江海汇鑫期货
JIANGHAI HUIXIN FUTURES

江海汇鑫期货——黑色主要品种日报 2025/8/12

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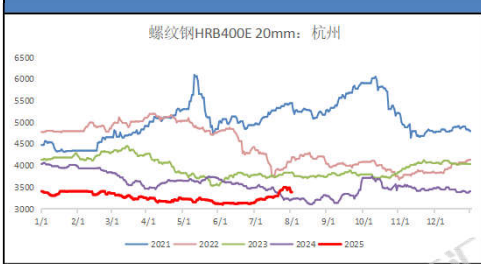
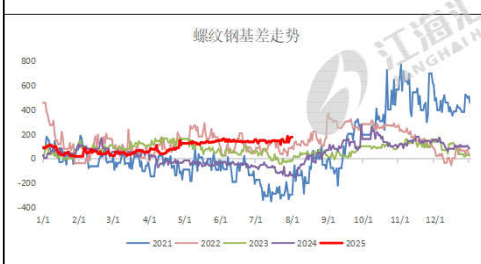
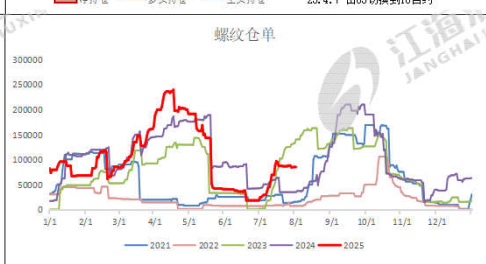
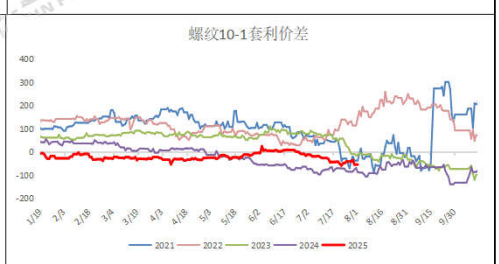
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3360	20			01	3319	33	91	0	1-5合约	-31	0	多头持仓	965992	-14231
	杭州	HRB400E 20mm	3410	30	95557	579	05	3350	33	60	0	5-10合约	100	-4	空头持仓	1000839	5415
	全国	HRB400 20mm	3408	14			10	3250	37	160	0	10-1合约	-69	4	净持仓	-34847	-19646
热卷	天津	Q235B 4.75mm	3440	40			01	3461	32	19	-32	1-5合约	-5	-1	多头持仓	990498	-8593
	上海	Q235B 4.75mm	3480	30	69461	-1454	05	3466	33	14	-33	5-10合约	1	-4	空头持仓	990990	-11866
	广州	Q235B 4.75mm	3480	30			10	3465	37	15	-37	10-1合约	4	5	净持仓	-492	3273
焦炭	日照港	准一级焦	1635	0			01	1759.5	25.5	-329.5	-230.5	1-5合约	-84	-1	多头持仓	19193	1380
	吕梁	准一级焦	1430	0	800	0	05	1843.5	26.5	-413.5	-231.5	5-9合约	162.5	-1	空头持仓	25150	1661
	全国	一级冶金焦	1601	0			09	1681	27.5	-251	-232.5	9-1合约	-78.5	2	净持仓	-5957	-281
铁矿石	日照港	PB粉 61.5%	778	8			01	789	15.5	-11	0	1-5合约	21	0.5	多头持仓	260982	66451
	京津港	PB粉 61.5%	793	5	3400	-500	05	768	15	10	0	5-9合约	-28.5	8.5	空头持仓	251169	51590
	鞍山	铁精粉 65%品位	967	11			09	796.5	6.5	-18.5	0	9-1合约	7.5	-9	净持仓	9813	14861

螺纹日度跟踪

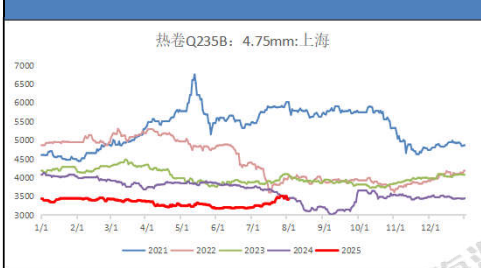


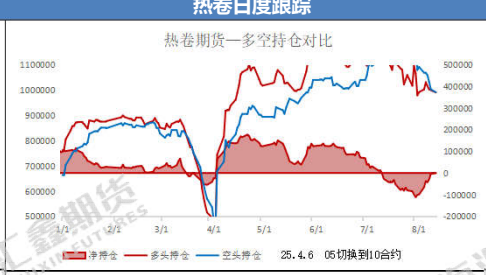


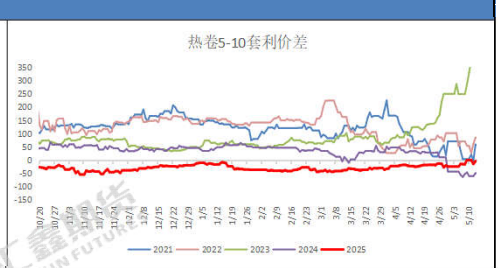


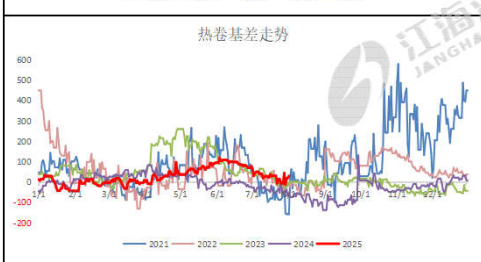


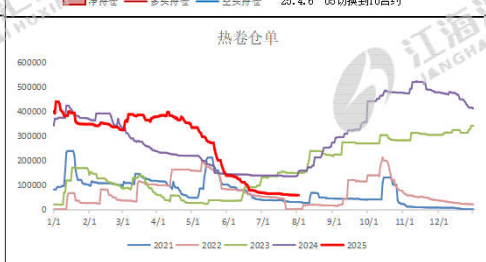
热卷日度跟踪

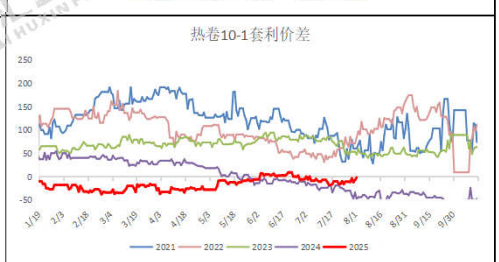




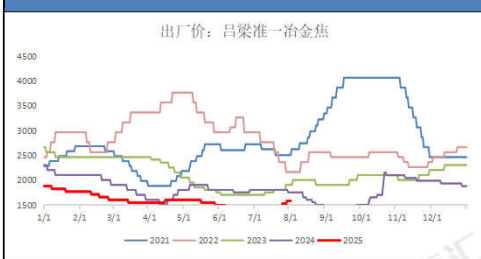


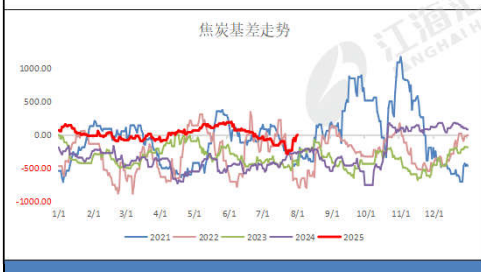


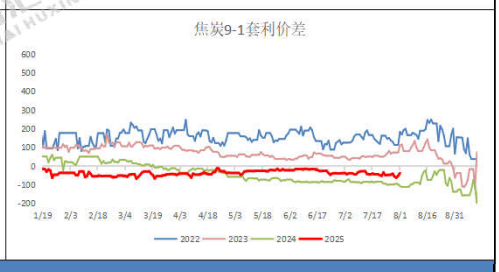




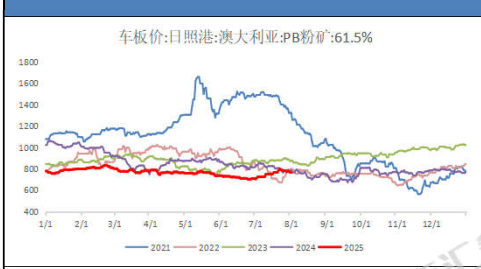
焦炭日度跟踪

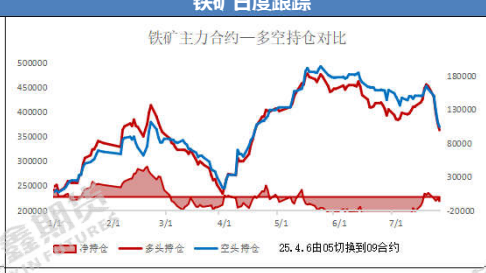


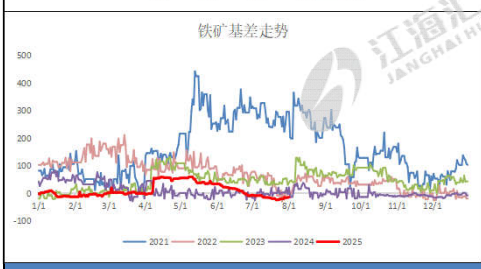


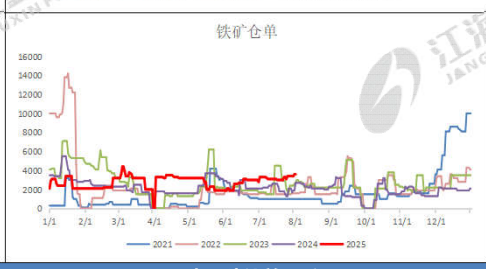


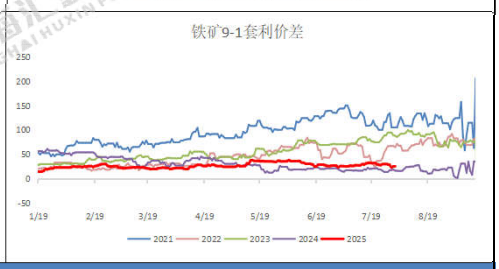
铁矿日度跟踪





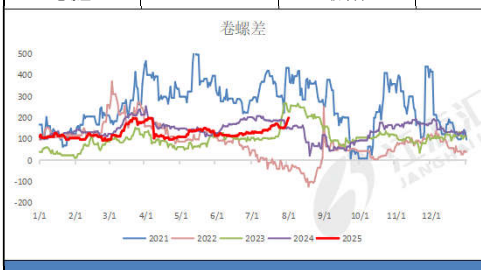


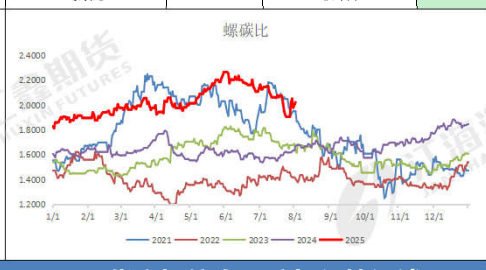




跨品种价差跟踪

卷螺差	215	较昨日	0	螺碳比	1.9334	较昨日	-0.0098	螺矿比	4.0804	较昨日	0.0133





现货市场信息跟踪与行情评述

技术形态：铁矿止跌收红，焦炭震荡回涨；热卷波动上行，螺纹再次收高；

品种差异：螺纹涨跌幅+1.09%，热卷涨跌幅+1.29%；铁矿涨跌幅+0.82%，焦炭涨跌幅+1.97%；

量价关系：从资金流向看，短线资金持续流入焦煤，价格走势反弹；螺纹前二十主力持仓排名，多空主力均减仓，减仓幅度相近。

现货消息：库提资源中，黄海、滨鑫、中新、富鑫、桂鑫、萍钢、长江、中天等价格持平，部分螺纹钢基价挂在3260-3330元，盘螺售价3370-3430元/吨；厂提资源价格不变，中天和永钢产螺纹基价报3260-3300元/吨，永钢盘螺级差200元/吨。大户持平观望，散户鲜有涨跌。期货市场，螺纹10合，铁矿09合约，暂时等待时机。

风险提示：梅雨季节降雨区域扩大，工程进度趋缓；美国关税贸易战影响钢材需求。

资料来源：同花顺，mysteel，公开资料，江海汇鑫期货整理。

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