

天胶晨讯（20091118）

周二，沪胶冲高回落，日内创出年内交易新高。主力 1003 合约开盘价 20880 元/吨，最高价 21100 元/吨，最低价 20850 元/吨，收盘涨 15 元至 20815 元/吨。

周二，东京期胶冲高回落，价格再创年内新高。主力 1004 合约早市开盘价 237.3 日元/公斤，最高价 240.7 日元/公斤，收盘价涨 1.6 日元/公斤至 238.3 日元/公斤，东京期胶市场总持仓与前一交易日变化不大，基金净多持仓继续上升。

昨日中橡网电子成交情况如下：全乳胶挂单均价 19809 元/吨，挂单量 632 吨，当日成交 19775 元/吨，成交 482 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 2540 美元/吨左右，近月交货的 20 号标胶报价至 2500 美元/吨。

昨日美元反弹，商品表现平平；东南亚现货报价再创新高，国内现货跟随期价和外盘天胶水涨船高，关注美元走势，目前沪胶仍然处于易涨难跌的格局中。

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

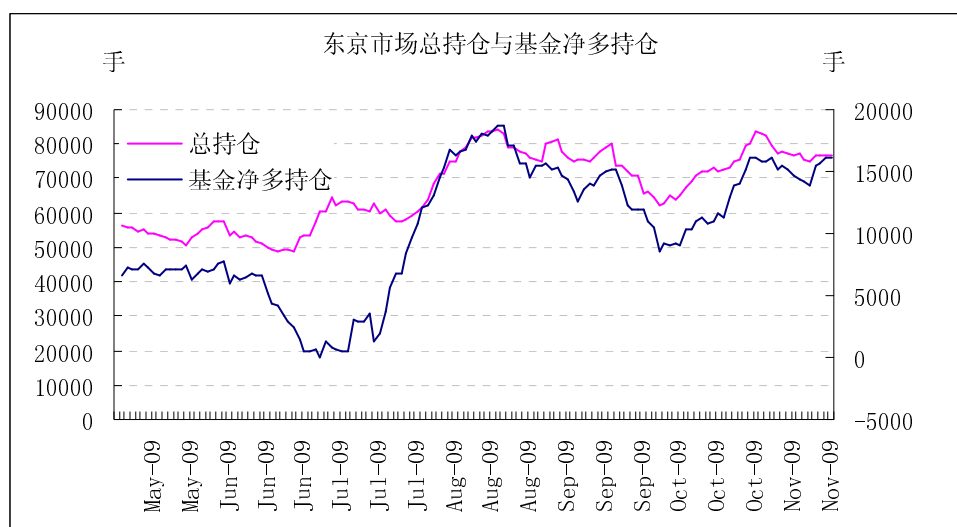
1、东京市场

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 11 月 11 日	Rubber	21710	7916	15879	29673	13794	37589	37589
2009 年 11 月 12 日	Rubber	23068	7536	15242	30774	15532	38310	38310
2009 年 11 月 13 日	Rubber	23015	7382	15401	31034	15633	38416	38416
2009 年 11 月 16 日	Rubber	23422	7269	14999	31152	16153	38421	38421

2009 年 11 月 17 日	Rubber	23425	7308	14755	30872	16117	38180	38180
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2、东京市场总持仓和基金持仓走势图



2、新加坡市场

091117 3 号烟片与 20 号马来西亚标胶交易情况

SICOM RSS3 17-Nov-2009						SICOM TSR20 17-Nov-2009					
Contract Month	High	Low	Close	Vol	OI	Contract Month	High	Low	Close	Vol	OI
Dec-09	0	0	254	40	491	Dec-09	250	250	250	25	990
Jan-10	255.9	255.9	255	110	607	Jan-10	0	0	249	0	1374
Feb-10	0	0	255	20	749	Feb-10	248.5	248.5	249	320	1832
Mar-10	0	0	256.5	0	780	Mar-10	249	249	249.2	20	1810
Apr-10	0	0	257	0	470	Apr-10	251	251	251	110	1148
May-10	0	0	257	20	420	May-10	0	0	251	100	1649
Jun-10	0	0	257	20	424	Jun-10	0	0	251	100	1679
Jul-10	0	0	257	0	280	Jul-10	0	0	251	0	920
Aug-10	0	0	257	0	200	Aug-10	0	0	251	0	660
Sep-10	0	0	257	0	80	Sep-10	0	0	251	0	446
Oct-10	0	0	257	0	0	Oct-10	0	0	251	0	200
Nov-10	0	0	257	0	80	Nov-10	0	0	251	0	20

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 (12 月)	SMR20 (12 月)	RSS3 (1 月)	SMR20 (1 月)	RSS3 (3 月)	SMR20 (3 月)
报价 美元/吨	2540	2500	2550	2490	2565	2492

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	6.8286	6.8286	6.8291	6.8291	6.8306	6.8306
运杂费 元/吨	200	200	200	200	200	200
进口成本	23535	20174	23617	20175	23741	20116

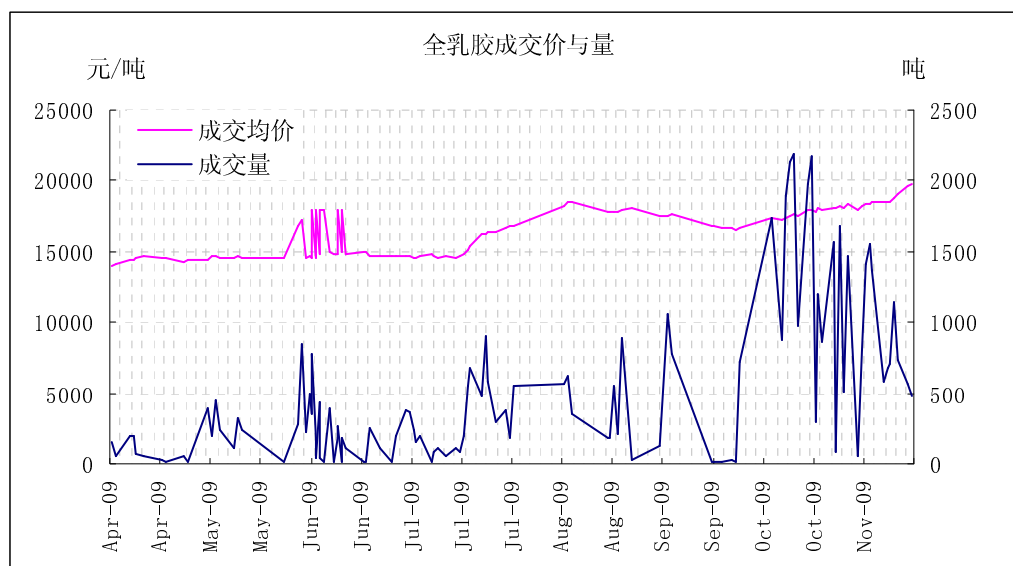
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，12、1、3 月采用外汇交易中心远期掉期报价。

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
11-Nov-09	885	18377	710	18453
12-Nov-09	1161	18435	1146	18817
13-Nov-09	758	18855	733	19136
16-Nov-09	572	19304	572	19650
17-Nov-09	632	19809	482	19775

附：海南市场与云南市场标一成交价与量图片

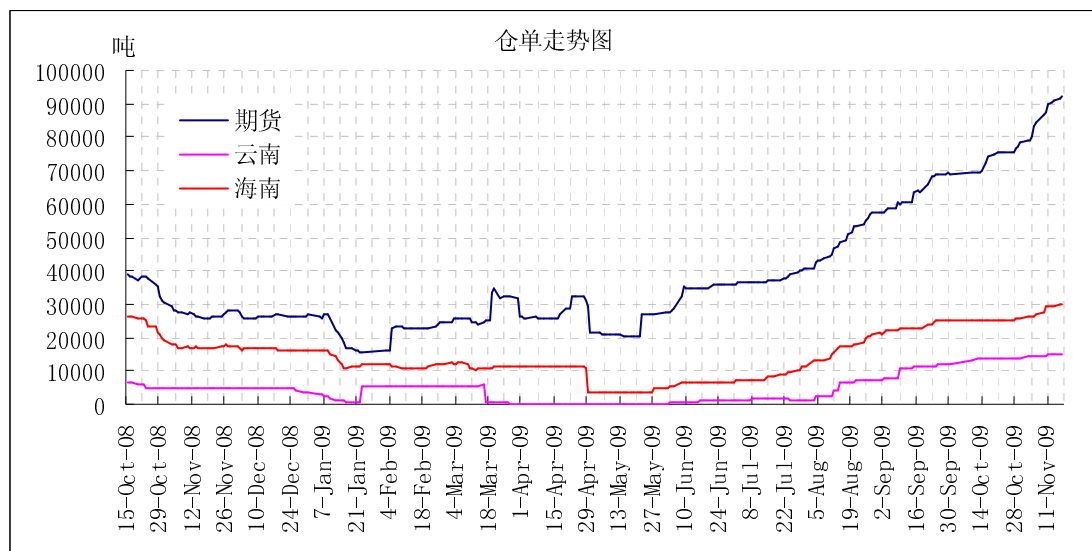


4、沪胶库存

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 11 月 11 日	93195	29210	14635	15000	29670	4680
2009 年 11 月 12 日	94595	29110	15835	15000	29670	4980
2009 年 11 月 13 日	97095	28910	18535	15000	29670	4980
2009 年 11 月 16 日	99545	28900	19295	15000	29670	6680
2009 年 11 月 17 日	101435	30790	19295	15000	29670	6680

附图



5、产区天气动态

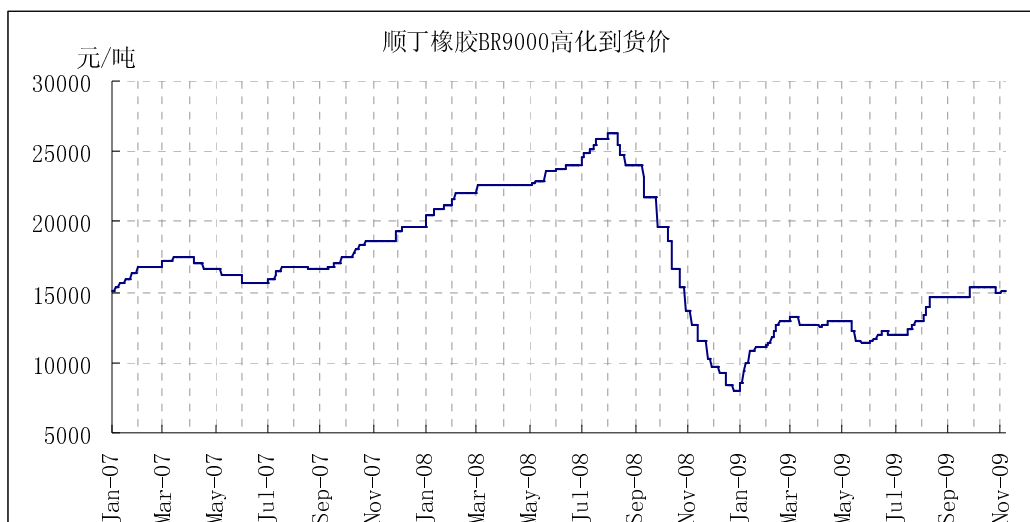
泰国天气预报

7-day Forecast

For period of Nov 15, 2009 - Nov 21, 2009	
Weather Forecast	During 16-21 Nov, another intense high pressure system from China will extend to upper Thailand. Leading to the northeast monsoon prevails over the Gulf will strengthen. Thundershowers are expected in upper Thailand in the first and then decreasing in temperature, 2-4 oC drops with windy. Increasing in rainfalls in the South and wind-wave in the Gulf of Thailand will strengthen. Warning During 17-20 Nov, Peoples in the South should beware of heavy rain and flooding condition. All ships in the Gulf of Thailand should proceed with caution and small boats keep ashore during period.
Northern Part	Cool, minimum temperature 18-23 oC and morning fog. Cold on the mountain tops, minimum temperature 10-15 oC. Easterly winds 10-25 km/hr. During 16-20 Nov, widely scattered thundershowers and then 2-3 oC drops. Easterly winds 10-30 km/hr.
Northeastern Part	Cool in the upper portion, minimum temperature 21-23oC. and morning fog. Cold on the mountain tops, minimum temperature 12-15oC. Isolated to

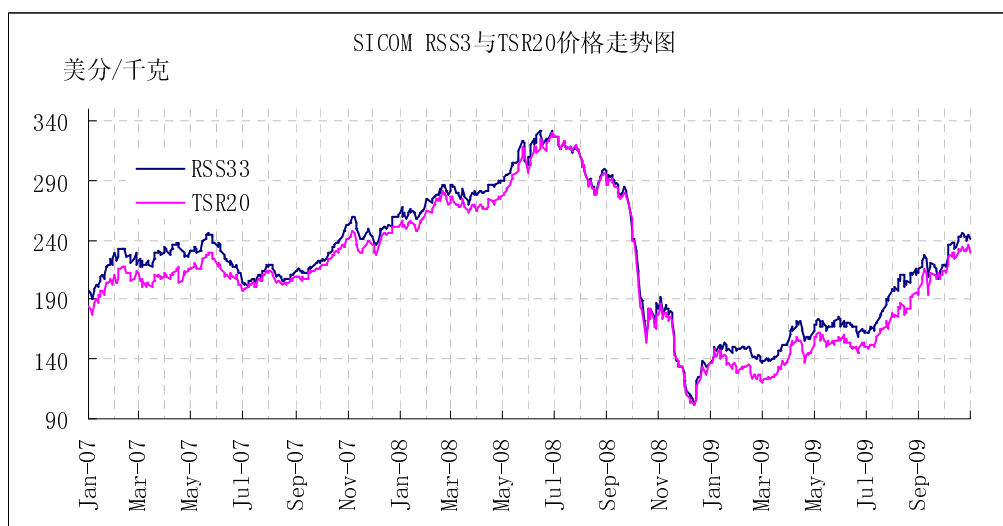
	widely scattered thundershowers. Easterly winds 15-35 km/hr. During 16-20 Nov, widely scattered thundershowers in the first and then cooler weather, 2-4 oC drops with windy. Northeasterly winds 20-40 km/hr.
Central Part	During 15-16 Nov, morning light fog and isolated to widely scattered thundershowers. Easterly winds 10-30 km/hr. After that during 17-21 Nov, widely scattered thundershowers in the first .2-3 oC drops and cool in the upper portion. Easterly winds 15-35 km/hr.
Eastern Part	During 15-16 Nov, isolated to widely scattered thundershowers. Southeasterly winds 15-35 km/hr. Wave height 1-2 meter. After that during 17-21 Nov, widely scattered thundershowers and 2-3 oC drop with windy. Northeasterly winds 20-40 km/hr. Wave height about 2 meters and 2-3 meters off-shore.
Southern Part (East Coast)	During 15-16 Nov, widely scattered to scattered thundershowers. Easterly winds 15-35 km/hr. Wave height 1-2 meters. After that during 17-21 Nov, scattered to fairly widespread thundershower and isolated heavy rain mainly in the lower potion. Northeasterly winds 20-40 km/hr. Wave height 2-3 meters.
Southern Part (West Coast)	During 15-16 Nov, Widely scattered to scattered thundershowers. Easterly winds 15-30 km/hr. Wave height about 1 meter. After that during 17-21 Nov, scattered thundershowers and isolated heavy rain mainly in the lower portion. Northeasterly winds 15-35 km/hr. Wave height 1-2 meters.
Metropolitan	During 15-16 Nov, isolated to widely scattered thundershowers. Easterly winds 15-30 km/hr After that during 17-21 Nov, widely scattered thundershowers un the first and then 2-3 oC drop. Northeasterly winds 15-35 km/hr.
Time Issued : Nov 15, 2009	

6、合成橡胶报价



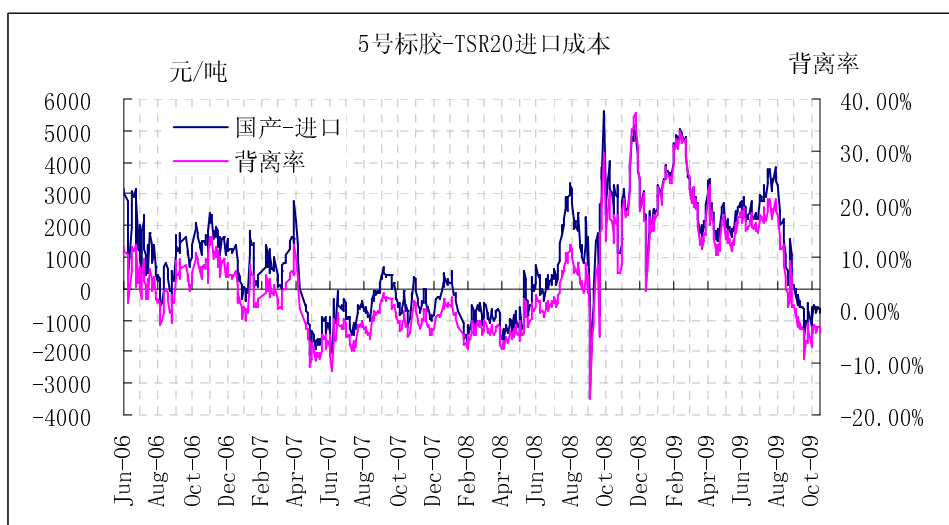
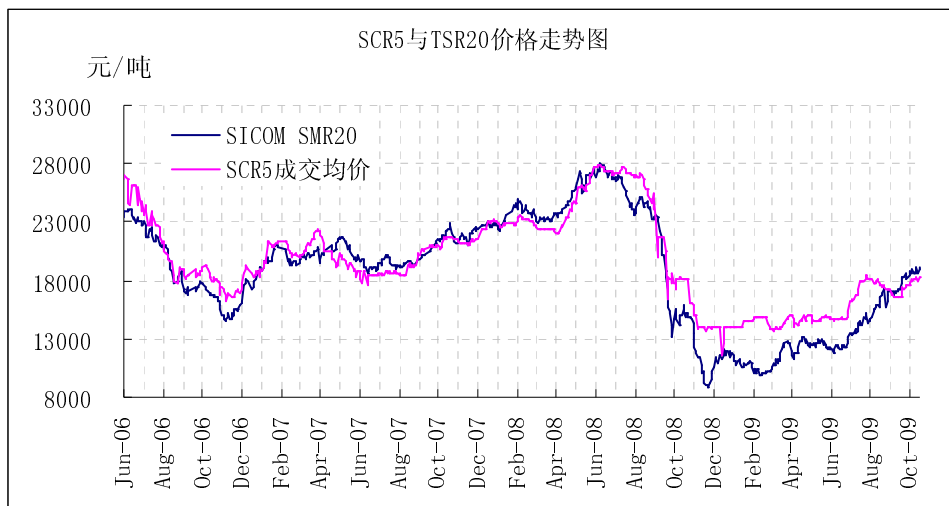
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

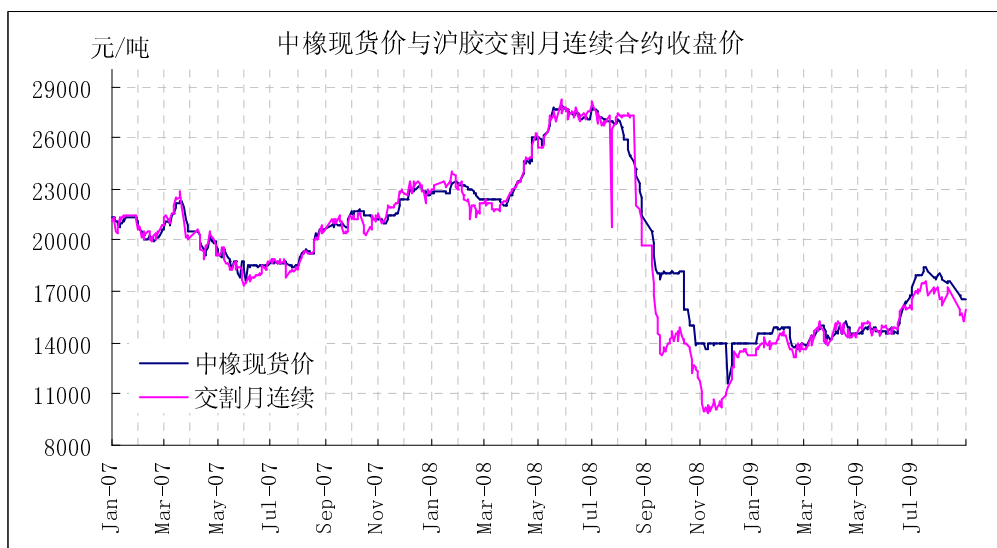


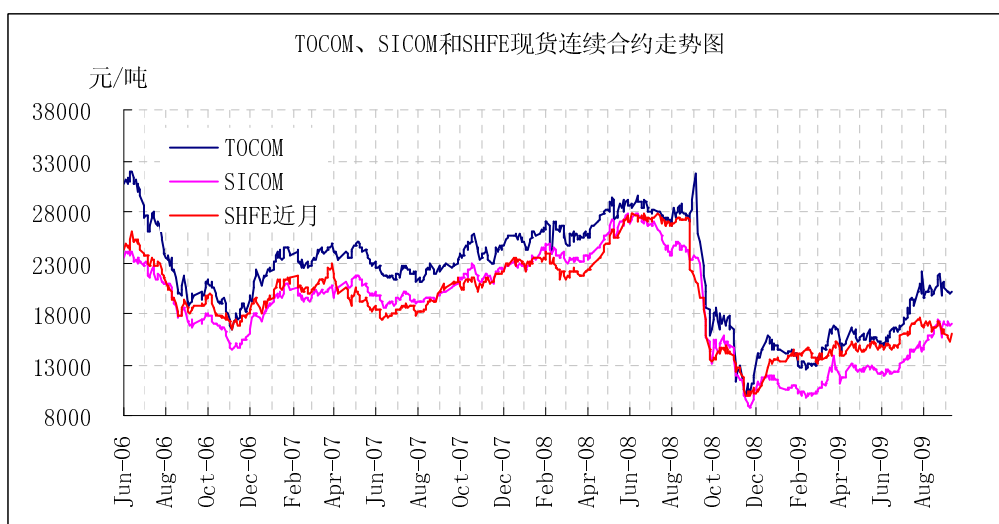
数据来源：SICOM

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