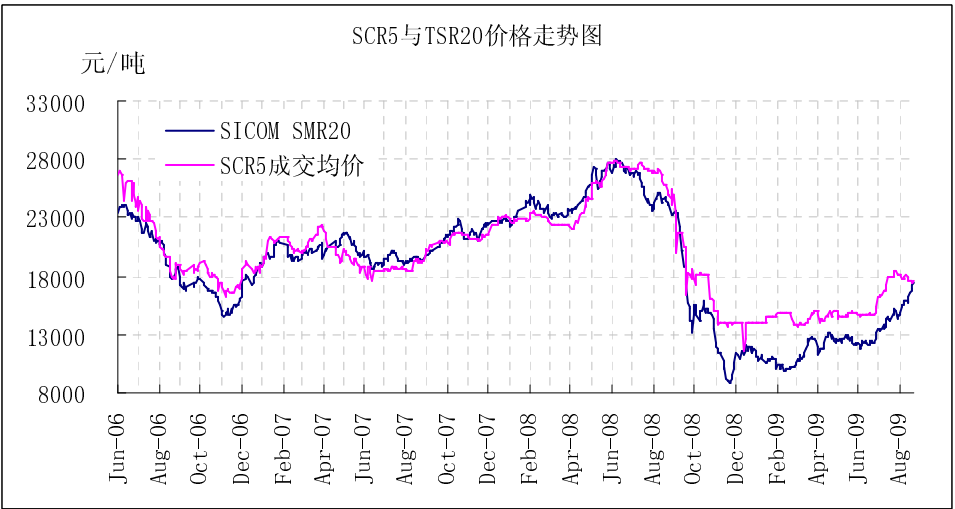
7、比价关系

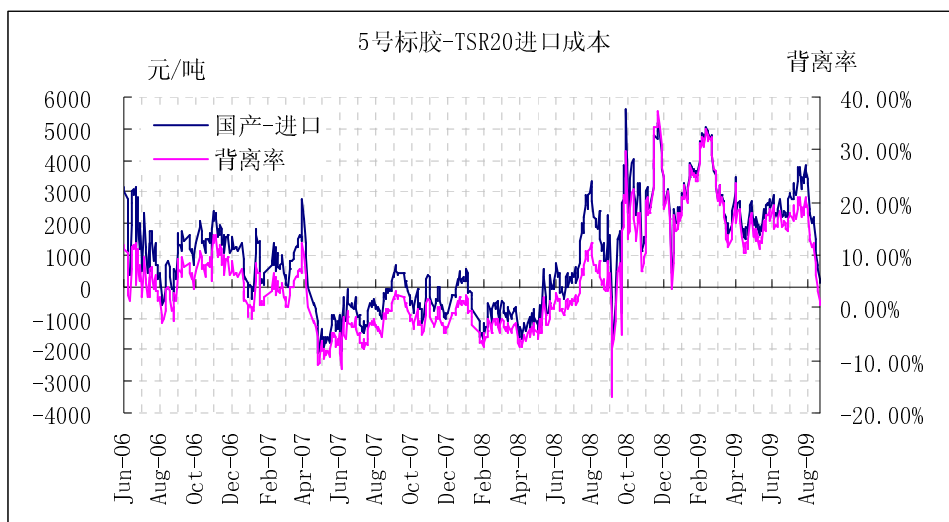
SICOM 3 号烟片和马来西亚 20 标胶的价格走势图



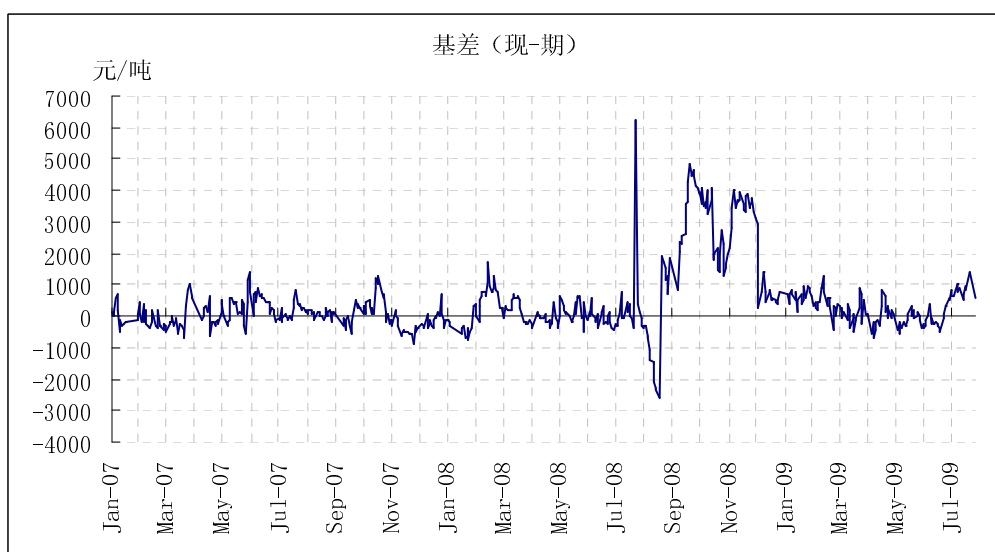
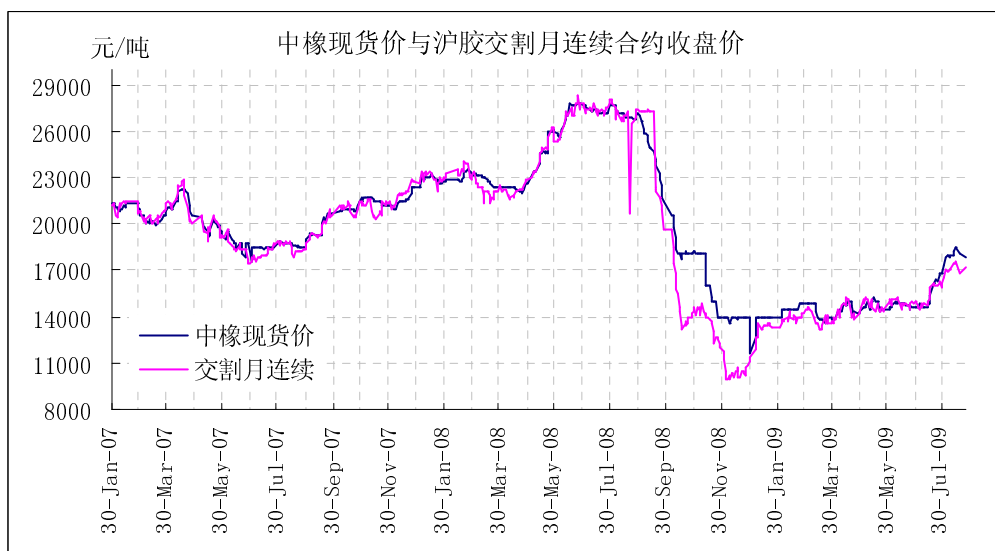
数据来源：SICOM

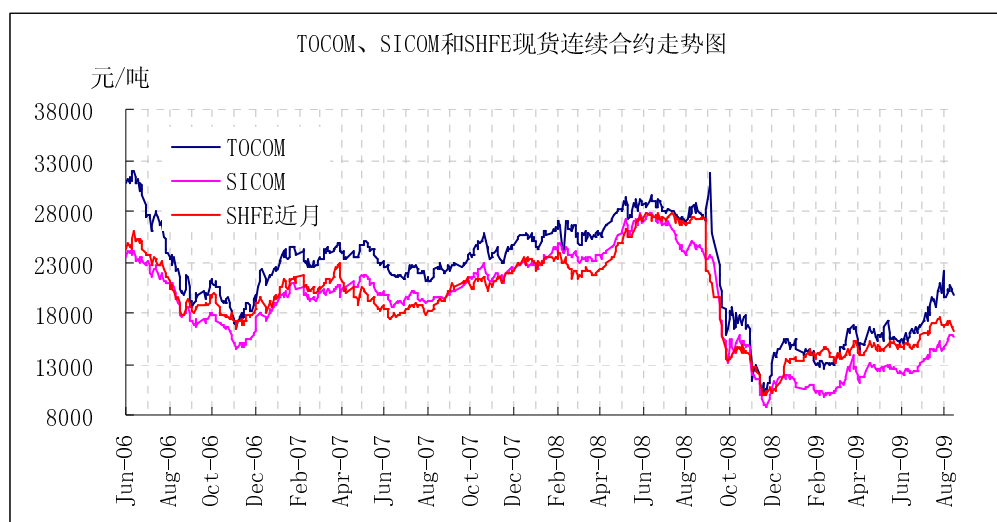
20 号马标进口成本与垦区标一价格走势图





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