江海汇鑫期货 JIANGHAI HUIXIN FUTURES

期货研究报告——黑色主要品种日报 2026/7/15

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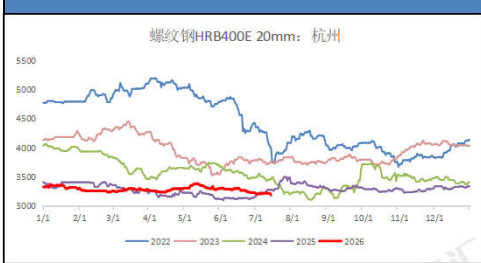
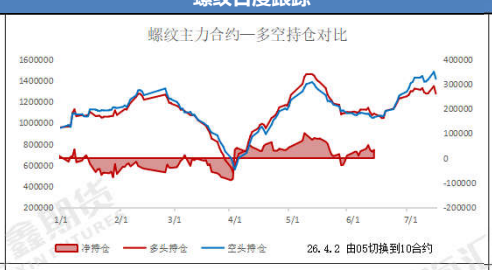
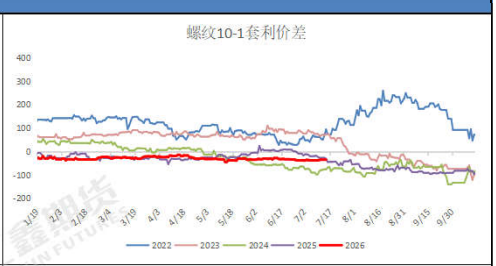
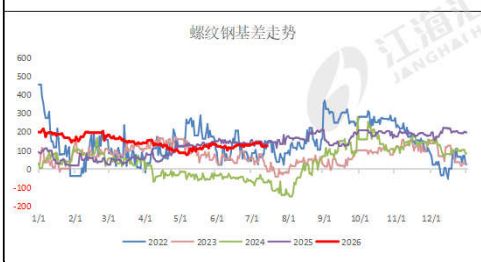
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3160	0			01	3125	35	75	-15	1-5合约	-10	9	多头持仓	1276667	-70117
	杭州	HRB400E 20mm	3200	20	51609	0	05	3135	26	65	-6	5-10合约	45	-10	空头持仓	1416352	-65558
	全国	HRB400 20mm	3277	2			10	3090	36	110	-16	10-1合约	-35	1	净持仓	-139685	-4559
热卷	天津	Q235B 4.75mm	3200	20			01	3322	31	-12	-31	1-5合约	-14	19	多头持仓	1137142	-23269
	上海	Q235B 4.75mm	3310	20	354400	-3541	05	3336	12	-26	-12	5-10合约	34	-18	空头持仓	1141331	-30205
	广州	Q235B 4.75mm	3290	0			10	3302	30	8	-30	10-1合约	-20	-1	净持仓	-4189	6936
焦炭	日照港	准一级焦	2140	0			01	1945	8	195	-8	1-5合约	-41.5	-7.5	多头持仓	43931	119
	吕梁	准一级焦	停更	0	1437	-30	05	1986.5	15.5	153.5	-15.5	5-9合约	118.5	12.5	空头持仓	41189	478
	全国	一级冶金焦	2098	0			09	1868	3	272	-3	9-1合约	-77	-5	净持仓	2742	-359
铁矿石	日照港	PB粉 61.5%	707	7			01	747	15	-40	0	1-5合约	7.5	1	多头持仓	337892	-16254
	京津港	PB粉 61.5%	722	7	3800	1250	05	739.5	14	-32.5	0	5-9合约	-21	-2	空头持仓	381551	-5218
	鞍山	铁精粉 65%品位	971	0			09	760.5	16	-53.5	0	9-1合约	13.5	1	净持仓	-43659	-11036

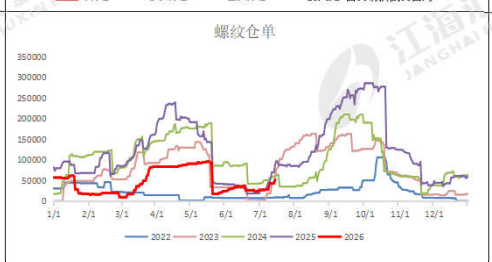
螺纹日度跟踪

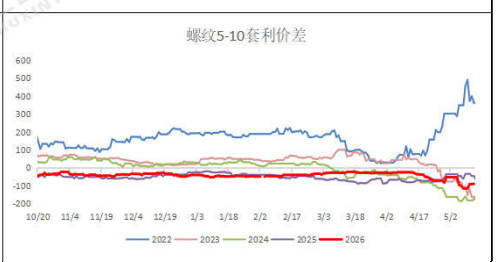




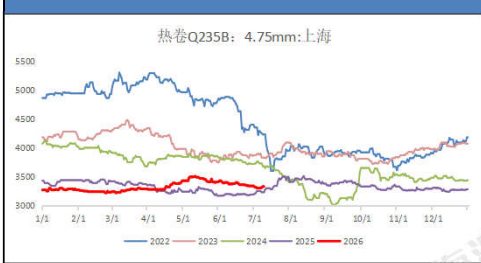


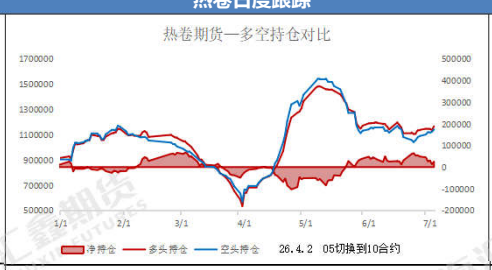


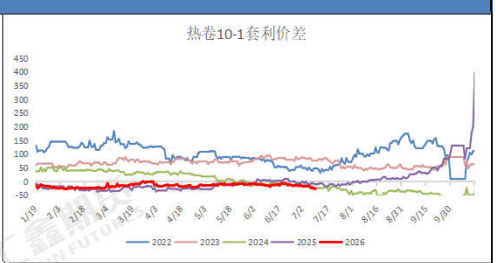


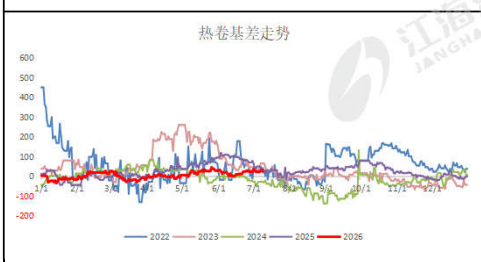


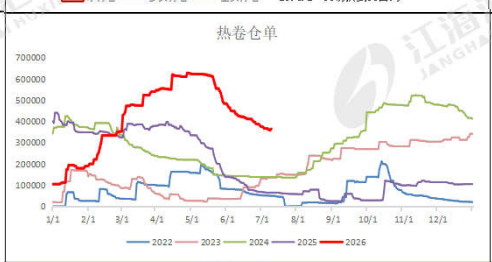
热卷日度跟踪

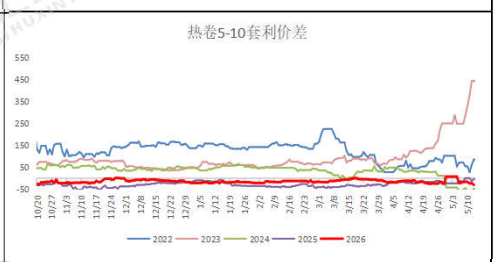












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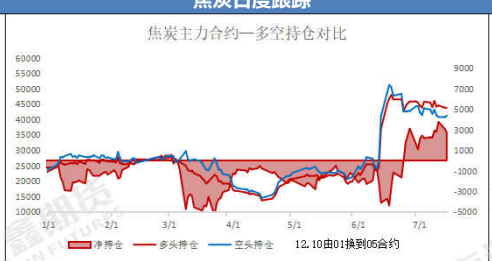

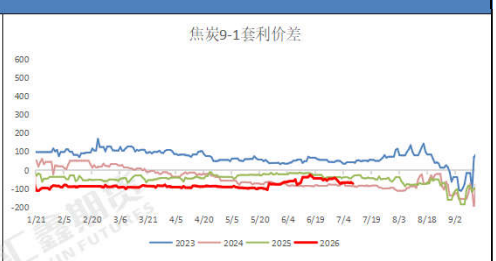

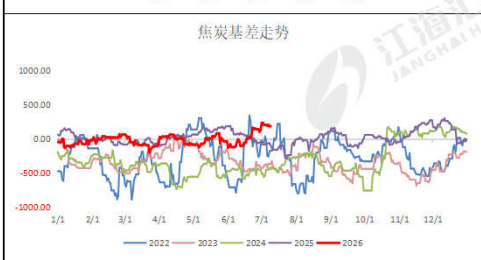

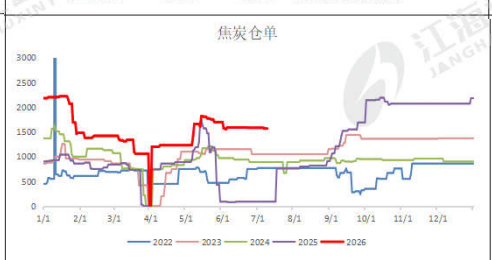

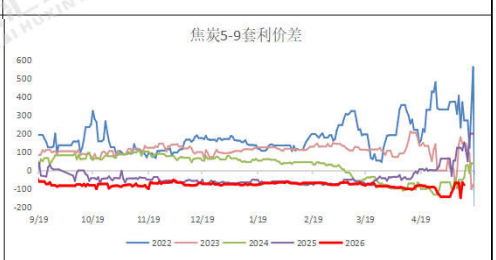

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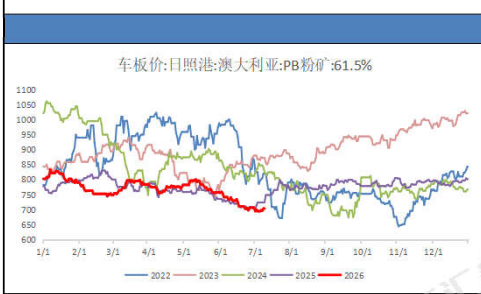
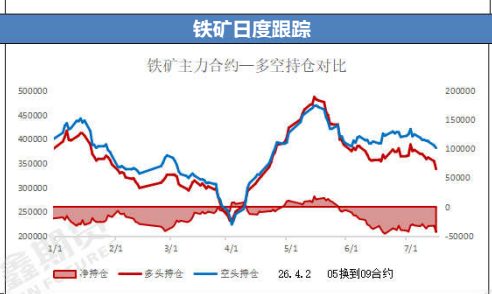
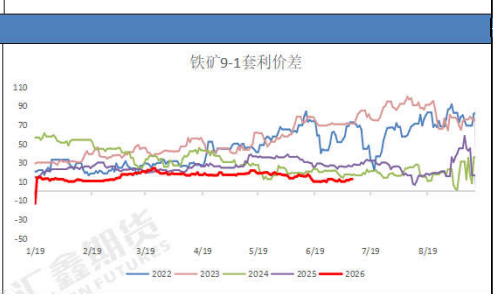
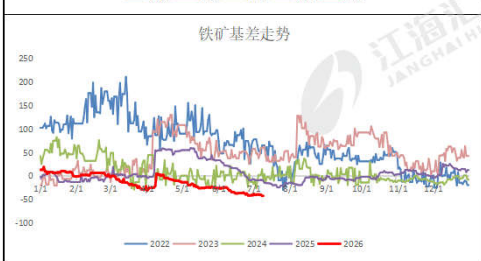
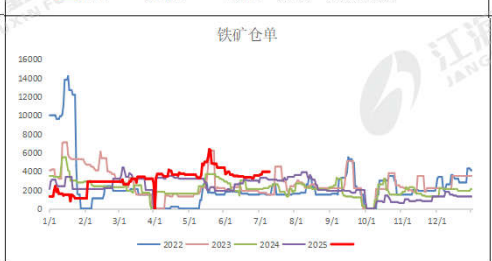
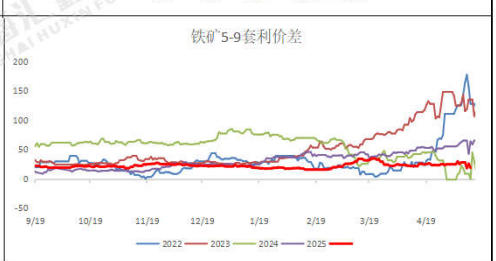






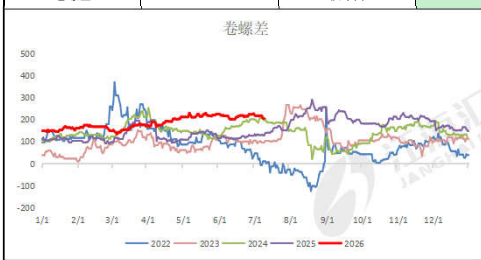


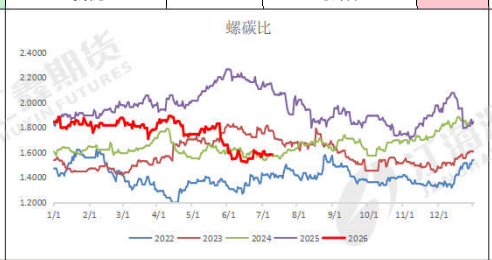




跨品种价差跟踪

卷螺差	212	较昨日	-6	螺碳比	1.6542	较昨日	0.0166	螺矿比	4.0631	较昨日	-0.0390





现货市场信息跟踪与行情评述

技术形态：铁矿低位反弹，焦炭日内整理；热卷尾盘回升，螺纹日线收阳；

品种差异：螺纹涨跌幅+0.75%，热卷涨跌幅+0.67%；铁矿涨跌幅+1.81%，焦炭涨跌幅-0.69%；

量价关系：从资金流向看，短线资金少量进出黑色系，各品种均呈现低位盘整的态势；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3150-3160元/吨；北京市场3050-3070元/吨；广州市场3090-3100元/吨；杭州市场3160-3170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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