江海汇鑫期货 JIANGHAI HUIXIN FUTURES

# 期货研究报告——黑色主要品种日报 2026/7/16

务必阅读下方免责声明

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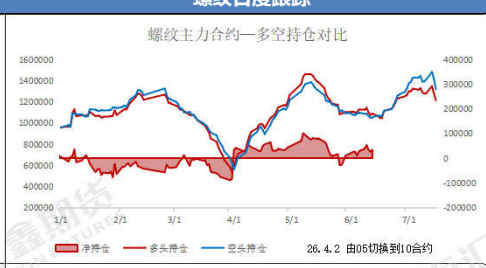
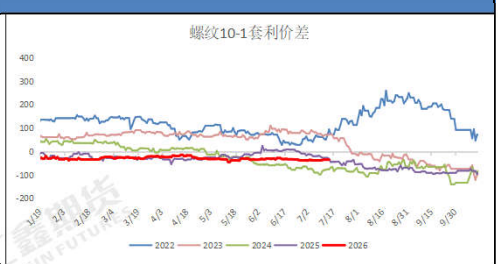
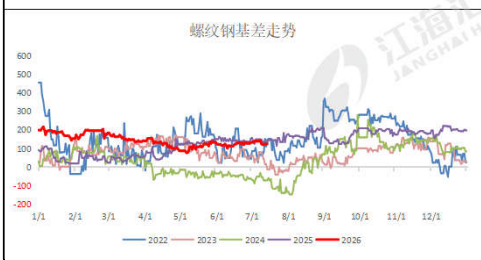
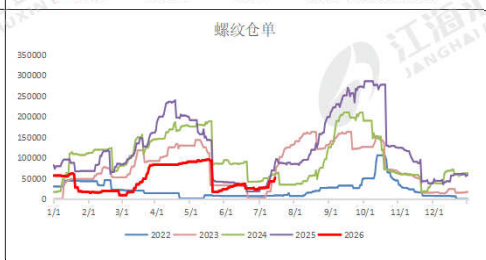
| 品种 | 区域 | 品级 | 现货报价 | 较昨日 | 期货仓单 | 较昨日 | 合约 | 收盘价 | 较昨日 | 基差 | 较昨日 | 套利 | 期差 | 较昨日 | 多空强弱 | 前20排名 | 较昨日 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 螺纹钢 | 上海 | HRB400 20mm | 3170 | 10 | | | 01 | 3147 | 22 | 63 | -12 | 1-5合约 | -12 | -2 | 多头持仓 | 1213976 | -62691 |
| | 杭州 | HRB400E 20mm | 3210 | 10 | 50410 | -1199 | 05 | 3159 | 24 | 51 | -14 | 5-10合约 | 44 | -1 | 空头持仓 | 1319087 | -97265 |
| | 全国 | HRB400 20mm | 3290 | 12 | | | 10 | 3115 | 25 | 95 | -15 | 10-1合约 | -32 | 3 | 净持仓 | -105111 | 34574 |
| 热卷 | 天津 | Q235B 4.75mm | 3230 | 30 | | | 01 | 3341 | 19 | -11 | -19 | 1-5合约 | -18 | -4 | 多头持仓 | 1084853 | -52289 |
| | 上海 | Q235B 4.75mm | 3330 | 20 | 348200 | -6200 | 05 | 3359 | 23 | -29 | -23 | 5-10合约 | 32 | -2 | 空头持仓 | 1094372 | -46959 |
| | 广州 | Q235B 4.75mm | 3330 | 30 | | | 10 | 3327 | 25 | 3 | -25 | 10-1合约 | -14 | 6 | 净持仓 | -9519 | -5330 |
| 焦炭 | 日照港 | 准一级焦 | 2140 | 0 | | | 01 | 1959 | 14 | 181 | -14 | 1-5合约 | -27 | 14.5 | 多头持仓 | 42097 | -1834 |
| | 吕梁 | 准一级焦 | 停更 | 0 | 1437 | 0 | 05 | 1986 | -0.5 | 154 | 0.5 | 5-9合约 | 106.5 | -12 | 空头持仓 | 39595 | -1594 |
| | 全国 | 一级冶金焦 | 2098 | 0 | | | 09 | 1879.5 | 11.5 | 260.5 | -11.5 | 9-1合约 | -79.5 | -2.5 | 净持仓 | 2502 | -240 |
| 铁矿石 | 日照港 | PB粉 61.5% | 712 | 0 | | | 01 | 748 | 1 | -36 | 0 | 1-5合约 | 7 | -0.5 | 多头持仓 | 333368 | -4524 |
| | 京津港 | PB粉 61.5% | 727 | 0 | 3800 | 0 | 05 | 741 | 1.5 | -29 | 0 | 5-9合约 | -21 | 0 | 空头持仓 | 373910 | -7641 |
| | 鞍山 | 铁精粉 65%品位 | 979 | 0 | | | 09 | 762 | 1.5 | -50 | 0 | 9-1合约 | 14 | 0.5 | 净持仓 | -40542 | 3117 |

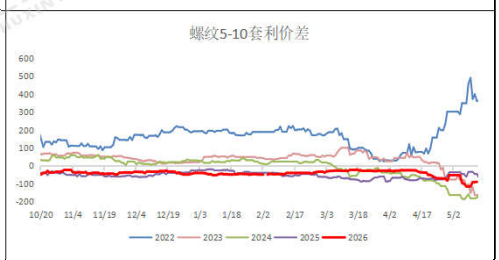
## 螺纹日度跟踪

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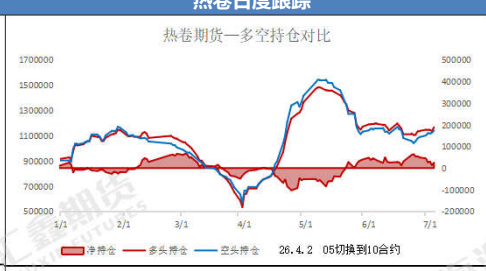


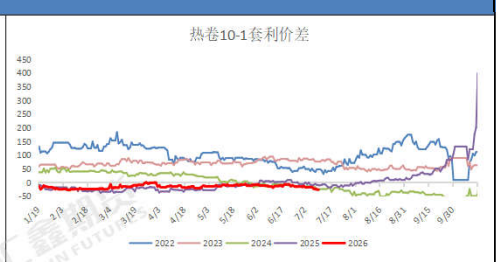


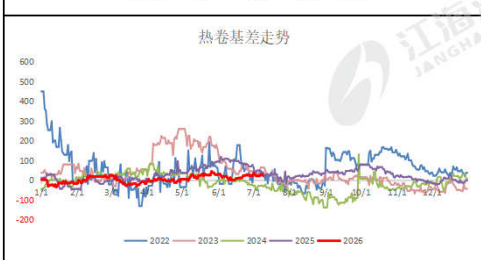

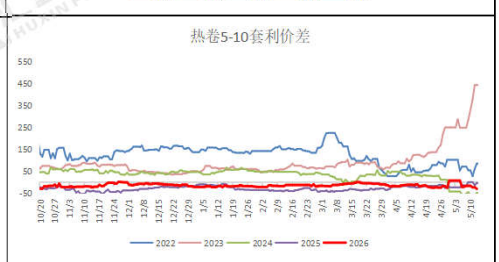


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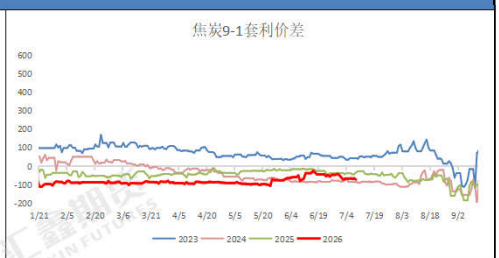

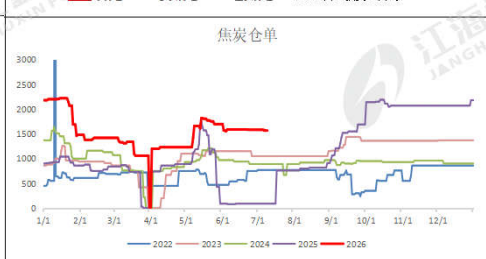


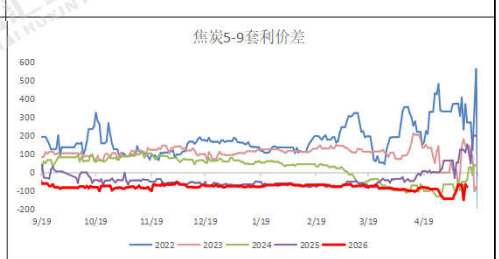


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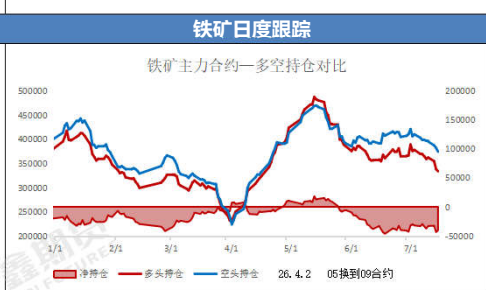
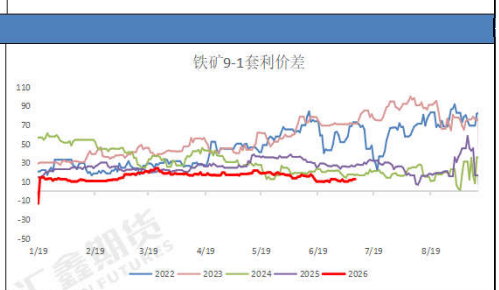
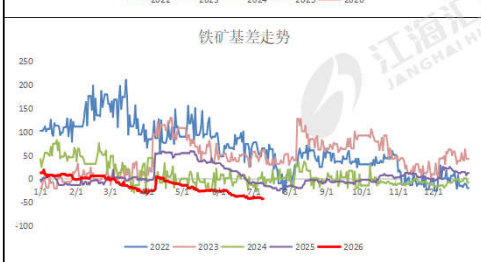
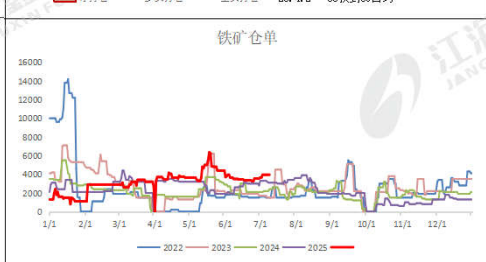
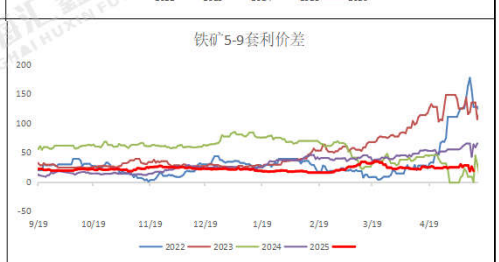


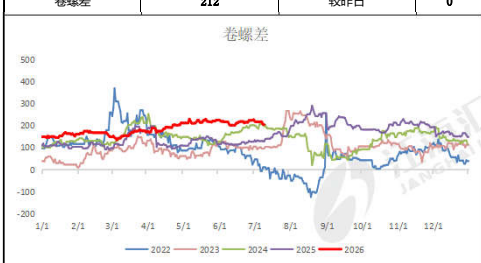



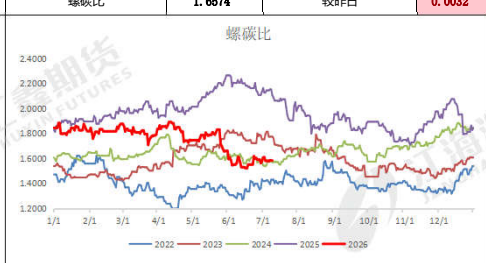



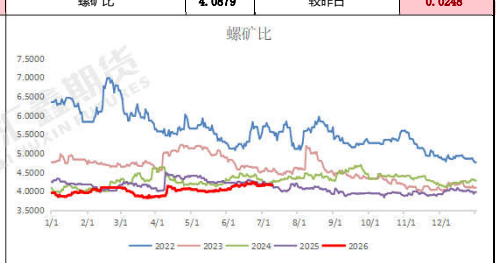




## 跨品种价差跟踪

| 卷螺差 | 212 | 较昨日 | 0 | 螺碳比 | 1.6574 | 较昨日 | 0.0032 | 螺矿比 | 4.0879 | 较昨日 | 0.0248 |
|---|---|---|---|---|---|---|---|---|---|---|---|




## 现货市场信息跟踪与行情评述

**技术形态：**铁矿再次反弹，焦炭略有回升；热卷抬头向上，螺纹低位反复；

**品种差异：**螺纹涨跌幅+1.33%，热卷涨跌幅+1.12%；铁矿涨跌幅+1.13%，焦炭涨跌幅+0.72%；

**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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