江海汇鑫期货 JIANGHAI HUIXIN FUTURES

期货研究报告——黑色主要品种日报 2026/7/6

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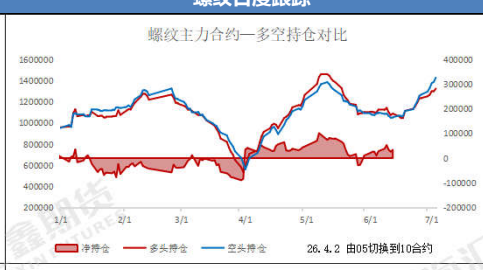
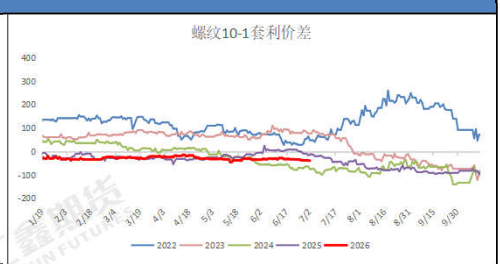
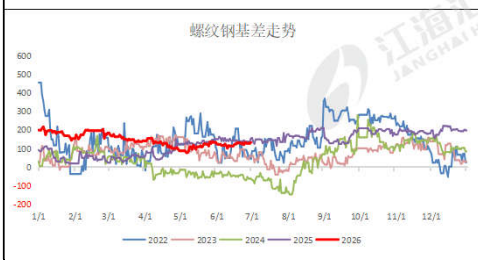
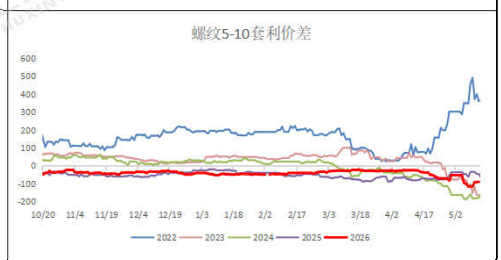
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3170	0			01	3101	-2	99	2	1-5合约	-9	-2	多头持仓	1323412	25002
	杭州	HRB400E 20mm	3200	0	26881	0	05	3110	0	90	0	5-10合约	48	5	空头持仓	1427374	40025
	全国	HRB400 20mm	3281	-4			10	3062	-5	138	5	10-1合约	-39	-3	净持仓	-103962	-15023
热卷	天津	Q235B 4.75mm	3190	0			01	3296	-5	4	5	1-5合约	-19	1	多头持仓	1165694	29764
	上海	Q235B 4.75mm	3300	-10	365796	-5007	05	3315	-6	-15	6	5-10合约	36	-2	空头持仓	1140348	17731
	广州	Q235B 4.75mm	3290	0			10	3279	-4	21	4	10-1合约	-17	1	净持仓	25346	12033
焦炭	日照港	准一级焦	2140	0			01	2006.5	28.5	133.5	-28.5	1-5合约	-23	9	多头持仓	45764	1930
	吕梁	准一级焦	停更	0	1583	0	05	2029.5	19.5	110.5	-19.5	5-9合约	91.5	-13.5	空头持仓	43600	2207
	全国	一级冶金焦	2098	0			09	1938	33	202	-33	9-1合约	-68.5	4.5	净持仓	2164	-277
铁矿石	日照港	PB粉 61.5%	697	-2			01	724	-4	-27	0	1-5合约	5.5	-0.5	多头持仓	377418	2181
	京津港	PB粉 61.5%	715	-2	3950	300	05	718.5	-3.5	-21.5	0	5-9合约	-15.5	2.5	空头持仓	409606	3994
	鞍山	铁精粉 65%品位	972	0			09	734	-6	-37	0	9-1合约	10	-2	净持仓	-32188	-1813

螺纹日度跟踪

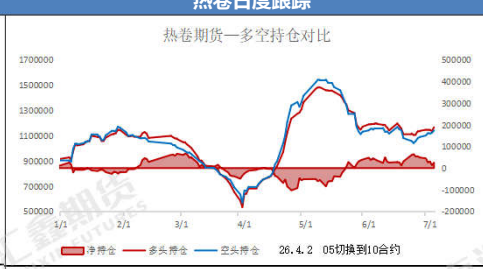


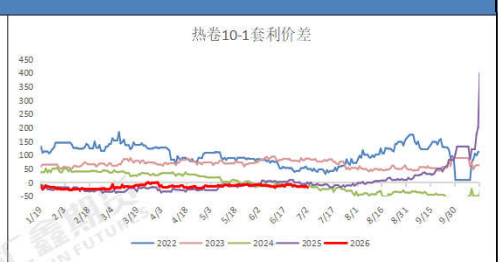


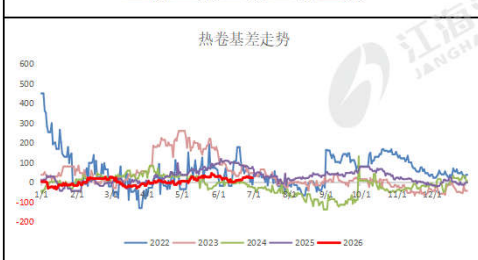


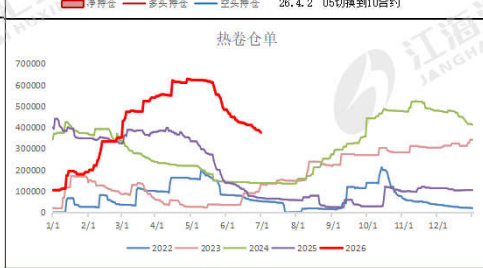


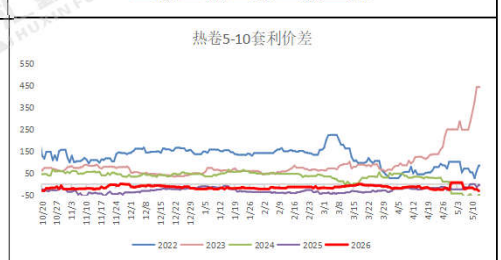
热卷日度跟踪



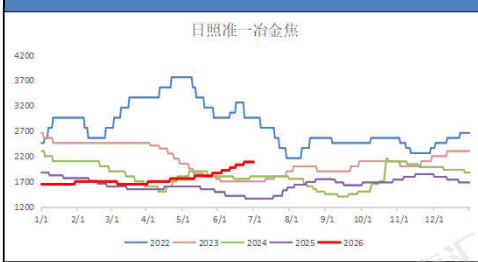


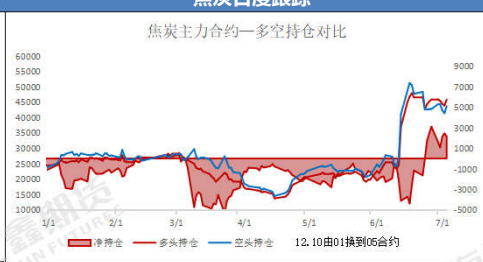


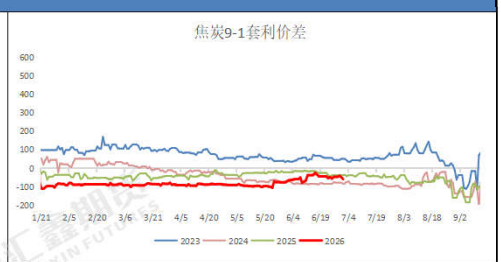


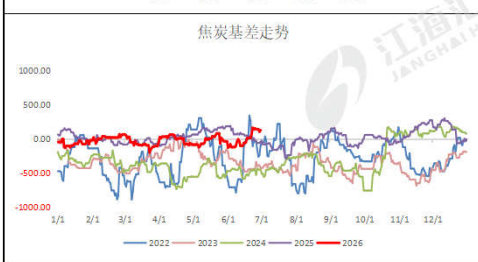


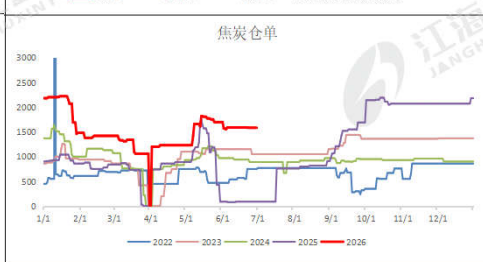
焦炭日度跟踪

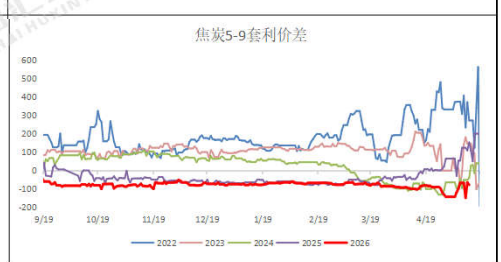




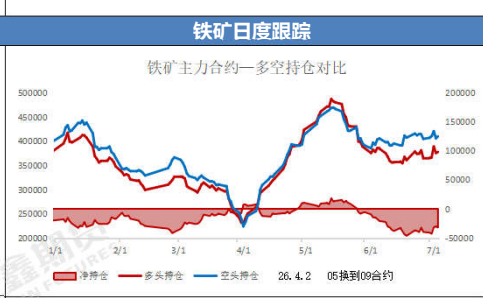


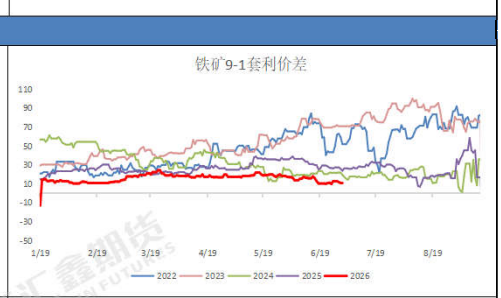


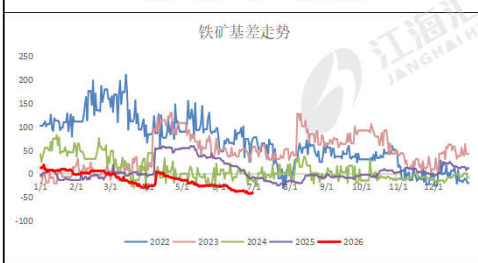


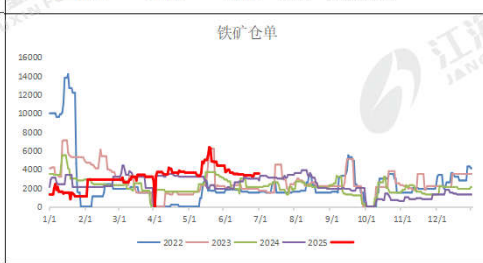


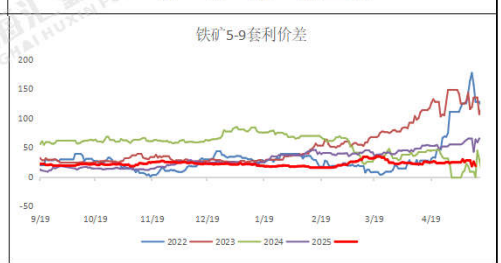
铁矿日度跟踪





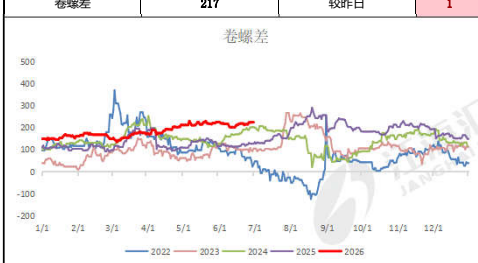






跨品种价差跟踪

卷螺差	217	较昨日	1	螺碳比	1.5800	较昨日	-0.0300	螺矿比	4.1717	较昨日	0.0271



现货市场信息跟踪与行情评述

技术形态：铁矿再次收低，焦炭重新走强；热卷区间调整，螺纹波动收绿；

品种差异：螺纹涨跌幅-0.39%，热卷涨跌幅-0.30%；铁矿涨跌幅-1.74%，焦炭涨跌幅+1.71%；

量价关系：从资金流向看，短线资金试探性回归，推动原料品种呈现企稳趋势；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。

期现评述：上海市场3160-3170元/吨；北京市场3060-3070元/吨；广州市场3080-3090元/吨；杭州市场3160-3170元/吨；南京市场3170-3180元/吨；西安市场3150-3160元/吨。期货市场黑色系，受煤炭矿难事件影响双焦价格略有支撑，成材价格略有调整，螺纹空单注意风险。

风险提示：市场需求淡旺季转换，工程进度趋缓；北方采暖期，北方省份钢厂逐步检修；美国关税贸易战影响钢材需求。

资料来源：同花顺，mysteel，万得，卓创，西本，公开资料，江海汇鑫期货整理。

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