江海汇鑫期货——黑色主要品种日报 2025/7/21

江海汇鑫期货 JIANGHAI HUIXIN FUTURES

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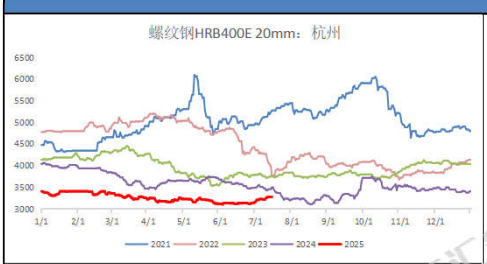
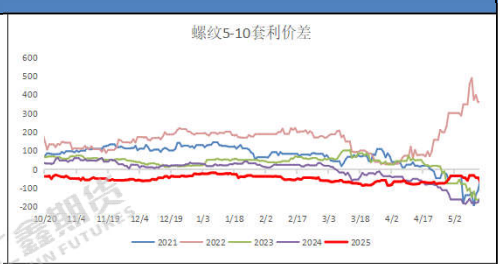
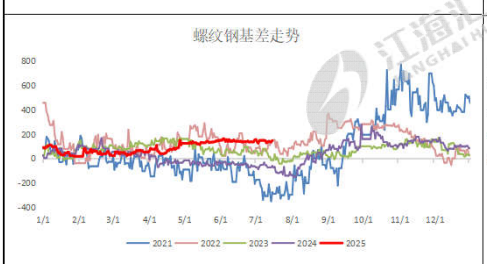
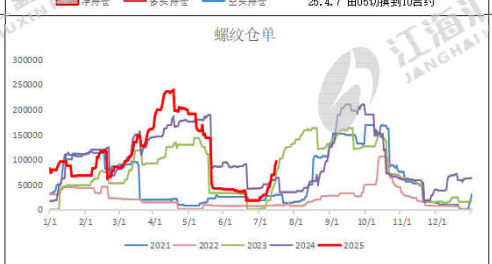
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3250	30			01	3191	12	99	0	1-5合约	-16	1	多头持仓	1307796	-12820
	杭州	HRB400E 20mm	3290	10	87431	-7169	05	3207	11	83	0	5-10合约	60	-3	空头持仓	1293458	7019
	全国	HRB400 20mm	3319	32			10	3147	14	143	0	10-1合约	-44	2	净持仓	14338	-19839
热卷	天津	Q235B 4.75mm	3250	40			01	3320	12	20	-12	1-5合约	-7	-6	多头持仓	1108657	-11959
	上海	Q235B 4.75mm	3340	20	60747	-1754	05	3327	18	13	-18	5-10合约	17	0	空头持仓	1161306	9048
	广州	Q235B 4.75mm	3360	30			10	3310	18	30	-18	10-1合约	-10	6	净持仓	-52649	-21007
焦炭	日照港	准一级焦	1415	0			01	1563	4	-133	11	1-5合约	-35	-4	多头持仓	27037	-664
	吕梁	准一级焦	1430	0	760	0	05	1598	8	-168	7	5-9合约	80	9	空头持仓	30965	-438
	全国	一级冶金焦	1380	4			09	1518	-1	-88	16	9-1合约	-45	-5	净持仓	-3928	-226
铁矿石	日照港	PB粉 61.5%	773	8			01	753	0.5	20	0	1-5合约	23	1.5	多头持仓	451980	-3216
	京津港	PB粉 61.5%	787	9	3000	0	05	730	-1	43	0	5-9合约	-55	-0.5	空头持仓	446039	-6056
	鞍山	铁精粉 65%品位	893	0			09	785	-0.5	-12	0	9-1合约	32	-1	净持仓	5941	2840

螺纹日度跟踪

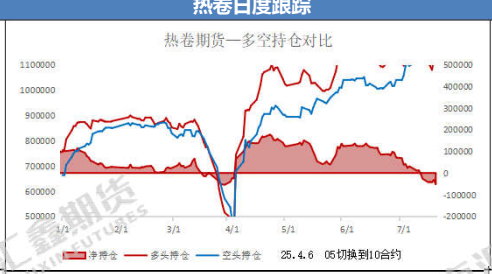


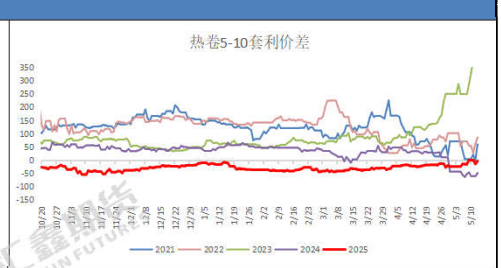


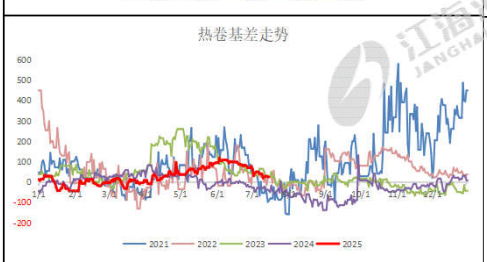


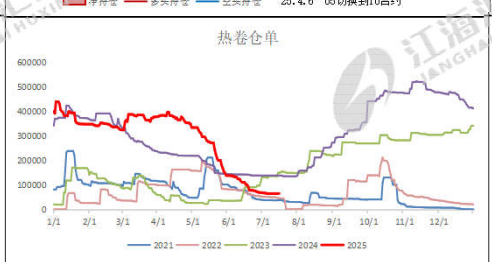


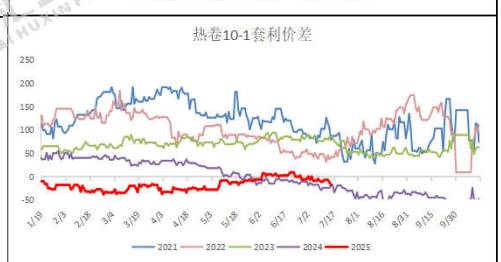
热卷日度跟踪



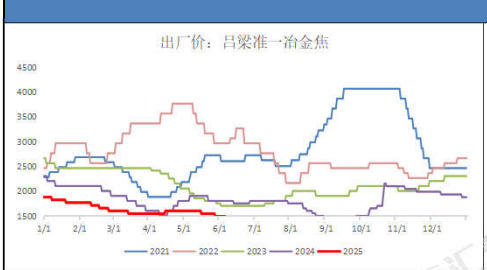


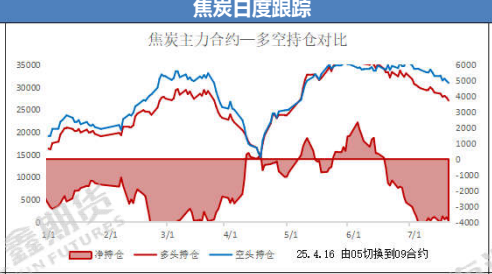


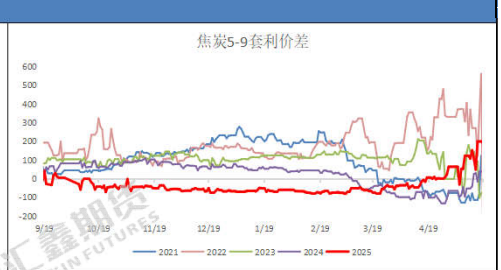


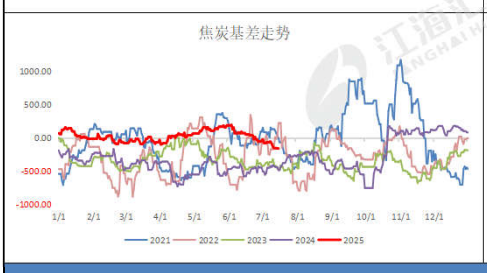


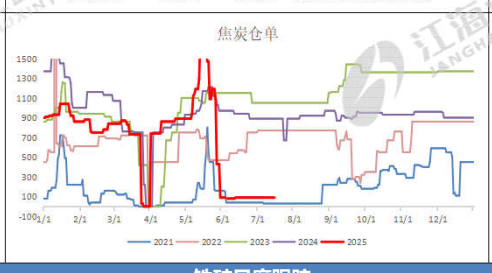
焦炭日度跟踪

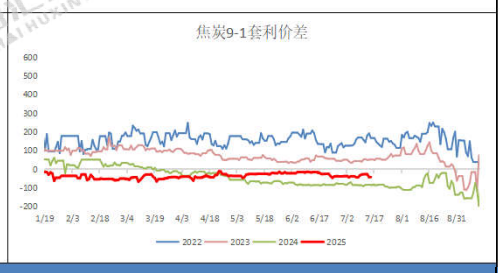




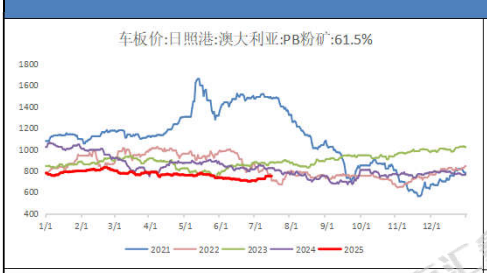


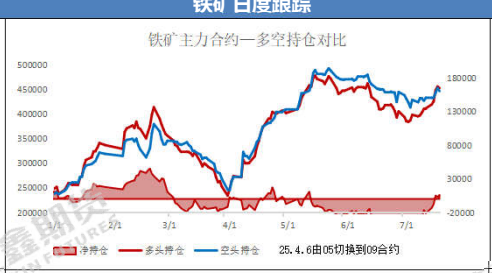


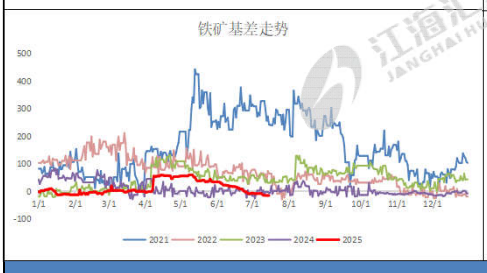


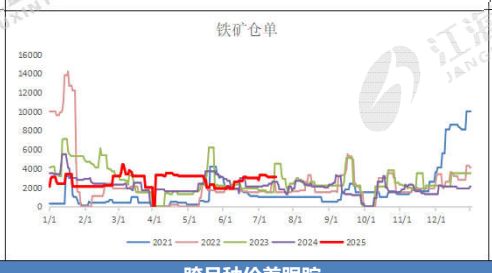


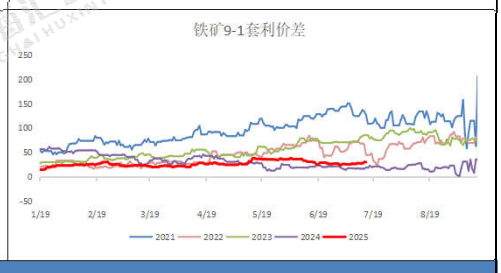
铁矿日度跟踪





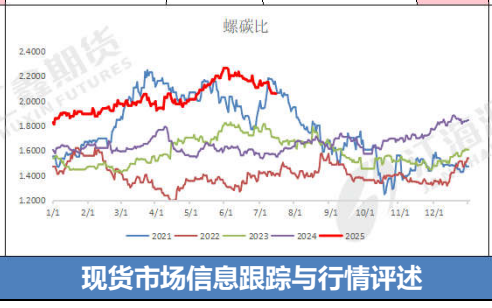






跨品种价差跟踪

卷螺差	163	较昨日	4	螺碳比	2.0731	较昨日	0.0106	螺矿比	4.0089	较昨日	0.0204



现货市场信息跟踪与行情评述

技术形态：铁矿试探缺口，焦炭涨势暂停；热卷小幅调整，螺纹多头修复；

品种差异：螺纹涨跌幅+0.74%，热卷涨跌幅+0.91%；铁矿涨跌幅+0.38%，焦炭涨跌幅+1.23%；

量价关系：从资金流向看，短线资金流出，黑色品种高位盘整；螺纹前二十主力持仓排名，多头助理减仓，空头主力加仓。

现货消息：国内建筑钢市集体拉升，盘中少数微调。总体来看，期螺冲高调整，现货趁势拉升。上海市场3260元/吨；北京市场3140-3150元/吨；广州市场3210-3220元/吨；杭州市场3250-3260元/吨；南京市场3220-3230元/吨；西安市场3160-3170元/吨。环比来看，截至上午收盘，全国主要市场一线品牌价格上涨。期货市场，螺纹10合，铁矿09合约，维持多头思路。

风险提示：梅雨季节降雨区域扩大，工程进度趋缓；7月政治局会议炒作；美国关税贸易战影响钢材需求。

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