

天胶晨讯（20091015）

周三，沪胶窄幅振荡整理。主力 1001 合约开盘价 18895 元/吨，最高价 18970 元/吨，最低价 18750 元/吨，收盘涨 105 元至 18795 元/吨，成交放量，持仓萎缩。

周三，东京期胶高位振荡整理，价格未能再创新高。主力 1003 合约早市开盘价 217.6 日元/公斤，最高价 219.6 日元/公斤，收盘价涨 0.5 日元/公斤至 217.9 日元/公斤，东京期胶市场总持仓继续放大，基金净多持仓比重较前一交易日变化不大。

昨日中橡网电子成交情况如下：全乳胶挂单均价 17555 元/吨，挂单量 2713 吨，当日成交 17568 元/吨，成交 2134 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 2373 美元/吨左右，近月交货的 20 号标胶报价至 2288 美元/吨。

外围市场方面：美股创出今年以来新高，原油突破上涨，美元指数持续走软，这些因素有利于商品整体维持多头格局；天然橡胶近期维持横盘振荡走势，沪胶昨日减仓，市场缺乏新的题材和资金的推动，短期内仍然无法摆脱振荡走势。

重要行业数据汇总

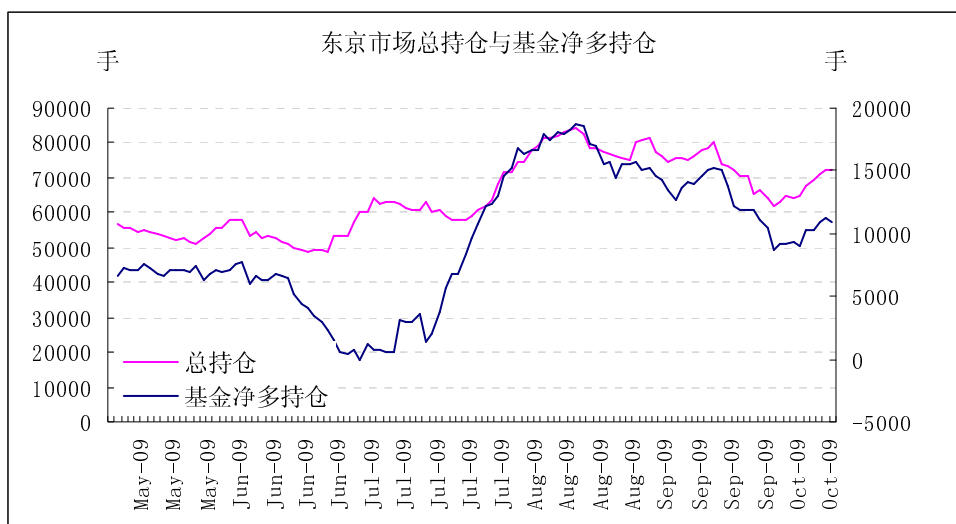
目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

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 10 月 7 日	Rubber	18890	8566	14922	25246	10324	33812	33812
2009 年 10 月 8 日	Rubber	19317	9075	15306	25548	10242	34623	34623
2009 年 10 月 9 日	Rubber	20144	9188	15368	26324	10956	35512	35512
2009 年 10 月 13 日	Rubber	20537	9241	15439	26735	11296	35976	35976
2009 年 10 月 14 日	Rubber	20472	9627	15654	26499	10845	36126	36126

2、东京市场总持仓和基金持仓走势图



2、新加坡市场

091014 3号烟片与20号马来西亚标胶交易情况

SICOM RSS3 14-Oct-2009						SICOM TSR20 14-Oct-2009					
Contract Month	High	Low	Close	Vol	OI	Contract Month	High	Low	Close	Vol	OI
Nov-09	237.3	236	237.3	200	426	Nov-09	228.8	228.8	228.8	20	1125
Dec-09	237.8	237.5	237.5	100	813	Dec-09	228.8	228.8	228	130	2286
Jan-10	237	237	237	20	847	Jan-10	227.5	227.5	227.5	48	1827
Feb-10	237	237	237	20	558	Feb-10	227.5	227.5	227.5	48	1848
Mar-10	237	237	237	20	699	Mar-10	227.5	227.5	227.5	48	1702
Apr-10	0	0	237	0	280	Apr-10	227.5	227.5	227.5	20	1230
May-10	0	0	237	0	200	May-10	227.5	227.5	227.5	20	1766
Jun-10	0	0	237	0	100	Jun-10	227.5	227.5	227.5	20	1004
Jul-10	0	0	237	0	0	Jul-10	0	0	227.5	0	320
Aug-10	0	0	237	0	200	Aug-10	0	0	227.5	0	330
Sep-10	0	0	237	0	0	Sep-10	0	0	227.5	0	140
Oct-10	0	0	237	0	0	Oct-10	0	0	227.5	0	120

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 (11月)	SMR20 (11月)	RSS3 (1月)	SMR20 (1月)	RSS3 (3月)	SMR20 (3月)
报价 美元/吨	2373	2288	2370	2275	2370	2275
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	6.8246	6.8246	6.8229	6.8229	6.8479	6.8479
运杂费 元/吨	200	200	200	200	200	200
进口成本	22190	18469	22161	18361	22231	18427

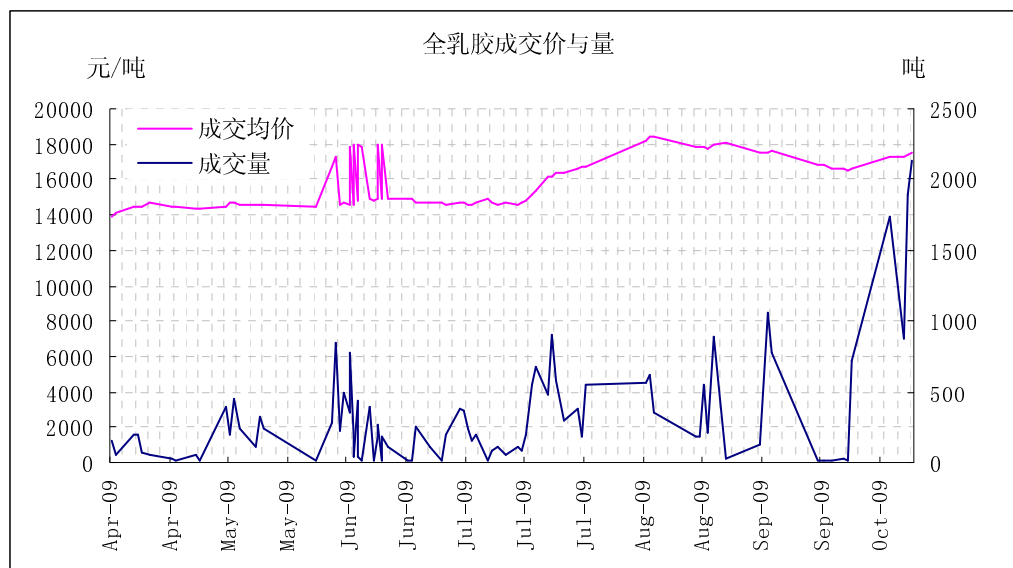
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，11、1、3 月采用外汇交易中心远期掉期报价。

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
30-Sep-09	1043	16625	720	16647
9-Oct-09	1861	16869	1741	17333
12-Oct-09	2236	17354	877	17251
13-Oct-09	2279	17316	1886	17401
14-Oct-09	2713	17555	2134	17568

附：海南市场与云南市场标一成交价与量图片



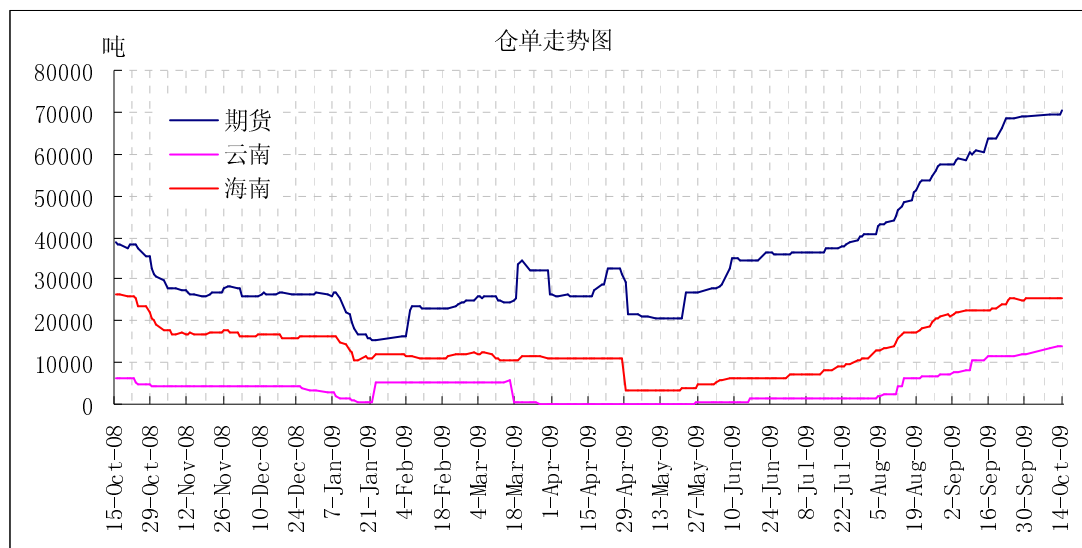
4、沪胶库存

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 30 日	73990	25495	8770	13920	25205	600

2009 年 10 月 9 日	74890	25495	8770	13920	25205	1500
2009 年 10 月 12 日	75385	25690	8770	13920	25205	1800
2009 年 10 月 13 日	75165	25690	8770	13920	24985	1800
2009 年 10 月 14 日	75165	25690	8770	13920	24985	1800

附图



5、产区天气动态

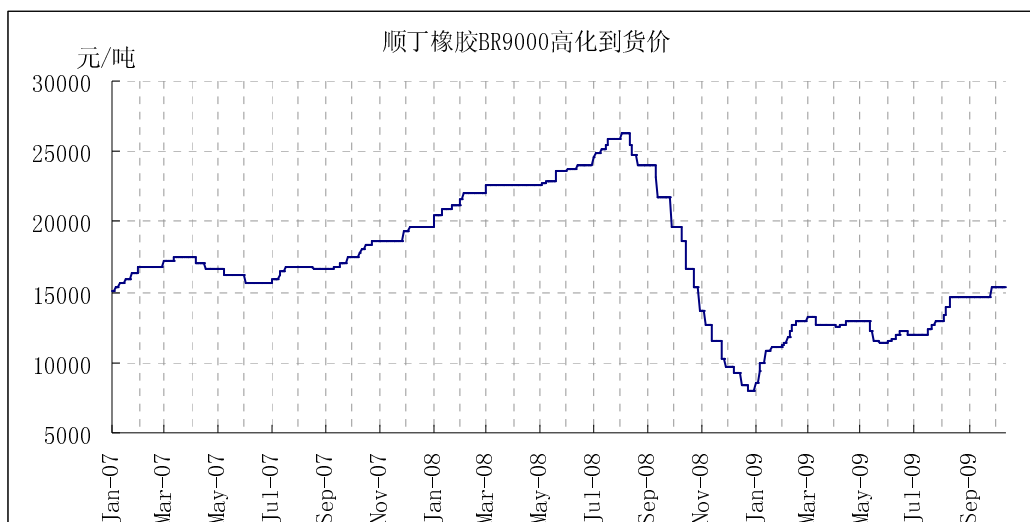
泰国天气预报

7-day Forecast

For period of Oct 11, 2009 - Oct 17, 2009	
Weather Forecast	The ridge of moderate high pressure system from China has extended to cover lower China and will cover to Vietnam, Laos and northeast Thailand during 11-13 Oct. Thundershowers in the first and the 2-4 oC drops are likely in the Northeast and the North. During 11-13 Oct, a low pressure cell covers Cambodia will move to cover the upper Gulf of Thailand. Abundant rain and isolated heavy rainfalls are likely in the lower Central, the East and the South. After that, 14-17 Oct, this low pressure cell will cover to the Andaman Sea. Decreasing in rainfall is likely in the areas. The tropical storm "Parma" in the central South China Sea is moving westward. It is expected make landfall at Hainan Island on 12 Oct and will be weaken.. Warning During 11-13 Oct, people in the risky areas of the east and the South should beware of flooding condition.

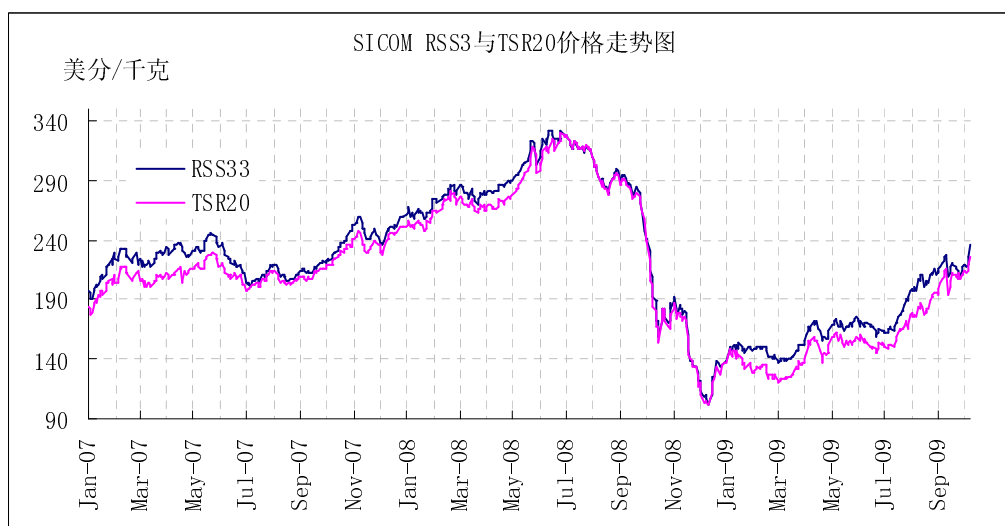
Northern Part	During 11-13 Oct, Cool, 1-3 oC drops with morning light fog. Widely scattered to scattered rain. After that during 14-17 Oct, isolated to widely scattered thundershowers. Easterly winds 10-30 km/hr.
Northeastern Part	During 11-13 Oct, Cool, 2-4 oC drops with morning light fog. Widely scattered rain. After that during 14-17 Oct, isolated to widely scattered thundershowers. Easterly winds 15-35 km/hr.
Central Part	During 11-14 Oct, scattered thundershowers and isolated heavy rain mostly in the lower and the western portion. Easterly winds 15-30 km/hr. After that during 15-17 Oct, widely scattered thundershowers.
Eastern Part	During 11-13 Oct, scattered to fairly widespread thundershowers and isolated heavy rain. Variable winds 15-30 km/hr. Wave height about 1 meter and above 2 meters in the thundershower areas. During 14-17 Oct, widely scattered thundershowers. Easterly winds 15-30 km/hr. Wave height about 1 meter
Southern Part (East Coast)	During 11-13 Oct, scattered thundershowers and isolated heavy rain in the upper portion. Variable winds 15-30 km/hr. Wave height about 1 meter and about 2 meters in the thundershower areas. During 14-17 Oct, widely scattered to scattered thundershowers. Southeasterly winds 15-30 km/hr. Wave height about 1 meter.
Southern Part (West Coast)	During 11-14 Oct, scattered to fairly widespread thundershowers and isolated heavy rain. Southwesterly winds 15-35 km/hr. Wave height 1-2 meters. After that during 15-17 Oct, widely scattered to scattered thundershowers. Southeasterly winds 15-30 km/hr. Wave height about 1 meter.
Metropolitan	During 11-14 Oct, scattered thundershowers and isolated heavy rain. Variable winds 15-30 km/hr. After that during 15-17 Oct, widely scattered thundershowers. Easterly winds 15-30 km/hr.
Time Issued : Oct 11, 2009	

6、合成橡胶报价



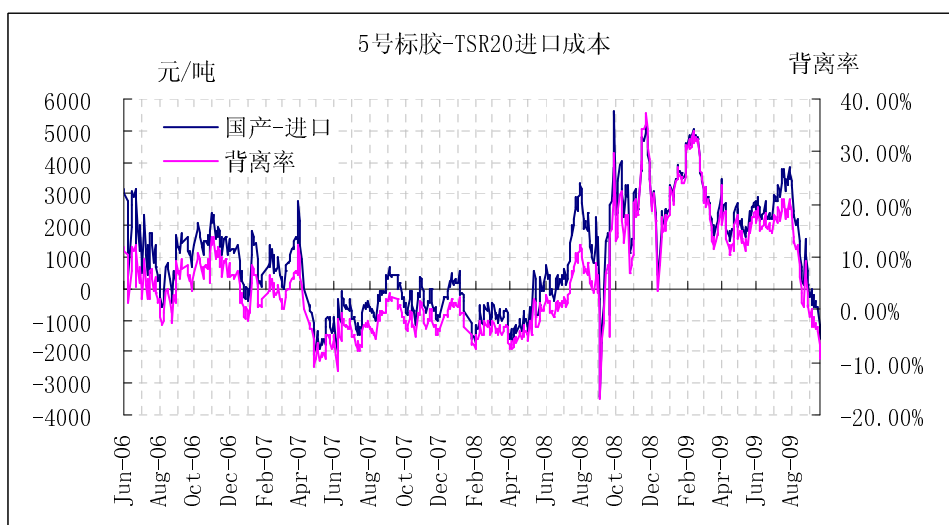
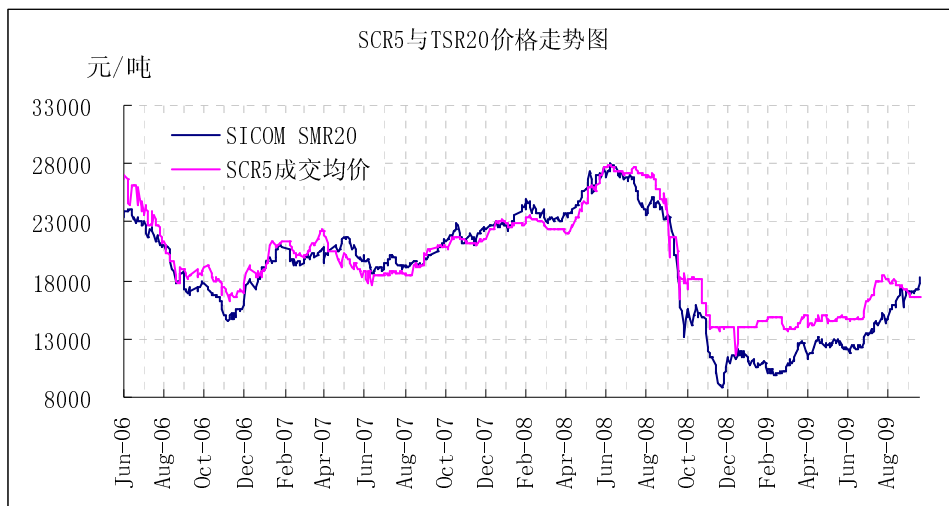
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

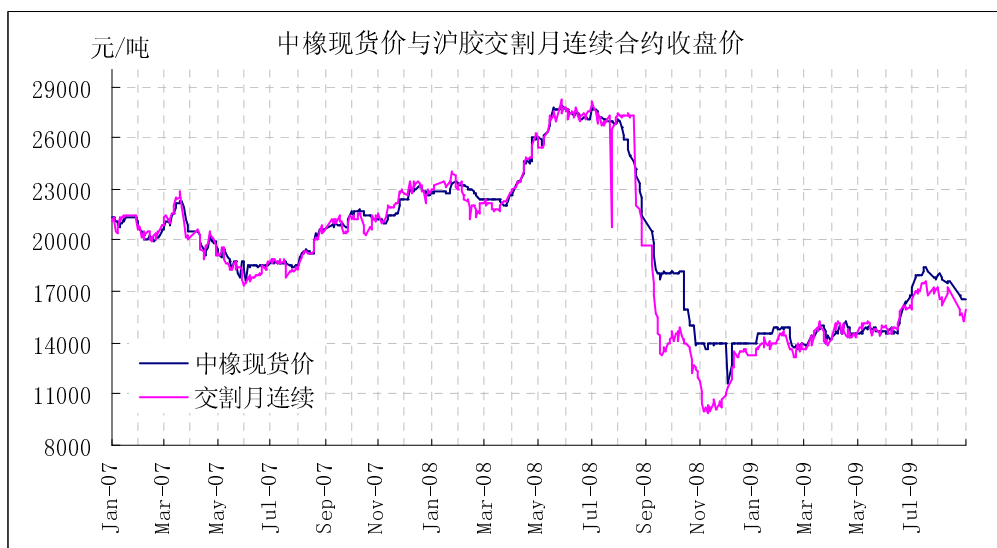


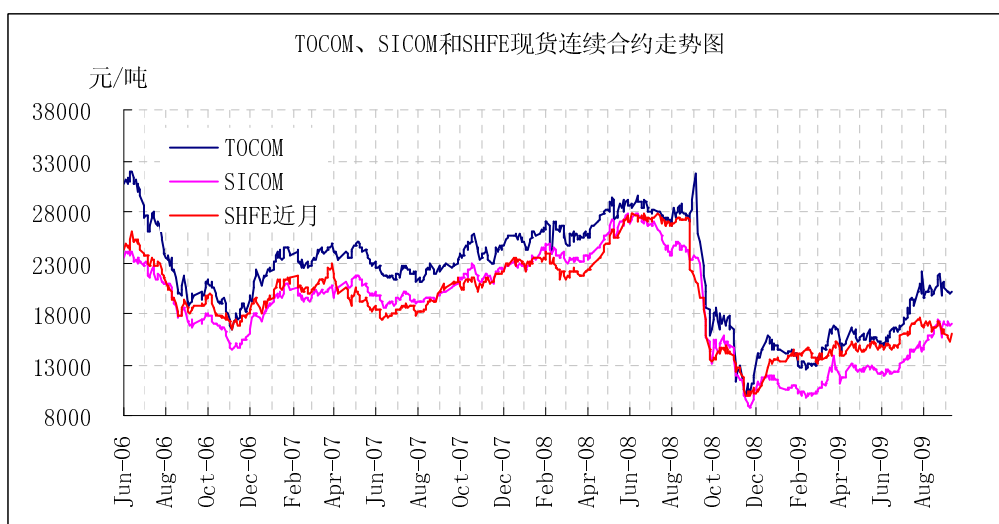
数据来源：SICOM

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