江海汇鑫期货 JIANGHAI HUIXIN FUTURES

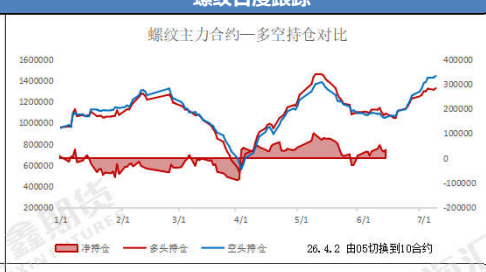
期货研究报告——黑色主要品种日报 2026/7/8

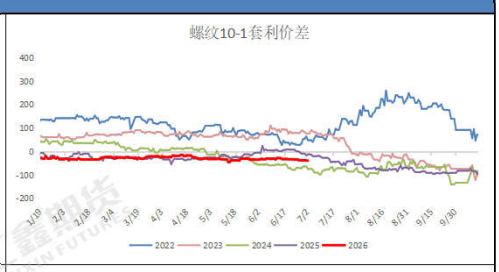
务必阅读下方免责声明

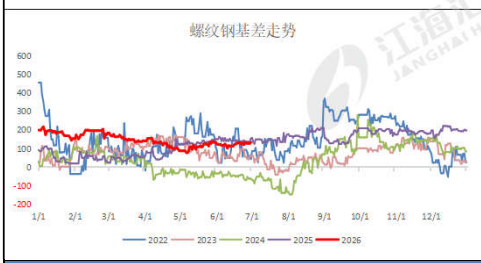
投研中心：张凯强　　投资咨询证号：Z0019831

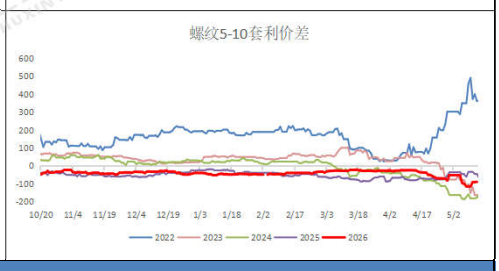
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3190	0			01	3107	-4	103	4	1-5合约	-7	3	多头持仓	1328190	15246
	杭州	HRB400E 20mm	3210	0	29571	1796	05	3114	-7	96	7	5-10合约	46	-3	空头持仓	1442743	11298
	全国	HRB400 20mm	3284	-1			10	3068	-4	142	4	10-1合约	-39	0	净持仓	-114553	3948
热卷	天津	Q235B 4.75mm	3200	0			01	3308	-4	2	4	1-5合约	-17	0	多头持仓	1158765	2630
	上海	Q235B 4.75mm	3310	0	358724	-3234	05	3325	-4	-15	4	5-10合约	42	2	空头持仓	1144560	13843
	广州	Q235B 4.75mm	3300	0			10	3283	-6	27	6	10-1合约	-25	-2	净持仓	14205	-11213
焦炭	日照港	准一级焦	2140	0			01	2006.5	-12	133.5	12	1-5合约	-27.5	-5.5	多头持仓	45764	1930
	吕梁	准一级焦	停更	0	1567	0	05	2034	-6.5	106	6.5	5-9合约	98	8.5	空头持仓	43207	-393
	全国	一级冶金焦	2098	0			09	1936	-15	204	15	9-1合约	-70.5	-3	净持仓	2164	-277
铁矿石	日照港	PB粉 61.5%	697	0			01	724.5	-2	-27.5	0	1-5合约	6	0.5	多头持仓	377418	2181
	京津港	PB粉 61.5%	715	0	3950	0	05	718.5	-2.5	-21.5	0	5-9合约	-17	0	空头持仓	402509	-7097
	鞍山	铁精粉 65%品位	970	0			09	735.5	-2.5	-38.5	0	9-1合约	11	-0.5	净持仓	-32188	-1813

螺纹日度跟踪

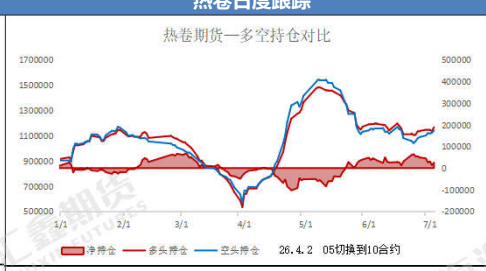


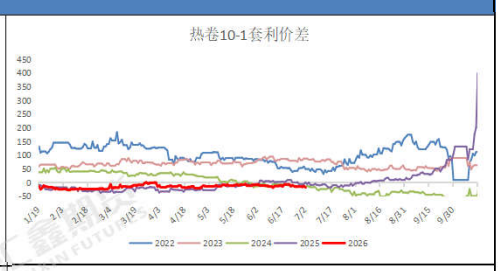


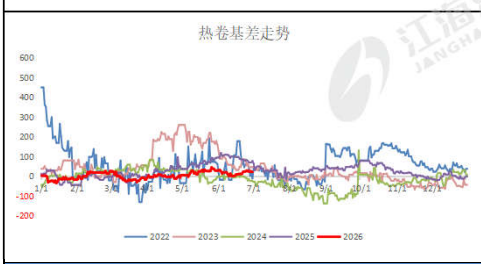


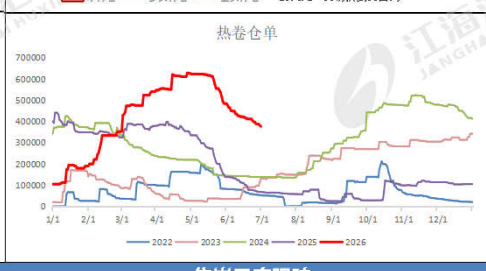


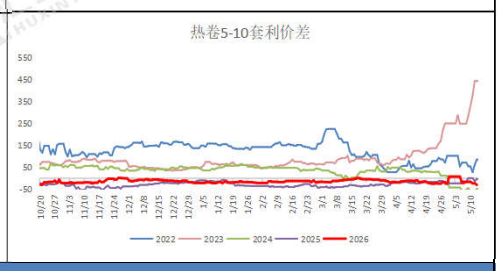
热卷日度跟踪



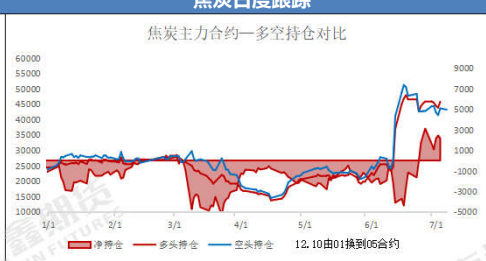


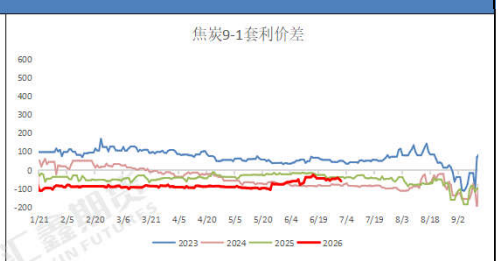


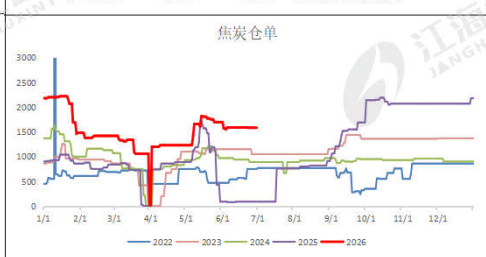


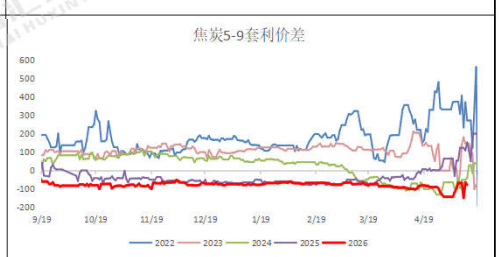


焦炭日度跟踪

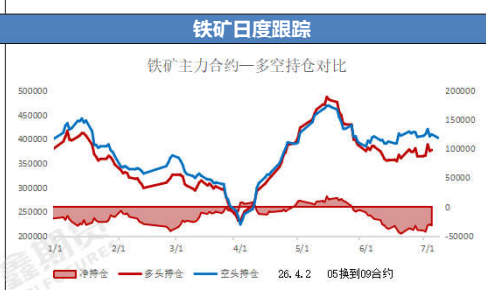


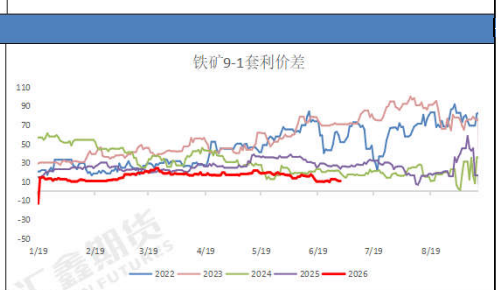


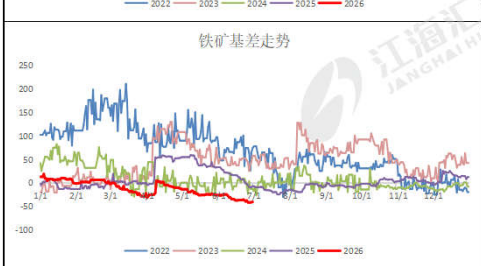


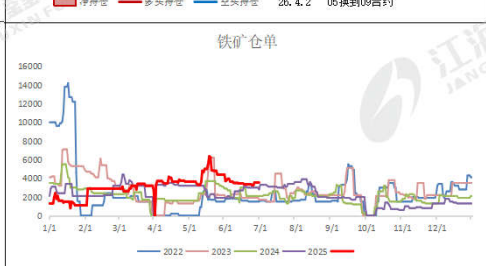


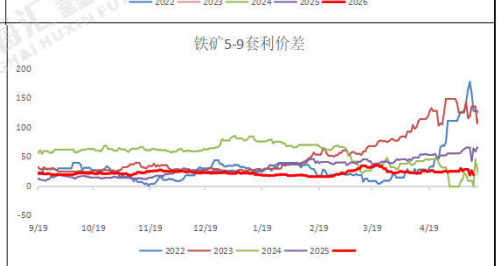
铁矿日度跟踪





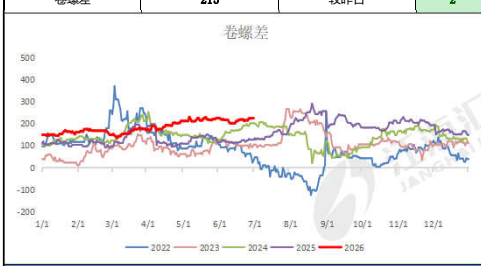


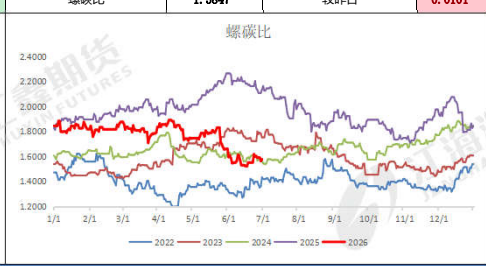




跨品种价差跟踪

卷螺差	215	较昨日	-2	螺碳比	1.5847	较昨日	0.0101	螺矿比	4.1713	较昨日	0.0087





现货市场信息跟踪与行情评述

技术形态：铁矿再次收跌，焦炭小幅回调；热卷区间调整，螺纹尾盘走低；

品种差异：螺纹涨跌幅-0.20%，热卷涨跌幅-0.21%；铁矿涨跌幅-0.47%，焦炭涨跌幅-0.77%；

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：库提资源中，黄海、镔鑫、中新、金罡、桂鑫、萍钢、长江、中天等价格持稳，主流螺纹钢基价挂在3070-3170元，盘螺售价3270-3370元/吨；厂提资源价格平盘，中天和永钢产螺纹基价报3070-3130元/吨，永钢盘螺级差200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。
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。