江海汇鑫期货 JIANGHAI HUIXIN FUTURES

期货研究报告——黑色主要品种日报 2026/8/6

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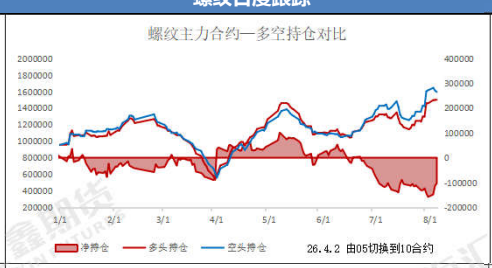
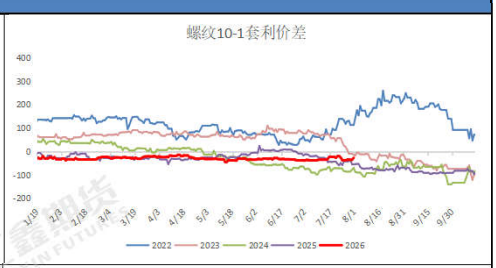
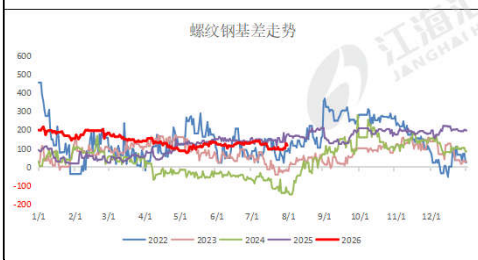
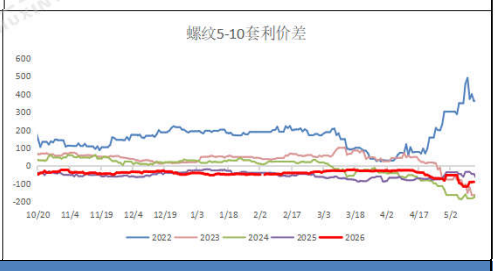
品种	区域	品级	现货报价	较昨日	期货仓单	较昨日	合约	收盘价	较昨日	基差	较昨日	套利	期差	较昨日	多空强弱	前20排名	较昨日
螺纹钢	上海	HRB400 20mm	3080	0			01	3022	6	88	-6	1-5合约	-37	7	多头持仓	1490958	-9319
	杭州	HRB400E 20mm	3110	0	26894	0	05	3059	-1	51	1	5-10合约	69	-8	空头持仓	1594828	-17254
	全国	HRB400 20mm	3214	1			10	2990	7	120	-7	10-1合约	-32	1	净持仓	-103870	7935
热卷	天津	Q235B 4.75mm	3140	0			01	3227	6	13	-6	1-5合约	-18	0	多头持仓	1139918	4810
	上海	Q235B 4.75mm	3240	0	268925	-3228	05	3245	6	-5	-6	5-10合约	38	0	空头持仓	1116687	21739
	广州	Q235B 4.75mm	3220	0			10	3207	6	33	-6	10-1合约	-20	0	净持仓	23231	-16929
焦炭	日照港	准一级焦	2030	0			01	1854.5	38.5	175.5	-38.5	1-5合约	-6.5	3	多头持仓	34806	-2860
	吕梁	准一级焦	停更	0	1437	0	05	1861	35.5	169	-35.5	5-9合约	68	2.5	空头持仓	35445	-2114
	全国	一级冶金焦	1988	0			09	1793	33	237	-33	9-1合约	-61.5	-5.5	净持仓	-639	-746
铁矿石	日照港	PB粉 61.5%	665	-2			01	696	4	-31	0	1-5合约	7	-1	多头持仓	279005	-9859
	京津港	PB粉 61.5%	687	-2	3150	100	05	689	5	-24	0	5-9合约	-17	-1.5	空头持仓	260474	-8178
	鞍山	铁精粉 65%品位	951	0			09	706	6.5	-41	0	9-1合约	10	2.5	净持仓	18531	-1681

螺纹日度跟踪

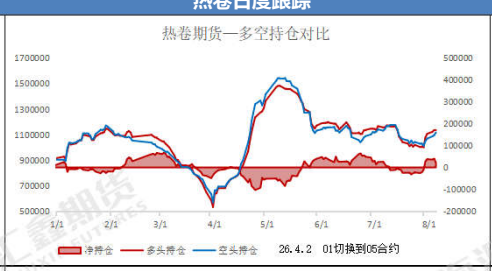


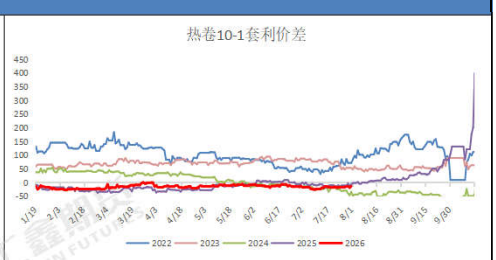


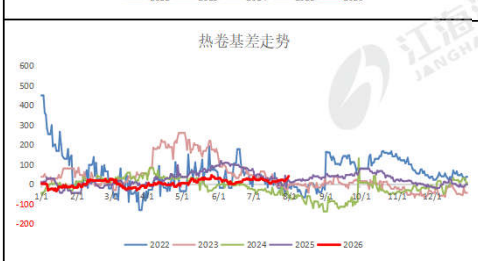


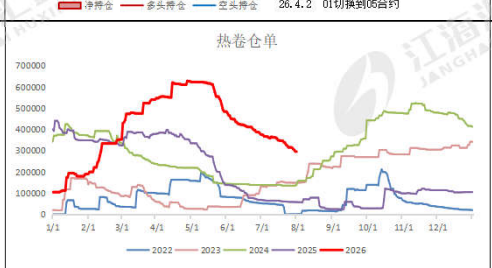


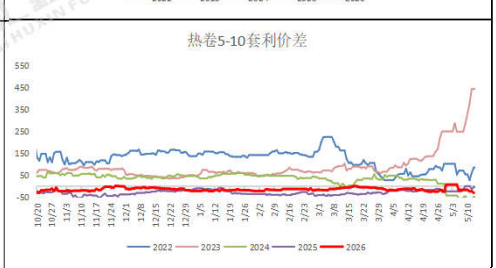
热卷日度跟踪



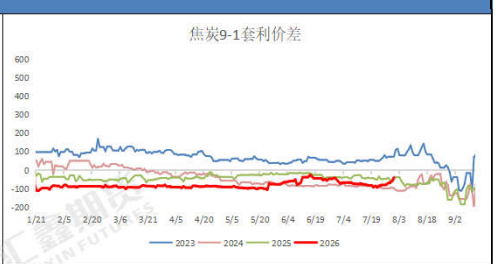


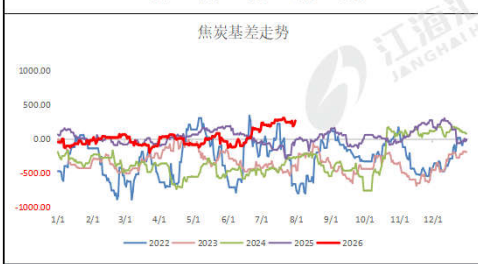


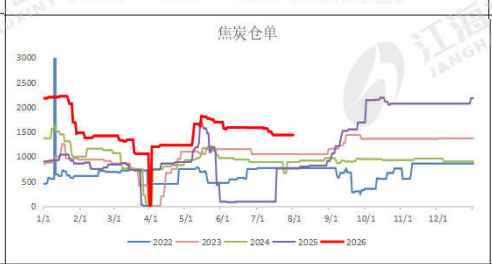


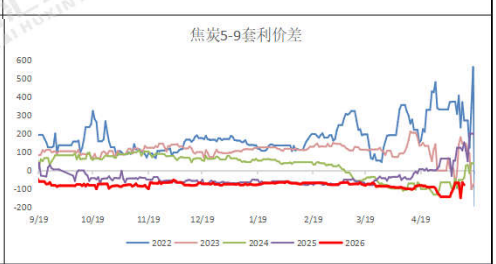


焦炭日度跟踪

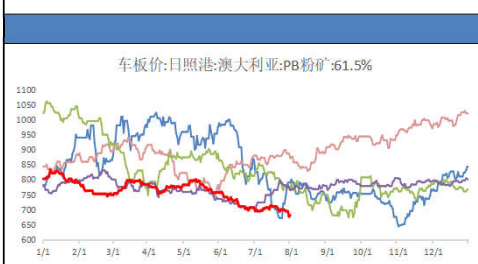


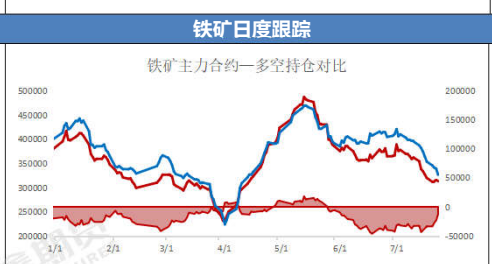


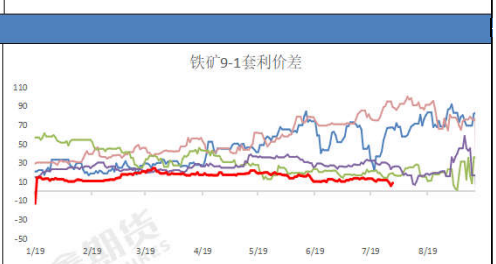


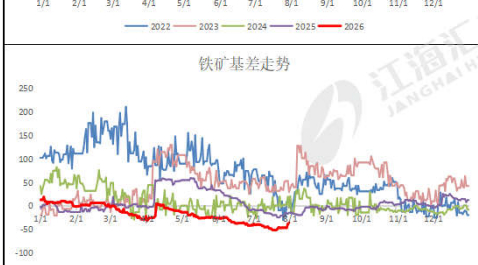


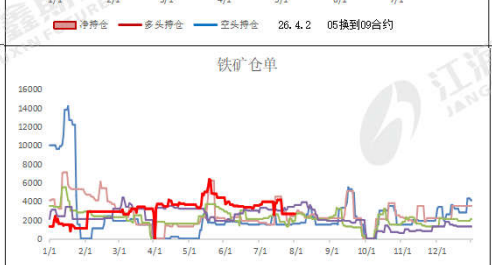
铁矿日度跟踪

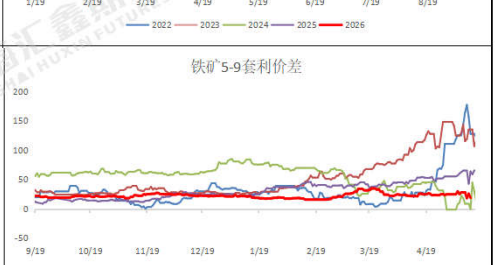






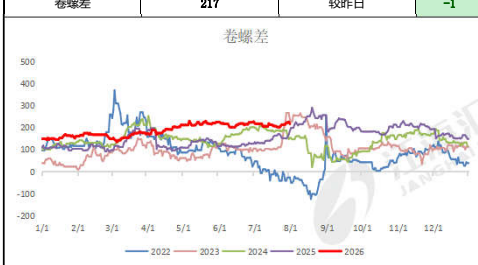


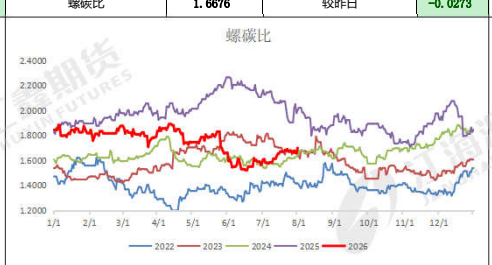


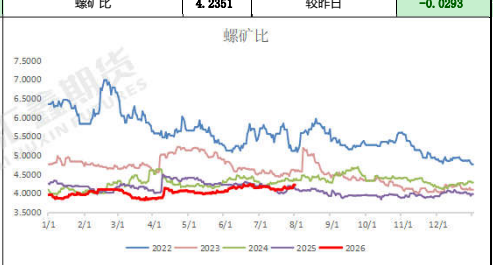


跨品种价差跟踪

卷螺差	217	较昨日	-1	螺碳比	1.6676	较昨日	-0.0273	螺矿比	4.2351	较昨日	-0.0293







现货市场信息跟踪与行情评述

技术形态：螺纹尾盘拉升，热卷跌势暂缓；铁矿低位起阳，焦炭暂时止跌；

品种差异：螺纹涨跌幅+0.23%，热卷涨跌幅+0.31%；铁矿涨跌幅+0.93%，焦炭涨跌幅+1.88%；

量价关系：从资金流向看，短线资金开始流出黑色系品种，弱势下行的速度，有所缓和；螺纹前二十主力持仓排名，多空主力均减仓，空头主力资金减仓幅度较大。

期现评述：上海市场3080-3090元/吨；北京市场3000-3020元/吨；广州市场3090-3100元/吨；杭州市场3060-3070元/吨；南京市场3060-3070元/吨；西安市场3060-3070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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