江海汇鑫期货 JIANGHAI HUIXIN FUTURES

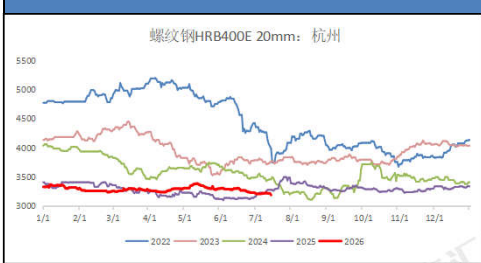
期货研究报告——黑色主要品种日报 2026/7/17

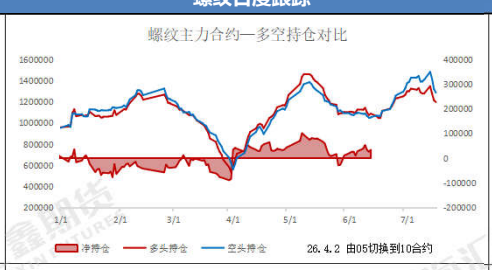
务必阅读下方免责声明

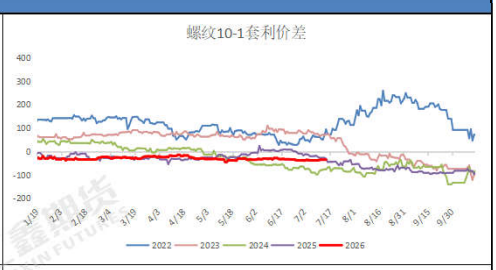
投研中心：张凯强　　投资咨询证号：Z0019831

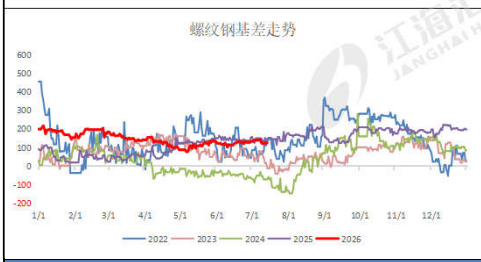
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3170	0			01	3139	-8	71	8	1-5合约	-11	1	多头持仓	1196522	-17454
	杭州	HRB400E 20mm	3210	0	51306	896	05	3150	-9	60	9	5-10合约	35	-9	空头持仓	1285523	-33564
	全国	HRB400 20mm	3291	1			10	3115	0	95	0	10-1合约	-24	8	净持仓	-89001	16110
热卷	天津	Q235B 4.75mm	3210	-20			01	3339	-2	-9	2	1-5合约	-19	-1	多头持仓	1063902	-20951
	上海	Q235B 4.75mm	3330	0	347320	-880	05	3358	-1	-28	1	5-10合约	34	2	空头持仓	1074307	-20065
	广州	Q235B 4.75mm	3320	-10			10	3324	-3	6	3	10-1合约	-15	-1	净持仓	-10405	-886
焦炭	日照港	准一级焦	2140	0			01	1946	-13	194	13	1-5合约	-32	-5	多头持仓	42323	226
	吕梁	准一级焦	停更	0	1437	0	05	1978	-8	162	8	5-9合约	113.5	7	空头持仓	39670	75
	全国	一级冶金焦	2098	0			09	1864.5	-15	275.5	15	9-1合约	-81.5	-2	净持仓	2653	151
铁矿石	日照港	PB粉 61.5%	708	-5			01	747	-1	-39	0	1-5合约	7.5	0.5	多头持仓	326514	-6854
	京津港	PB粉 61.5%	722	-5	4150	350	05	739.5	-1.5	-31.5	0	5-9合约	-20	1	空头持仓	363642	-10268
	鞍山	铁精粉 65%品位	983	0			09	759.5	-2.5	-51.5	0	9-1合约	12.5	-1.5	净持仓	-37128	3414

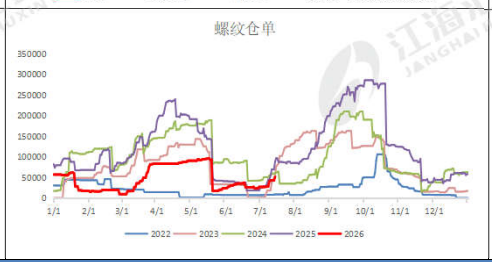
螺纹日度跟踪

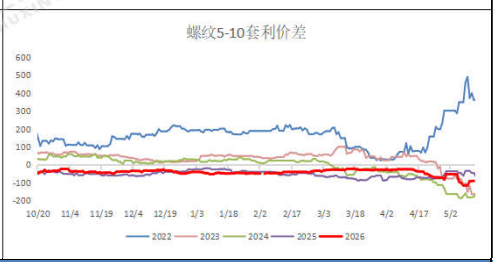




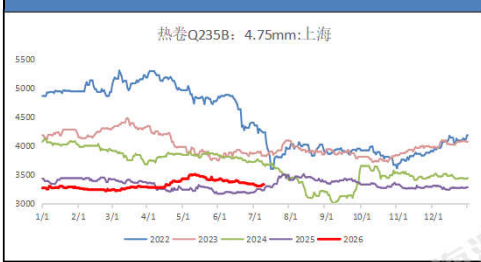


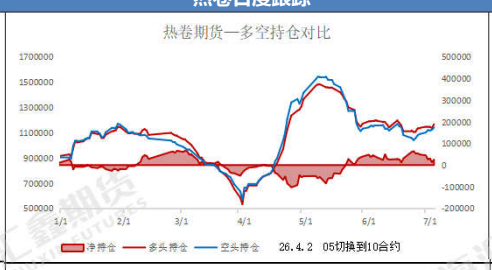


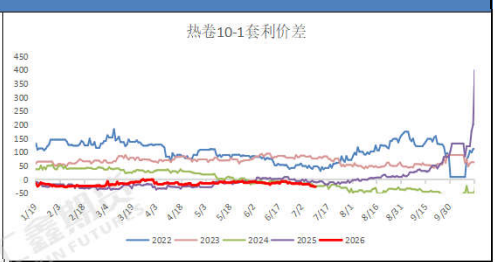


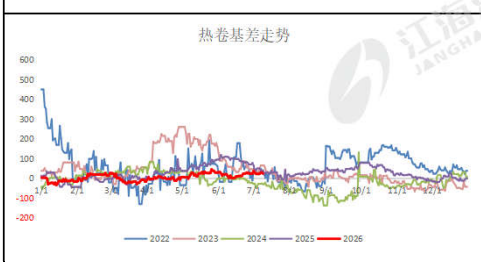


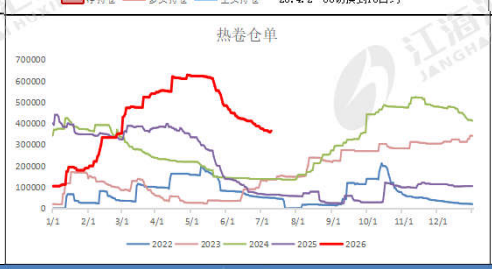
热卷日度跟踪

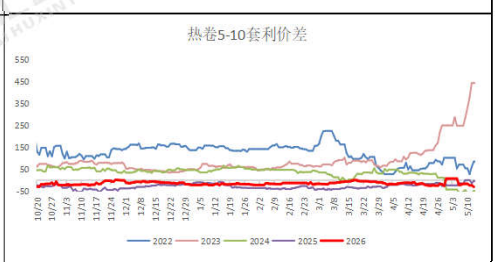




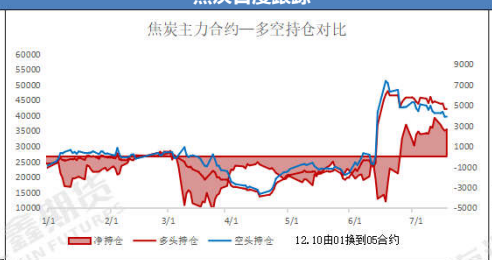


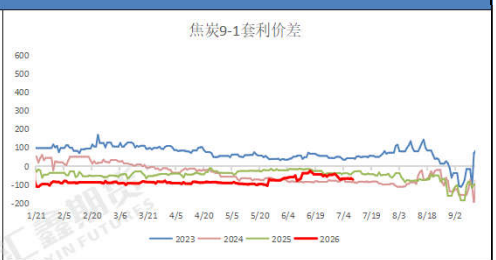


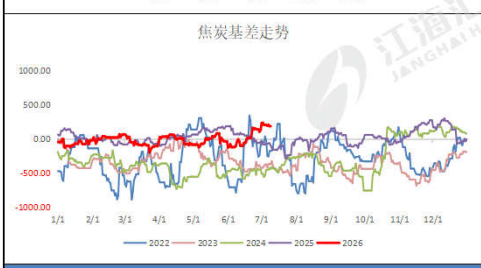


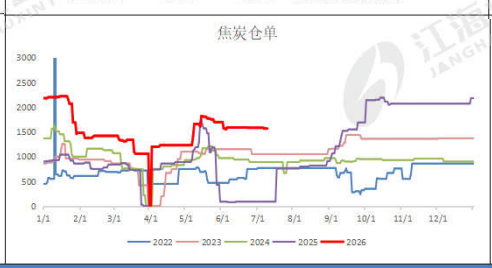


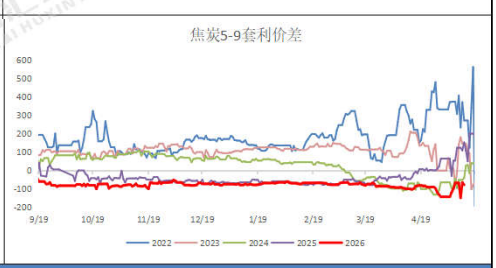
焦炭日度跟踪



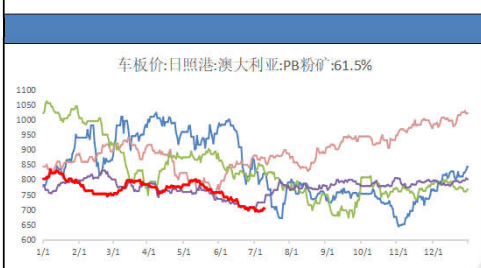


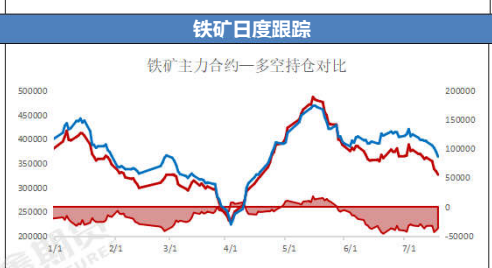


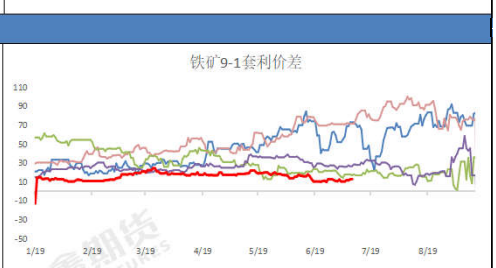


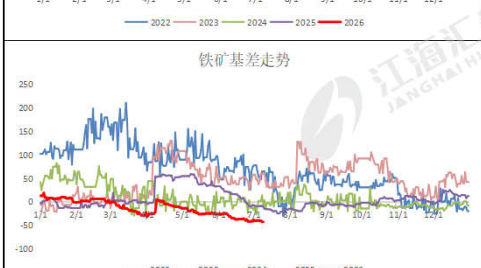


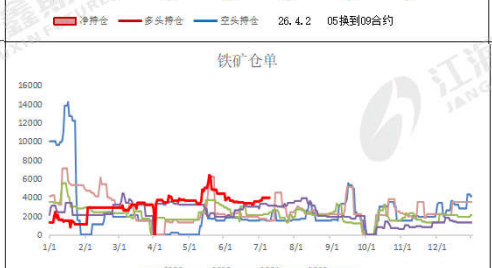
铁矿日度跟踪





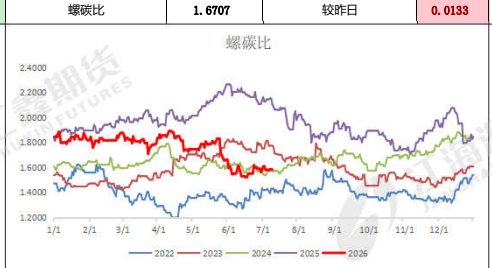


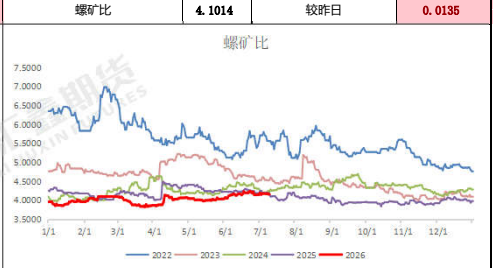




跨品种价差跟踪

卷螺差	209	较昨日	-3	螺碳比	1.6707	较昨日	0.0133	螺矿比	4.1014	较昨日	0.0135





现货市场信息跟踪与行情评述

技术形态：铁矿逐步回稳，焦炭尾盘下跌；热卷持续波动，螺纹低位起伏；

品种差异：螺纹涨跌幅+0.26%，热卷涨跌幅+0.15%；铁矿涨跌幅+0%，焦炭涨跌幅-0.77%；

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。

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。