江海汇鑫期货 JIANGHAI HUIXIN FUTURES

期货研究报告——黑色主要品种日报 2026/7/7

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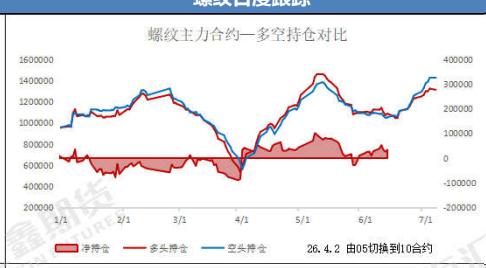
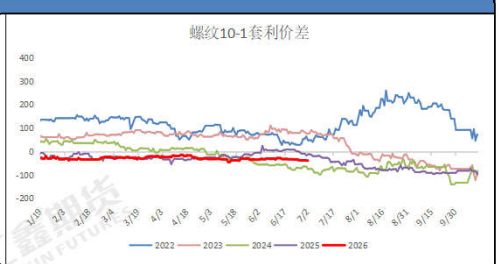
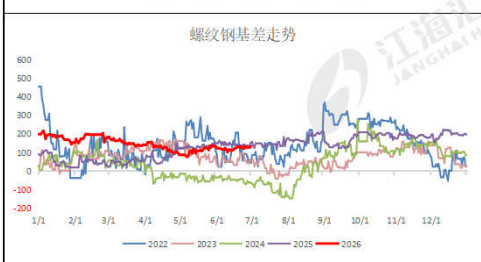
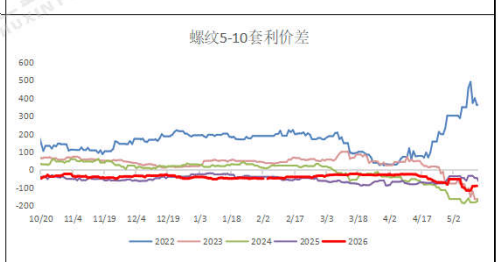
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3190	20			01	3111	10	99	0	1-5合约	-10	-1	多头持仓	1312944	-10468
	杭州	HRB400E 20mm	3210	10	27775	894	05	3121	11	89	-1	5-10合约	49	1	空头持仓	1431445	4071
	全国	HRB400 20mm	3285	5			10	3072	10	138	0	10-1合约	-39	0	净持仓	-118501	-14539
热卷	天津	Q235B 4.75mm	3200	10			01	3312	16	-2	-16	1-5合约	-17	2	多头持仓	1156135	-9559
	上海	Q235B 4.75mm	3310	10	361958	-3838	05	3329	14	-19	-14	5-10合约	40	4	空头持仓	1130717	-9631
	广州	Q235B 4.75mm	3300	10			10	3289	10	21	-10	10-1合约	-23	-6	净持仓	25418	72
焦炭	日照港	准一级焦	2140	0			01	2018.5	12	121.5	-12	1-5合约	-22	1	多头持仓	45764	1930
	吕梁	准一级焦	停更	0	1567	-16	05	2040.5	11	99.5	-11	5-9合约	89.5	-2	空头持仓	43600	2207
	全国	一级冶金焦	2098	0			09	1951	13	189	-13	9-1合约	-67.5	1	净持仓	2164	-277
铁矿石	日照港	PB粉 61.5%	697	3			01	726.5	2.5	-29.5	0	1-5合约	5.5	0	多头持仓	377418	2181
	京津港	PB粉 61.5%	715	2	3950	0	05	721	2.5	-24	0	5-9合约	-17	-1.5	空头持仓	409606	3994
	鞍山	铁精粉 65%品位	970	0			09	738	4	-41	0	9-1合约	11.5	1.5	净持仓	-32188	-1813

螺纹日度跟踪

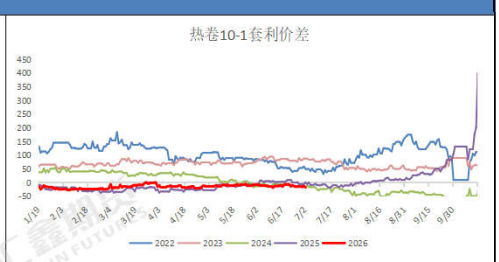


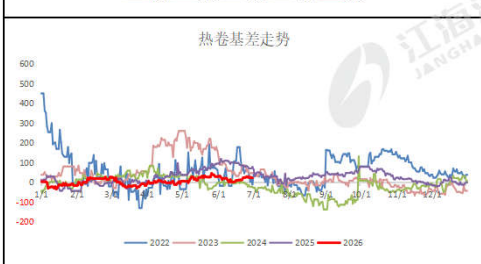


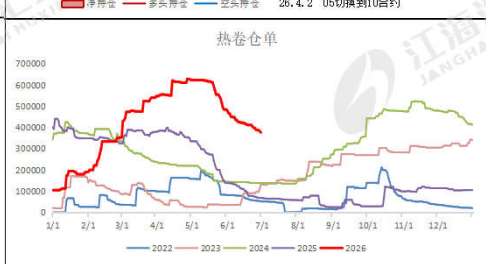


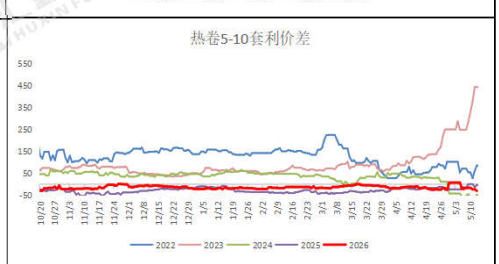


热卷日度跟踪

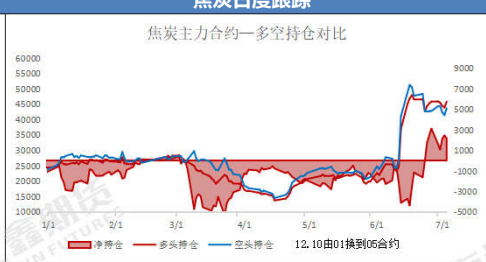


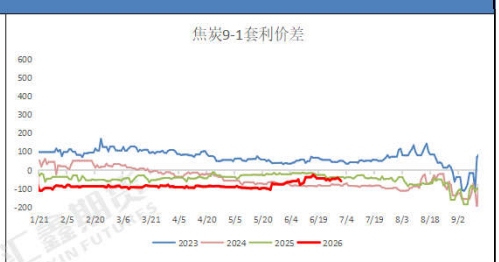


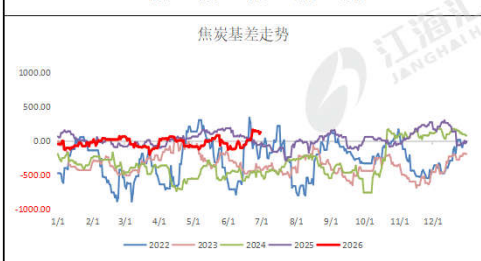


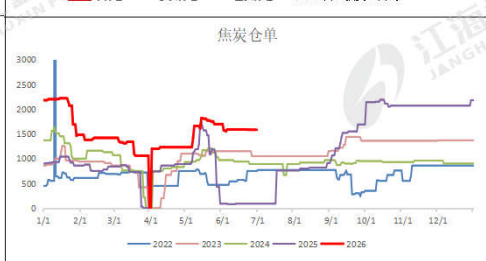


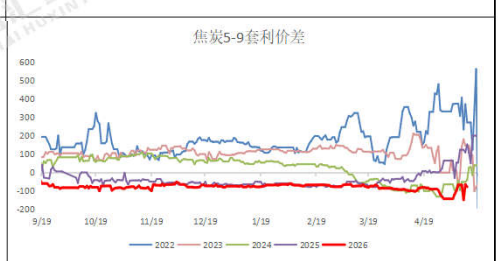
焦炭日度跟踪



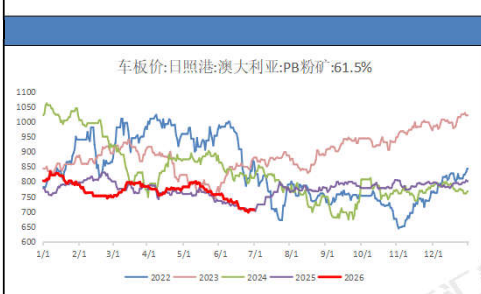


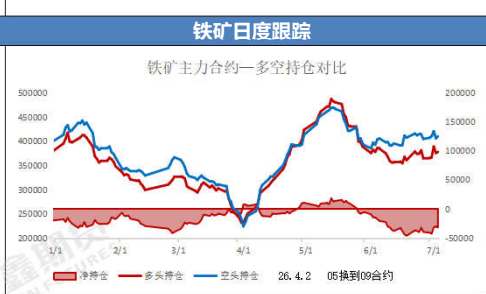


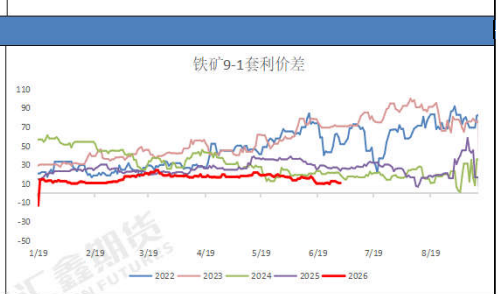


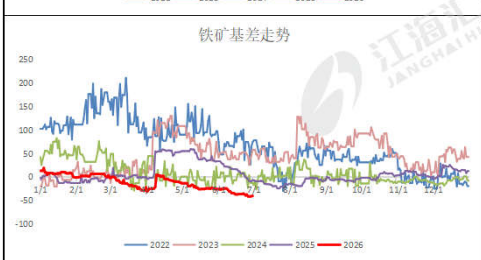


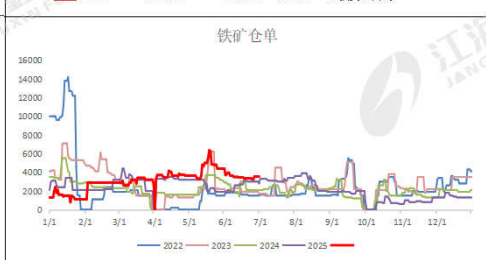
铁矿日度跟踪

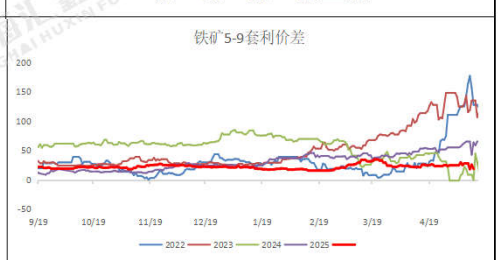






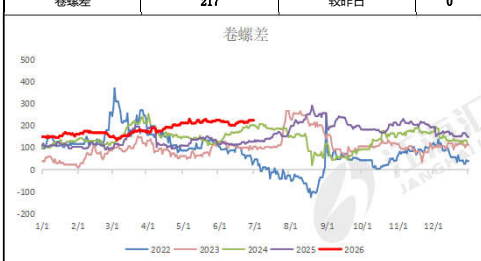


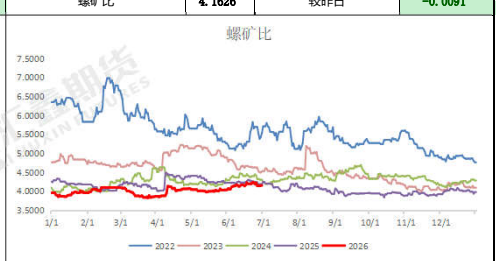




跨品种价差跟踪

卷螺差	217	较昨日	0	螺碳比	1.5746	较昨日	-0.0054	螺矿比	4.1626	较昨日	-0.0091





现货市场信息跟踪与行情评述

技术形态：：铁矿止跌翻红，焦炭稳步回升；热卷底部抬高，螺纹反弹调整；

品种差异：螺纹涨跌幅+0.23%，热卷涨跌幅+0.34%；铁矿涨跌幅+0.14%，焦炭涨跌幅+0.93%；

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，多头主力减仓，空头主力加仓。

期现评述：上海市场3160-3170元/吨；北京市场3060-3080元/吨；广州市场3080-3090元/吨；杭州市场3180-3190元/吨；南京市场3180-3190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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