

天胶晨讯（20091209）

周二，沪胶高位振荡整理。主力 1003 合约开盘价 22330 元/吨，盘中一度下探至 10 日均线附近，午后跌幅收窄，收盘跌 205 元至 22230 元/吨。

周二，东京期胶小幅回落。主力 1005 合约开盘价 261.9 日元/公斤，最高价 262 日元/公斤，收盘价涨 0.9 日元至报 260.4 日元/公斤，东京市场期胶总持仓与基金的净多持仓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 21579 元/吨，挂单量 317 吨，当日成交 21700 元/吨，成交 120 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 2785 美元/吨左右，近月交货的 20 号标胶报价至 2747 美元/吨。

近期，美元受就业数据好转以及 FED 升息预期加强的影响走势偏强，这给商品市场带来压力，技术上看美元仍然处于强势格局中，天然橡胶的供需基本面向多，等待调整后的买入机会。

重要行业数据汇总

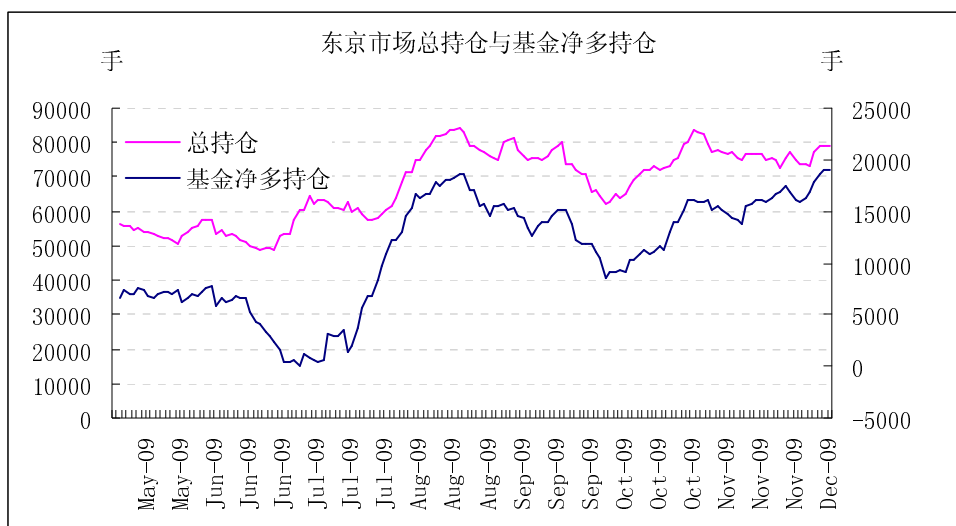
目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

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 12 月 2 日	Rubber	22341	5490	14353	31204	16851	36694	36694
2009 年 12 月 3 日	Rubber	23870	6061	14836	32645	17809	38706	38706
2009 年 12 月 4 日	Rubber	24503	5959	15125	33669	18544	39628	39628
2009 年 12 月 7 日	Rubber	25027	5938	14513	33602	19089	39540	39540
2009 年 12 月 8 日	Rubber	24875	5940	14487	33422	18935	39362	39362

2、东京市场总持仓和基金持仓走势图



2、新加坡市场

091208 3号烟片与20号马来西亚标胶交易情况

SICOM RSS3 08-Dec-2009						SICOM TSR20 08-Dec-2009					
Contract Month	High	Low	Close	Vol	OI	Contract Month	High	Low	Close	Vol	OI
Jan-10	0	0	278.5	140	526	Jan-10	278.5	278.5	278.5	262	942
Feb-10	0	0	279.5	160	743	Feb-10	276.5	276	276	170	1357
Mar-10	0	0	281	0	594	Mar-10	278	276	276	140	1703
Apr-10	0	0	281.7	100	526	Apr-10	0	0	277	0	1074
May-10	283	283	283.6	50	670	May-10	0	0	277	0	1345
Jun-10	0	0	283.6	0	484	Jun-10	0	0	277	0	1696
Jul-10	0	0	283.5	0	280	Jul-10	0	0	277	0	1100
Aug-10	0	0	283.5	0	200	Aug-10	278	278	278	20	794
Sep-10	0	0	283.5	0	300	Sep-10	278	278	278	20	986
Oct-10	0	0	283.5	0	0	Oct-10	0	0	278	0	340
Nov-10	0	0	283.5	0	80	Nov-10	0	0	278	0	510
Dec-10	0	0	283.5	0	0	Dec-10	279	279	278	40	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 (1月)	SMR20 (1月)	RSS3 (3月)	SMR20 (3月)	RSS3 (5月)	SMR20 (5月)
报价 美元/吨	2785	2785	2810	2760	2836	2770
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	6.8306	6.8306	6.8365	6.8365	6.8522	6.8522
运杂费 元/吨	200	200	200	200	200	200
进口成本	25499	22457	25718	22276	25978	22407

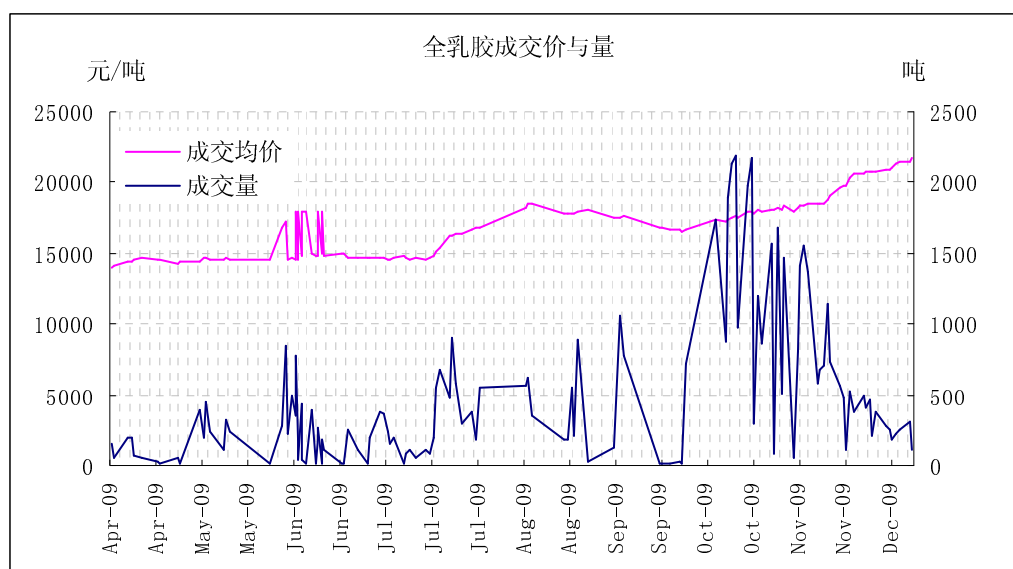
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，1、3、5月采用外汇交易中心远期掉期报价。

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
2-Dec-09	358	20863	178	20997
3-Dec-09	390	21085	221	21291
4-Dec-09	407	21159	258	21500
7-Dec-09	334	21446	317	21489
8-Dec-09	317	21579	120	21700

附：海南市场与云南市场标一成交价与量图片



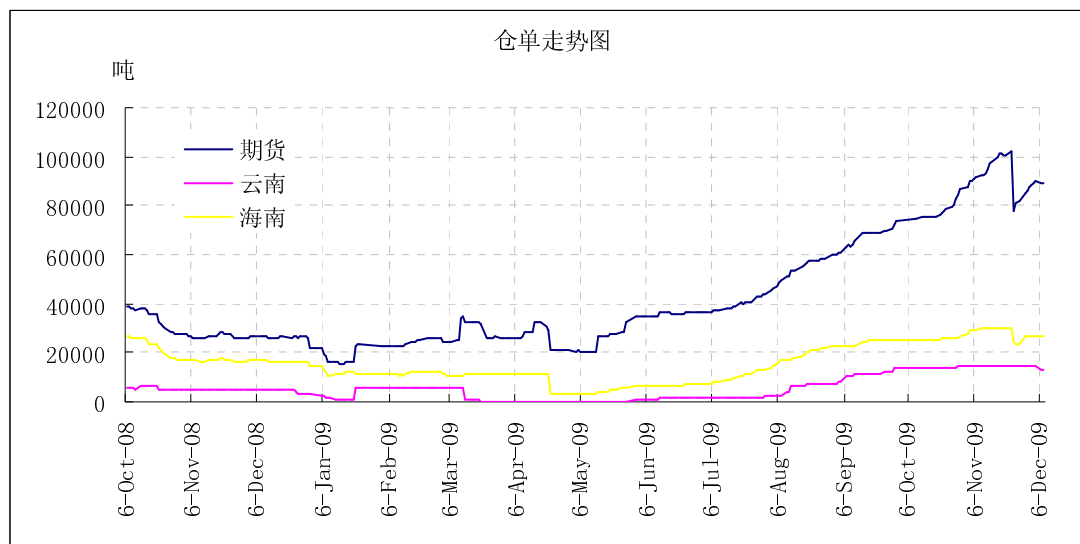
4、沪胶库存

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12月2日	88150	17855	21225	14845	26745	7480

2009 年 12 月 3 日	89350	17855	22425	14845	26745	7480
2009 年 12 月 4 日	89700	17855	22775	14845	26745	7480
2009 年 12 月 7 日	88845	18555	23255	12810	26745	7480
2009 年 12 月 8 日	89045	18555	23255	12810	26945	7480

附图



5、产区天气动态

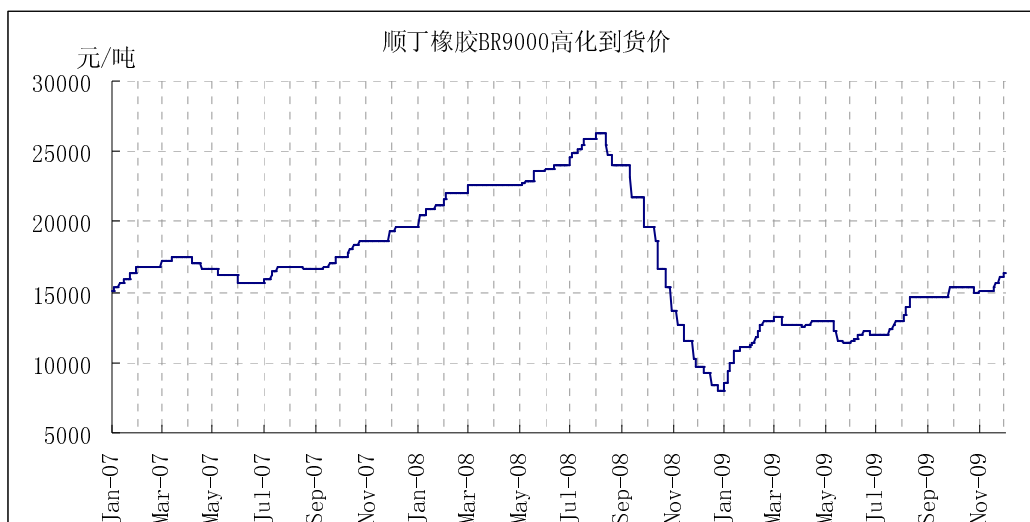
泰国天气预报

7-day Forecast

For period of Dec 8, 2009 - Dec 14, 2009	
Weather Forecast	The high pressure system over the upper Thailand will be weaken. 2-4 oC rises and increasing in fog are likely but still cold weather in the North and Northeast as well as cold to very cold on the mountainous areas. The northeast monsoon prevails over the Gulf and southern Thailand has weakened. Decreasing in rain is likely in the South. Wind wave in this area has weakened. During 13-14 Dec, another rather intense high pressure system from China will extend its ridge covering the upper Thailand again. Decreasing in temperature is expected in the Northeastern first and other later. Warning During 9-12 Dec, all forms of transport should beware of visibility.
Northern Part	The upper portion: cold, minimum temperature 13-15oC. The lower portion: cool, minimum temperature 17-20 oC. Cold to very cold on mountaintops, minimum temperature 6-12oC. Morning fog and thick patches in some places. Northeasterly winds 10-25 km/hr.

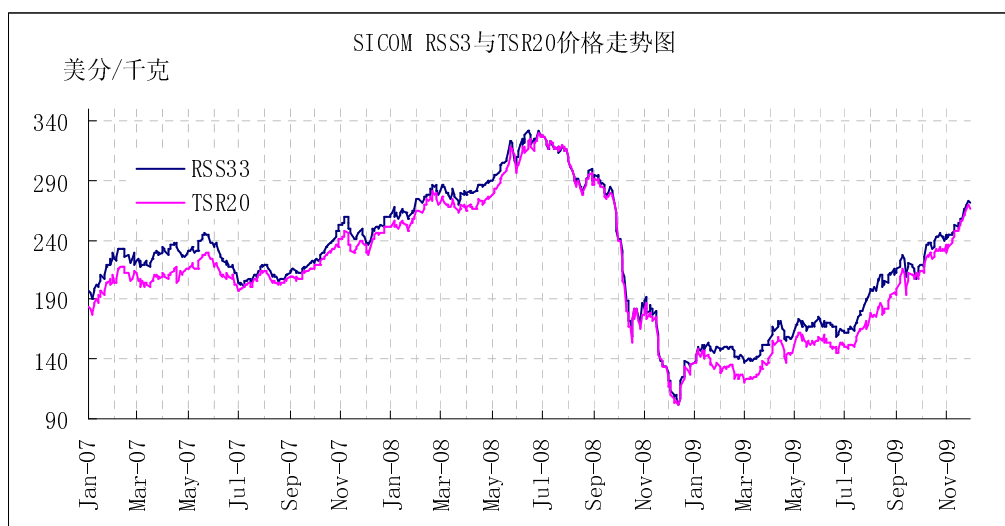
	During 9-13 Dec., increasing temperature and thick patches in many places.
Northeastern Part	Temperature rises and morning fog and thick patches in some places. The upper portion: cold, minimum temperature 14-16 oC. The lower portion: Cool, minimum temperature 17-21oC. Cold to very cold on mountaintops, minimum temperature 7-14oC. Northeasterly winds 10-30 km/hr. During 13-14 Dec., 2-5 oC drop.
Central Part	2-3oC rises and increasing in fog. During 8-13 Dec, cool with morning light fog, minimum temperature 16-22oC. Cold in the mountaintops area, minimum temperature 13-15oC. Northeasterly winds 10-30 km/hr. Since 14 Dec., 1-2oC drop.
Eastern Part	2-3 oC rises and increasing in fog. Cool with morning light fog, minimum temperature 18-23oC. Cold in the mountaintops area, minimum temperature 13-15oC. Northeasterly winds 15-30 km/hr. Wave height about 1 meter. Since 14 Dec., 2-5 oC drop.
Southern Part (East Coast)	The upper portion: Cool with morning light fog, minimum temperature 20-23 oC. The lower portion: Isolated to widely scattered thundershowers throughout the period. Northeasterly winds 15-35 km./hr. Wave height 1-2 meters.
Southern Part (West Coast)	Isolated to widely scattered thundershowers mostly in the lower part throughout the period. Easterly winds 15-30 km./hr. Wave height about 1 meters.
Metropolitan	2-3 oC rises and increasing in fog. Cool with morning light fog, minimum temperature 20-22oC. Northeasterly winds 15-30 km/hr. Since 14 Dec., 2-5 oC drops.
Time Issued : Dec 8, 2009	

6、合成橡胶报价



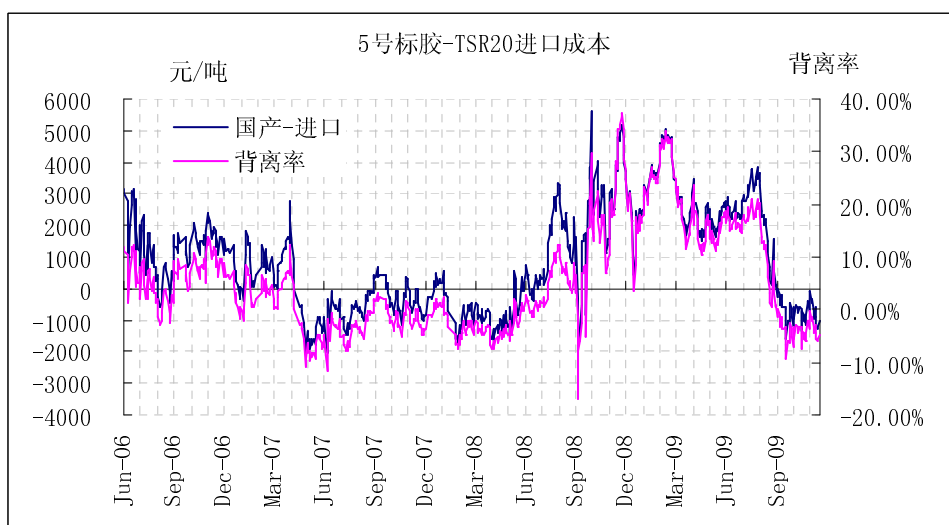
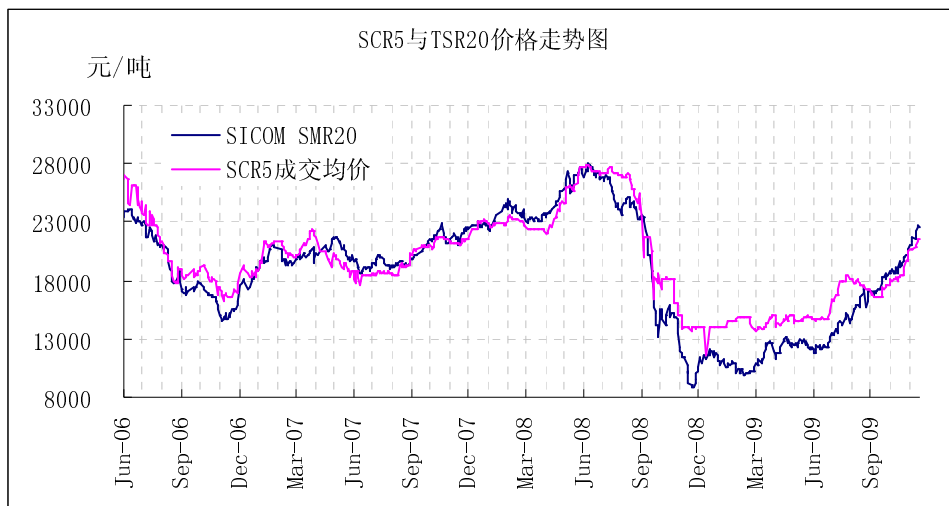
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

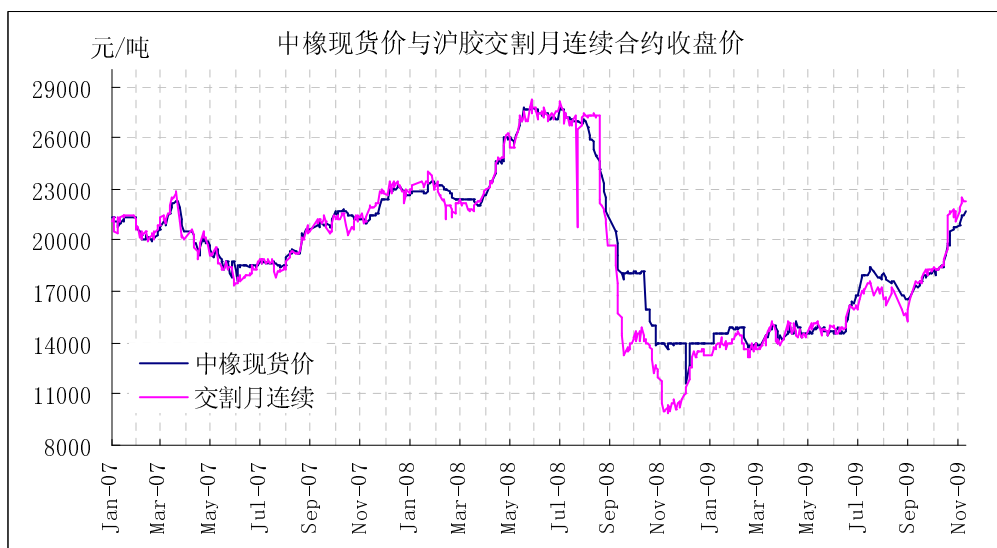


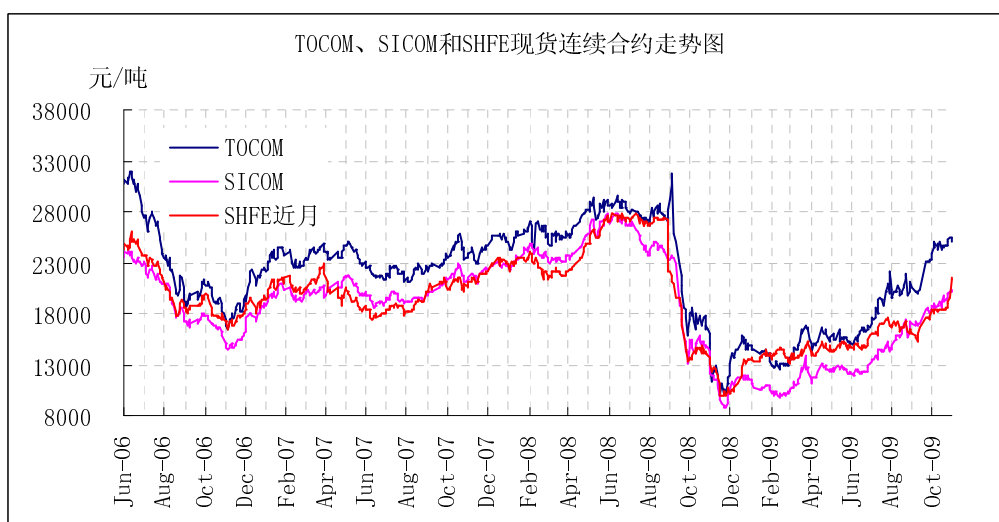
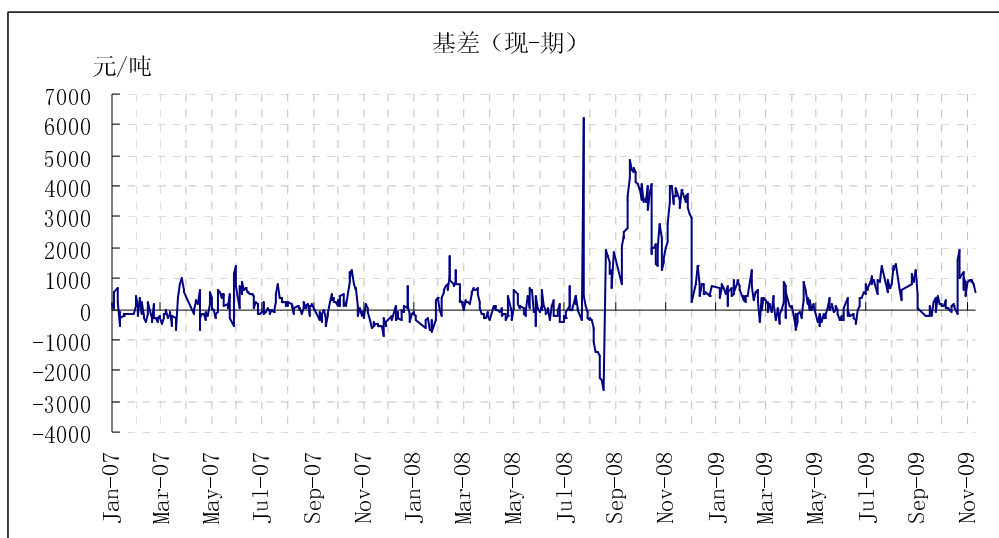
数据来源：SICOM

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