江海汇鑫期货——黑色主要品种日报 2025/9/29

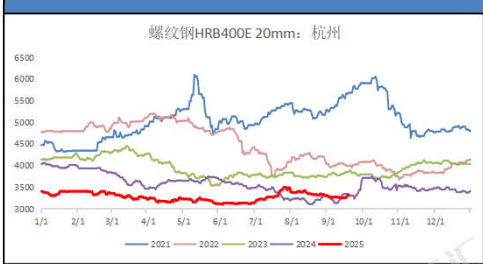
江海汇鑫期货 JIANGHAI HUIXIN FUTURES

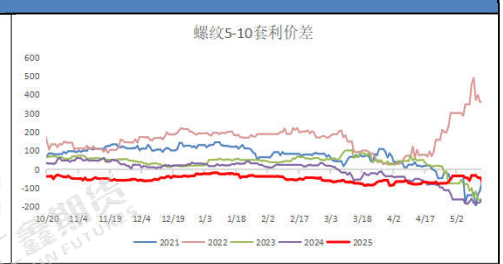
务必阅读下方免责声明

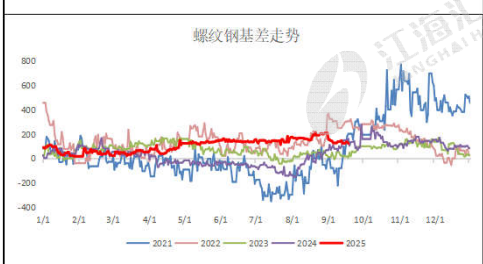
投研中心：张凯强　　投资咨询证号：Z0019831

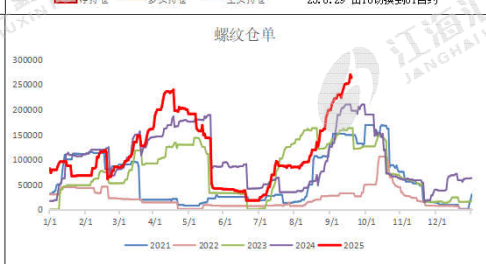
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3260	-30			01	3114	-53	196	0	1-5合约	-57	1	多头持仓	1151576	53436
	杭州	HRB400E 20mm	3310	-30	272650	1228	05	3171	-54	139	0	5-10合约	149	-2	空头持仓	1310418	103458
	全国	HRB400 20mm	3290	-16			10	3022	-52	288	0	10-1合约	-92	1	净持仓	-158842	-50022
热卷	天津	Q235B 4.75mm	3300	-30			01	3313	-45	57	45	1-5合约	-7	1	多头持仓	958175	8967
	上海	Q235B 4.75mm	3370	-30	28314	-890	05	3320	-46	50	46	5-10合约	-75	-21	空头持仓	1038202	7029
	广州	Q235B 4.75mm	3350	-20			10	3395	-25	-25	25	10-1合约	82	20	净持仓	-80027	1938
焦炭	日照港	准一级焦	1625	0			01	1692.5	-67.5	-262.5	-127.5	1-5合约	-143	-3	多头持仓	25765	-603
	吕梁	准一级焦	1430	0	1690	0	05	1835.5	-64.5	-405.5	-130.5	5-9合约	-82.5	-16.5	空头持仓	31825	-345
	全国	一级冶金焦	1595	0			09	1918	-48	-488	-147	9-1合约	225.5	19.5	净持仓	-6060	-258
铁矿石	日照港	PB粉 61.5%	792	-3			01	790	-15.5	2	0	1-5合约	20.5	0.5	多头持仓	311594	-9016
	京津港	PB粉 61.5%	803	-2	2000	0	05	769.5	-16	22.5	0	5-9合约	19	-1.5	空头持仓	332585	-18602
	鞍山	铁精粉 65%品位	1003	0			09	750.5	-14.5	41.5	0	9-1合约	-39.5	1	净持仓	-20991	9586

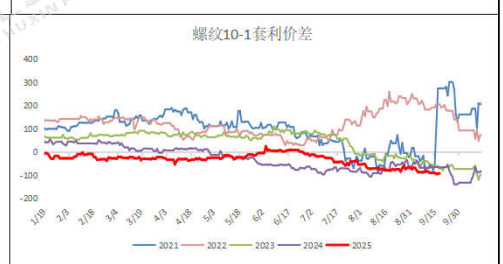
螺纹日度跟踪



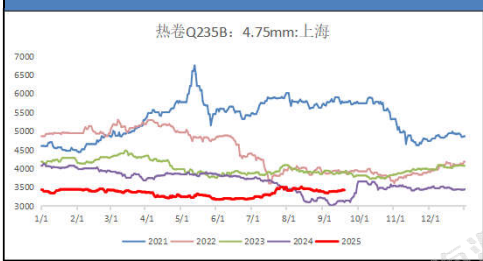


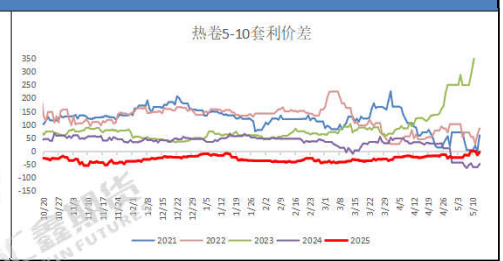


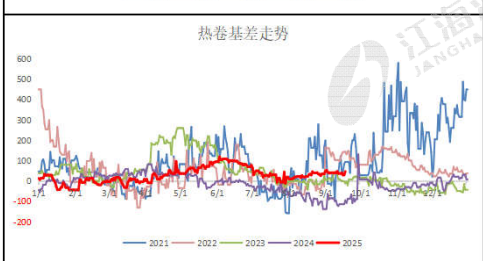


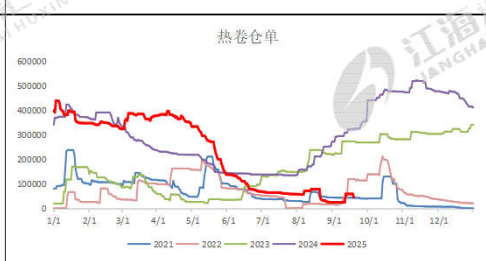


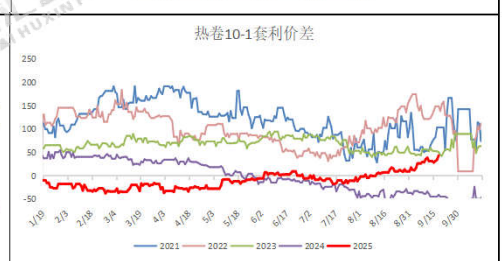
热卷日度跟踪



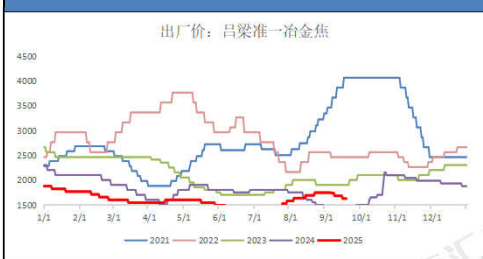


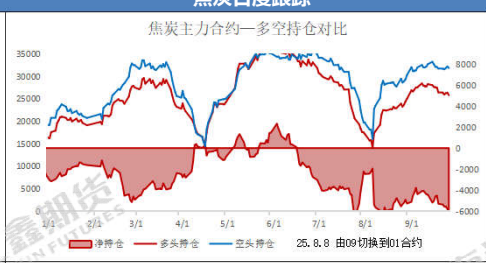


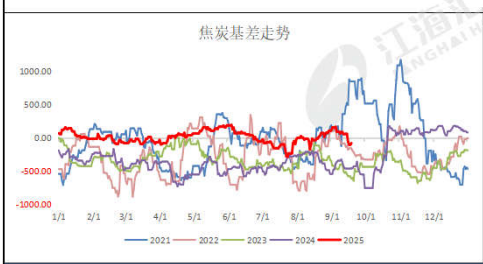


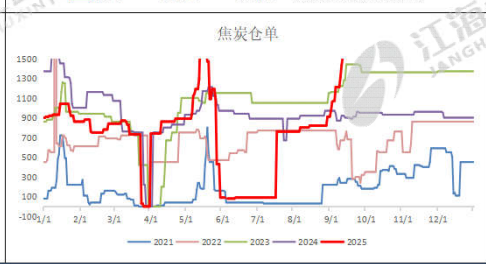


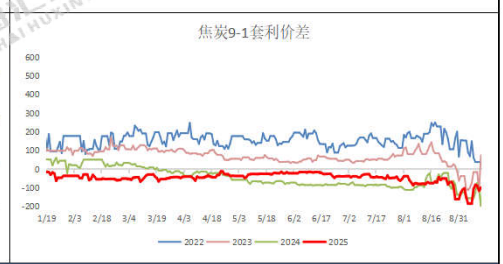
焦炭日度跟踪



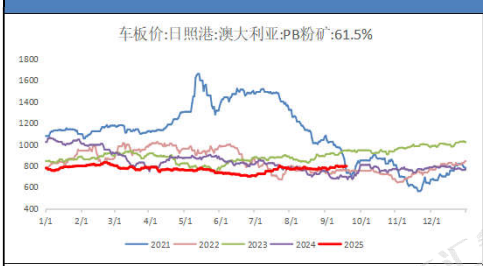


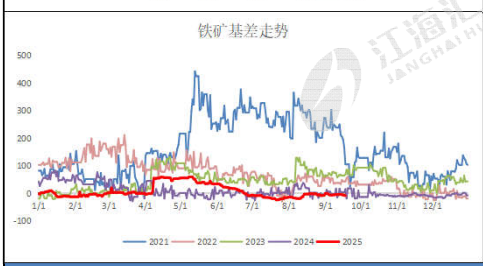


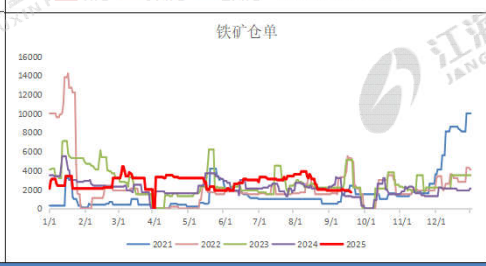


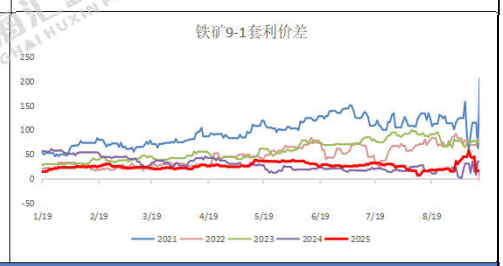


铁矿日度跟踪



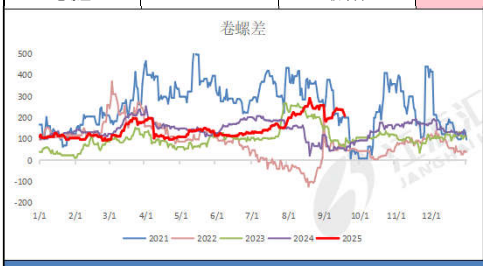


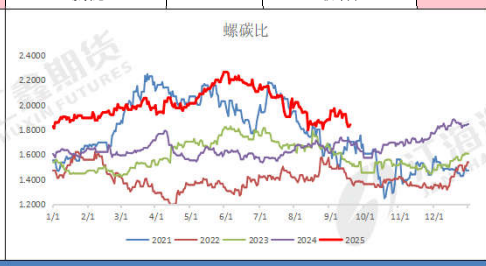


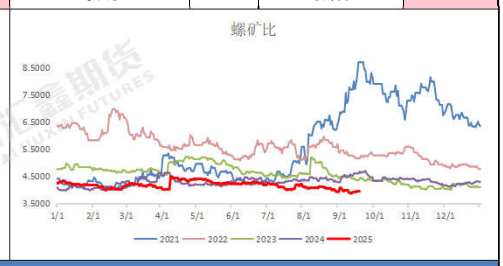


跨品种价差跟踪

卷螺差	199	较昨日	8	螺碳比	1.8399	较昨日	0.0405	螺矿比	3.9418	较昨日	0.0101







现货市场信息跟踪与行情评述

技术形态：铁矿小涨，焦炭上移；热卷整理，螺纹整固；

品种差异：螺纹涨跌幅-1.58%，热卷涨跌幅-1.22%；铁矿涨跌幅-1.74%，焦炭涨跌幅-2.79%；

量价关系：从资金流向看，资金多为短线运作，拉高获利；螺纹前二十主力持仓排名，多空主力均加仓，空头主力加仓幅度较大。

现货消息：库提资源中，黄海、镔鑫、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3150-3250元，盘螺售价3280-3380元/吨；厂提资源价格暂稳，中天和永钢产螺纹基价报3180-3220元/吨，永钢盘螺级差160元/吨。期货市场，黑色系，拉高获利，建议暂时空仓等待。

风险提示：市场需求旺季，逐步复工，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。

免责声明：本报告的信息均来源于公开资料，我公司对这些信息的准确性和完整性不作任何保证，也不保证所包含的信息和建议不会发生任何变化。我们力求报告内容的客观、公正，但报告中的任何观点、结论和建议仅供参考，不构成操作建议，投资者据此作出的任何投资决策与本公司和作者无关，由投资者自行承担结果。