江海汇鑫期货——黑色主要品种日报 2025/5/21

江海汇鑫期货 JIANGHAI HUIXIN FUTURES

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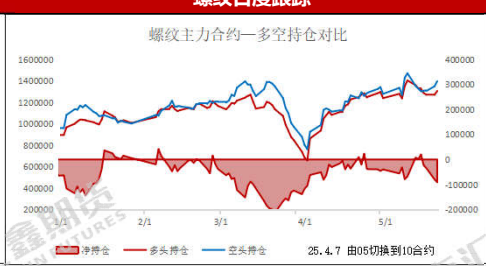
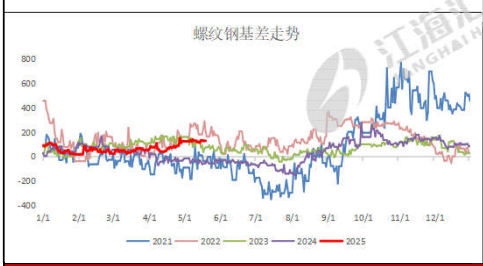
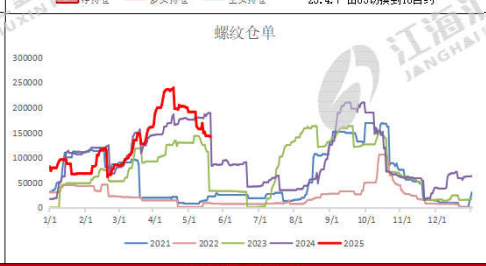
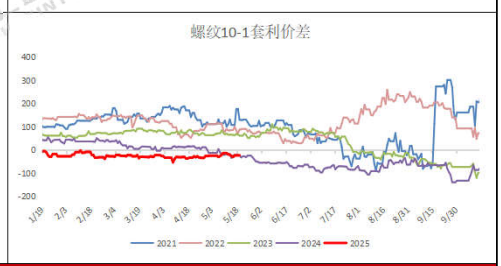
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3190	0			01	3083	-14	117	0	1-5合约	-12	6	多头持仓	1305128	36106
	杭州	HRB400E 20mm	3200	0	51625	-89442	05	3095	-20	105	0	5-10合约	37	-9	空头持仓	1396122	47731
	全国	HRB400 20mm	3303	9			10	3058	-11	142	0	10-1合约	-25	3	净持仓	-90994	-11625
热卷	天津	Q235B 4.75mm	3200	0			01	3215	-9	65	9	1-5合约	-10	7	多头持仓	995611	-1053
	上海	Q235B 4.75mm	3280	0	243656	-27283	05	3225	-16	55	16	5-10合约	23	-11	空头持仓	951209	-4712
	广州	Q235B 4.75mm	3350	10			10	3202	-5	78	5	10-1合约	-13	4	净持仓	44402	3659
焦炭	日照港	准一级焦	1545	0			01	1437.5	-17	-7.5	-98	1-5合约	-35.5	129.5	多头持仓	34482	750
	吕梁	准一级焦	1430	0	1470	0	05	1473	-146.5	-43	31.5	5-9合约	65.5	-126	空头持仓	35055	508
	全国	一级冶金焦	1510	0			09	1407.5	-20.5	22.5	-94.5	9-1合约	-30	-3.5	净持仓	-573	242
铁矿石	日照港	PB粉 61.5%	762	0			01	688.5	1.5	73.5	0	1-5合约	21	114	多头持仓	460413	-5618
	京津港	PB粉 61.5%	777	0	2300	0	05	667.5	-112.5	94.5	0	5-9合约	-57.5	-115	空头持仓	478665	-741
	鞍山	铁精粉 65%品位	929	0			09	725	2.5	37	0	9-1合约	36.5	1	净持仓	-18252	-4877

螺纹日度跟踪

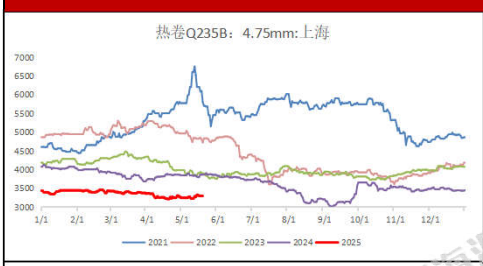


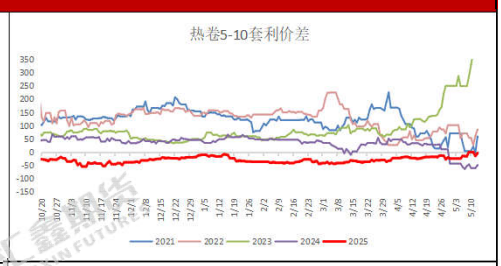


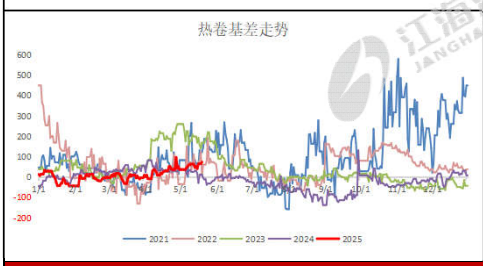


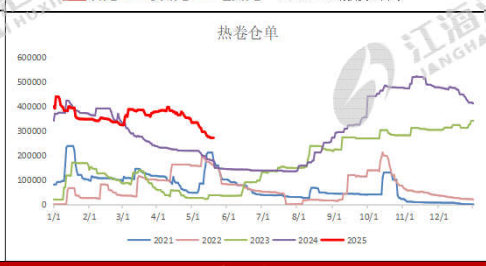


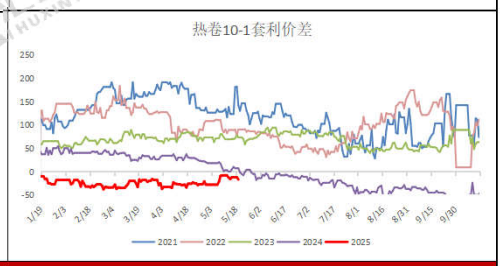
热卷日度跟踪



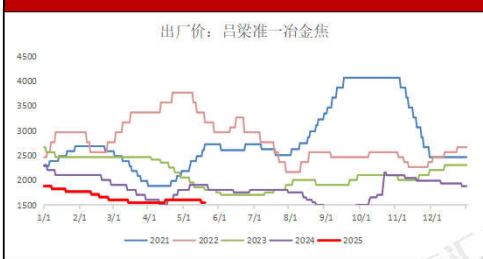


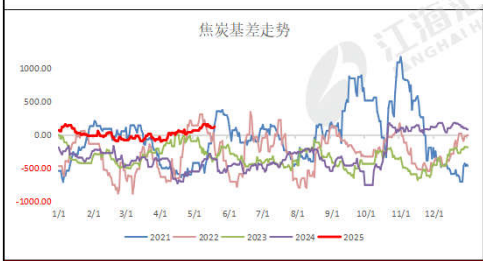


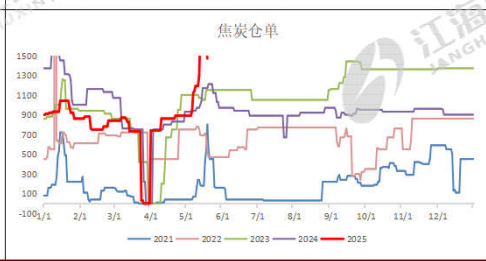


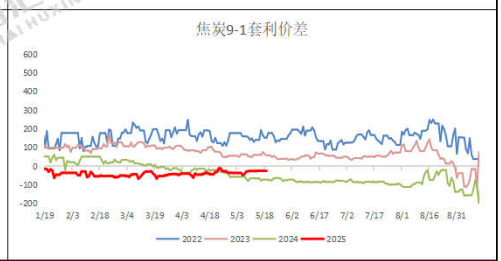


焦炭日度跟踪

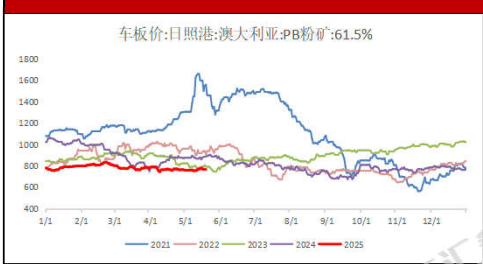


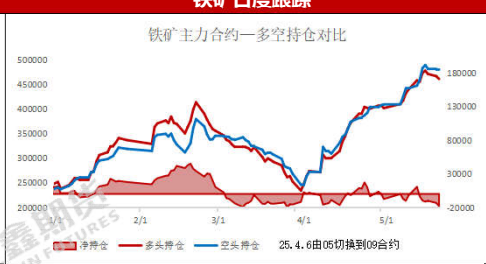


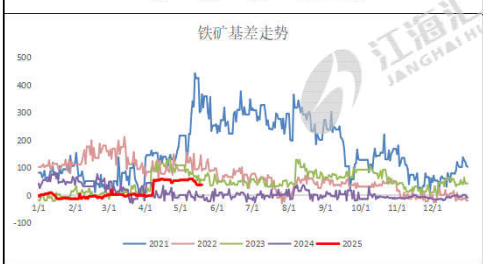


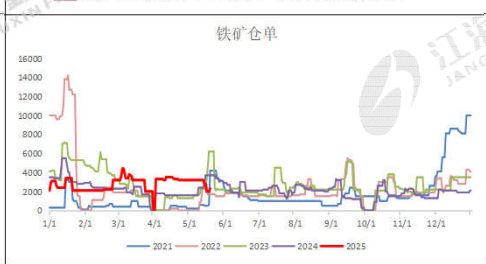


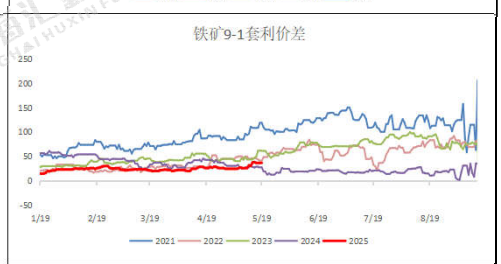
铁矿日度跟踪





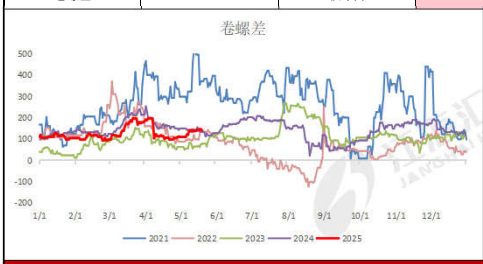


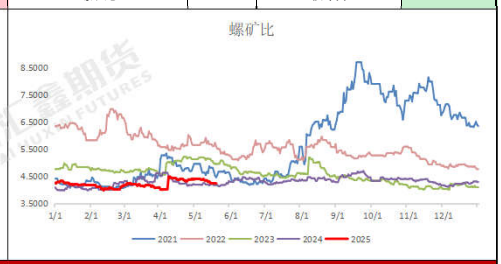




跨品种价差跟踪

卷螺差	144	较昨日	6	螺碳比	2.1726	较昨日	0.0235	螺矿比	4.2179	较昨日	-0.0298





现货市场信息跟踪与行情评述

技术形态：铁矿小幅反弹，焦炭继续下跌；热卷波动下移，螺纹低位整理。

品种差异：螺纹涨跌幅-0.59%，热卷涨跌幅-0.37%；铁矿涨跌幅+0.28%，焦炭涨跌幅-1.71%；

量价关系：从资金流向看，黑色品种资金多以流出为主，空头撤退避险；螺纹前二十主力持仓排名，多空主力均加仓，空头主力加仓幅度大于多头。

现货消息： 5月20日，全国主港铁矿石成交101.50万吨，环比增23.1%；237家主流贸易商建筑钢材成交10.11万吨，环比增3.1%。
5月20日，76家独立电弧炉建筑钢材钢厂平均成本为3324元/吨，日环比减少2元/吨，平均利润亏损100元/吨，谷电利润为4元/吨。
上海市场，报价多有调低：库提资源中，黄海、镔鑫、中新、富鑫、桂鑫、萍钢、西林、中天等价格下调，部分螺纹钢基价挂在3100-3200元，盘螺售价3310-3350元/吨；厂提资源价格小跌，中天和永钢产螺纹基价报3150-3190元/吨，永钢盘螺级差180-200元/吨。大户稳中微调，散户延续低价，期货市场建议等待企稳后低多操作。

资料来源：同花顺，mysteel，公开资料，江海汇鑫期货整理。
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