江海汇鑫期货 JIANGHAI HUIXIN FUTURES

期货研究报告——黑色主要品种日报 2026/7/9

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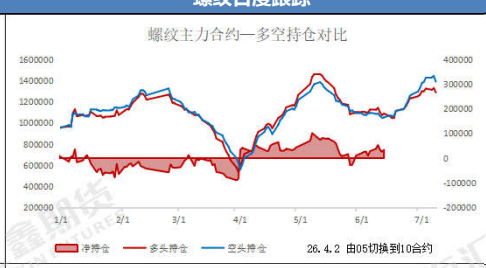
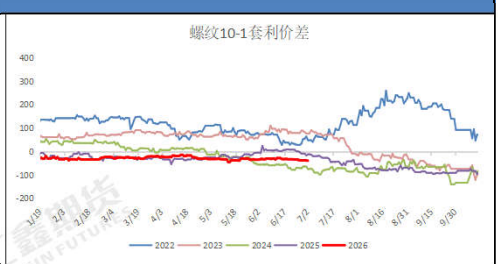
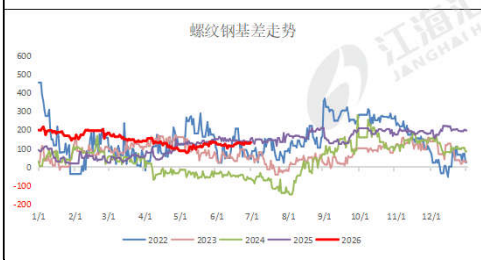
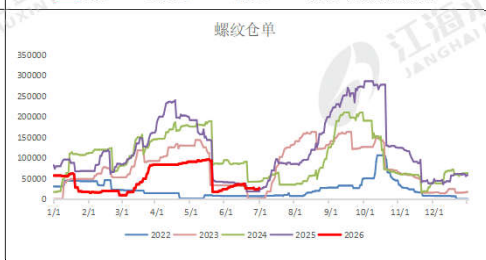
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3190	0			01	3134	27	86	-17	1-5合约	-5	2	多头持仓	1287702	-40488
	杭州	HRB400E 20mm	3220	10	40352	10781	05	3139	25	81	-15	5-10合约	43	-3	空头持仓	1389963	-52780
	全国	HRB400 20mm	3289	6			10	3096	28	124	-18	10-1合约	-38	1	净持仓	-102261	12292
热卷	天津	Q235B 4.75mm	3200	0			01	3326	18	4	-18	1-5合约	-19	-2	多头持仓	1171719	12954
	上海	Q235B 4.75mm	3330	20	357258	-1466	05	3345	20	-15	-20	5-10合约	45	3	空头持仓	1167423	22863
	广州	Q235B 4.75mm	3310	10			10	3300	17	30	-17	10-1合约	-26	-1	净持仓	4296	-9909
焦炭	日照港	准一级焦	2140	0			01	2023	16.5	117	-16.5	1-5合约	-24	3.5	多头持仓	46011	1962
	吕梁	准一级焦	停更	0	1567	0	05	2047	13	93	-13	5-9合约	90.5	-7.5	空头持仓	43099	1273
	全国	一级冶金焦	2098	0			09	1956.5	20.5	183.5	-20.5	9-1合约	-66.5	4	净持仓	2912	689
铁矿石	日照港	PB粉 61.5%	697	2			01	733.5	9	-36.5	0	1-5合约	6	0	多头持仓	364352	-4117
	京津港	PB粉 61.5%	713	2	3950	0	05	727.5	9	-30.5	0	5-9合约	-18.5	-1.5	空头持仓	398206	117
	鞍山	铁精粉 65%品位	968	0			09	746	10.5	-49	0	9-1合约	12.5	1.5	净持仓	-33854	-4234

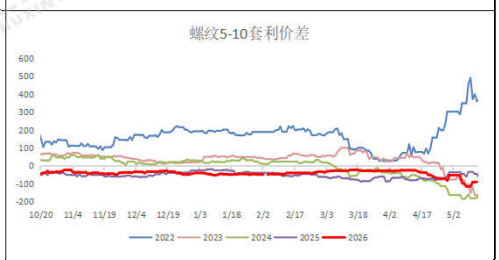
螺纹日度跟踪



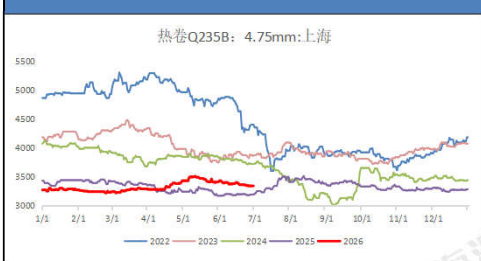


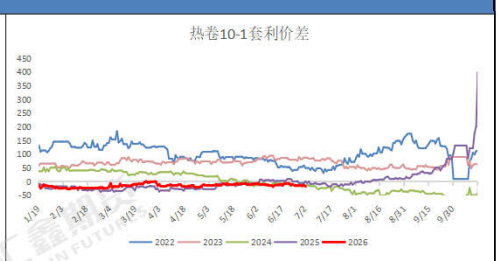


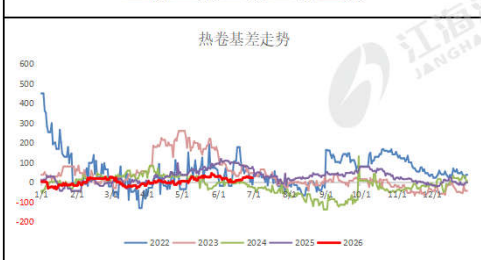


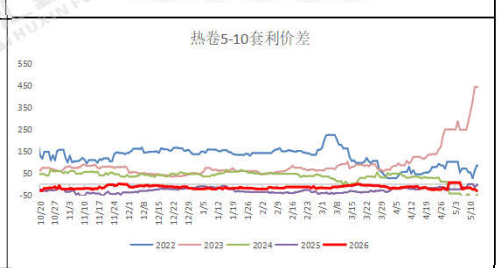


热卷日度跟踪

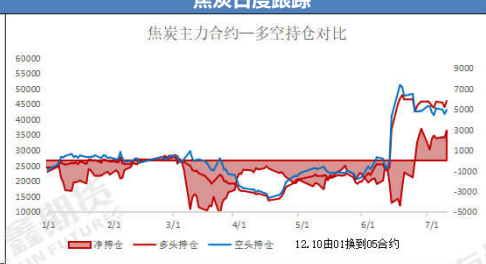


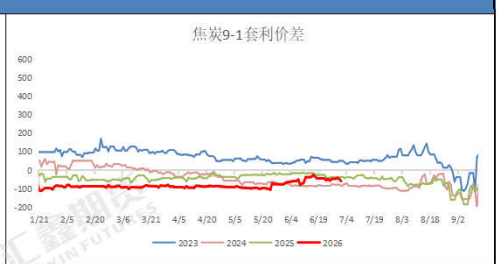


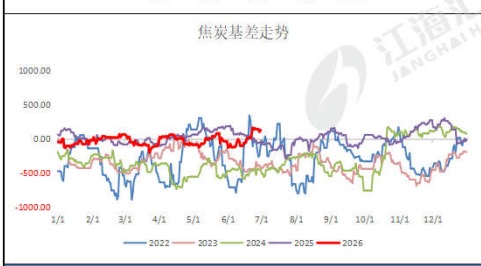


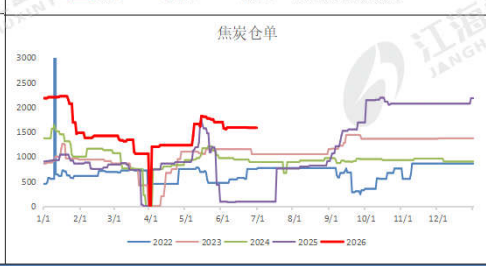


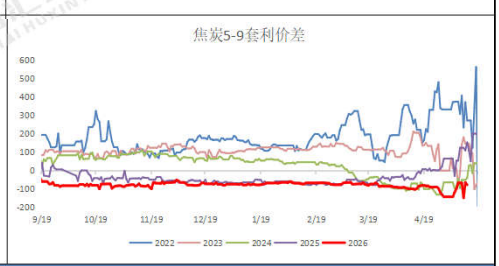
焦炭日度跟踪



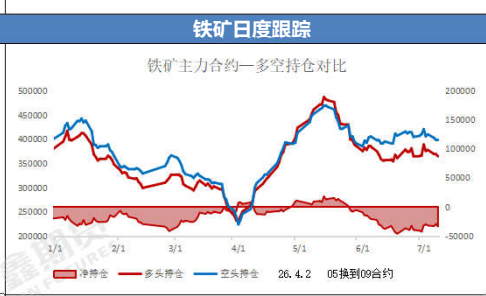


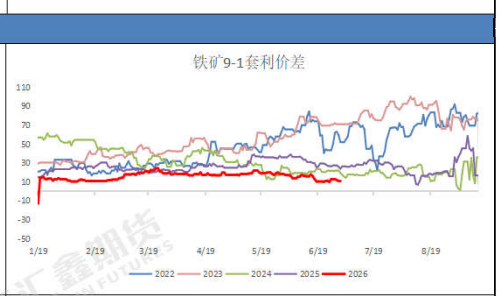


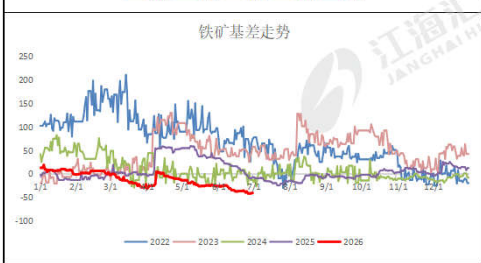


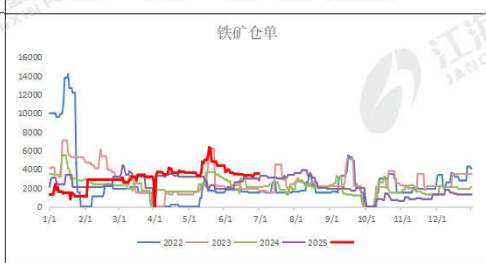


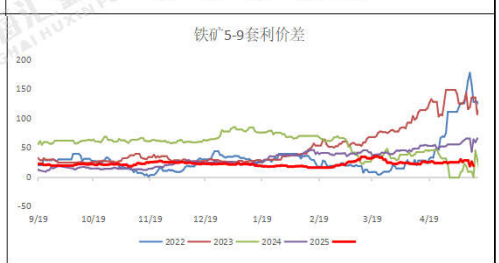
铁矿日度跟踪





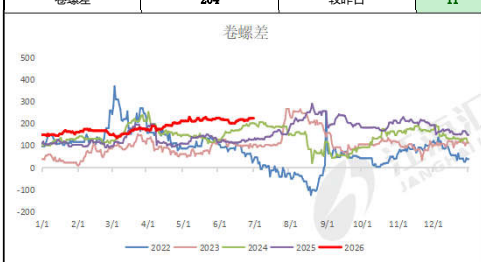


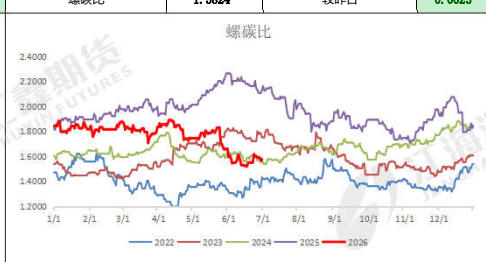




跨品种价差跟踪

卷螺差	204	较昨日	-11	螺碳比	1.5824	较昨日	-0.0023	螺矿比	4.1501	较昨日	-0.0212





现货市场信息跟踪与行情评述

技术形态：铁矿反复整理，焦炭小幅上涨；热卷收复失地，螺纹低位反弹；

品种差异：螺纹涨跌幅+0.72%，热卷涨跌幅+0.33%；铁矿涨跌幅+0.88%，焦炭涨跌幅+0.46%；

量价关系：从资金流向看，短线资金少量进出黑色系，各品种均呈现低位止跌的态势；螺纹前二十主力持仓排名，多空主力均减仓，空头主力减仓幅度较大。

期现评述：上海市场3160-3170元/吨；北京市场3060-3080元/吨；广州市场3090-3100元/吨；杭州市场3180-3190元/吨；南京市场3190-3200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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