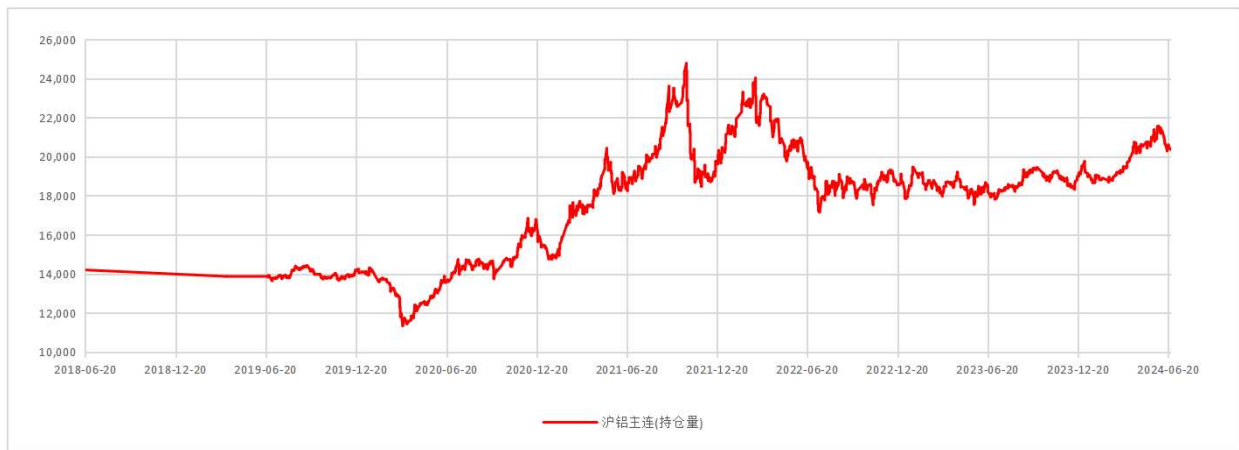


联系人：曹有明  
从业资格证号：F3038998  
交易咨询资格证号：Z0013162  
邮箱：caoyoumin@sd-gold.com

2024年6月24日

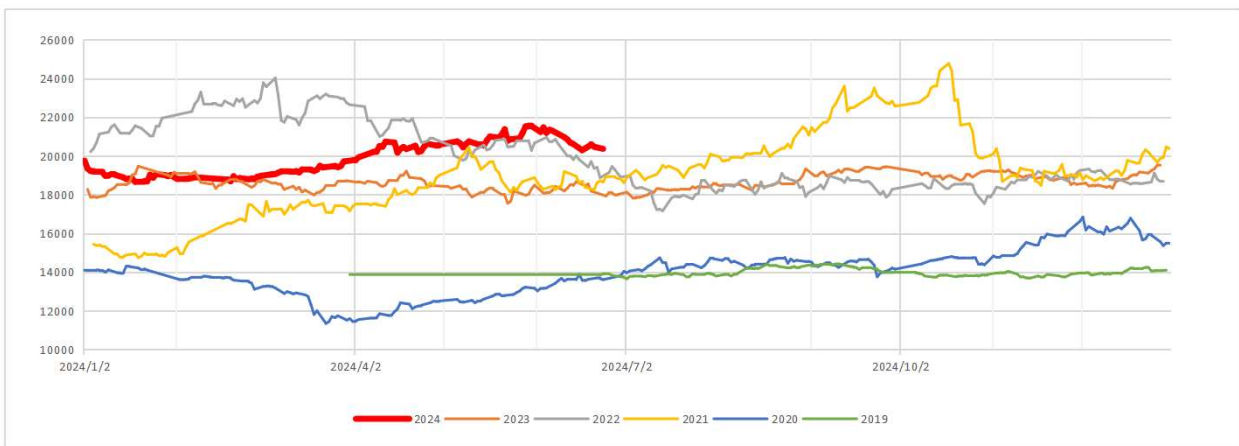
| 数据类别          | 指标          | 单位  | 6月24日     | 6月21日     | 6月17日     | 较上日      |          | 较上周       |           |
|---------------|-------------|-----|-----------|-----------|-----------|----------|----------|-----------|-----------|
|               |             |     |           |           |           | 绝对值      | 百分比      | 绝对值       | 百分比       |
| 铝期货           | Al主力        | 元/吨 | 20360.00  | 20470.00  | 20290.00  | -110.00  | -0.54%   | 70.00     | 0.34%     |
|               | Al_C1-C2    | 元/吨 | -35.00    | -40.00    | -85.00    | 5.00     | 12.50%   | 50.00     | 58.82%    |
|               | Al_C1-C6    | 元/吨 | -75.00    | -90.00    | -150.00   | 15.00    | 16.67%   | 75.00     | 50.00%    |
|               | Al_C1-C12   | 元/吨 | -195.00   | -200.00   | -330.00   | 5.00     | 2.50%    | 135.00    | 40.91%    |
|               | Al_C2-C6    | 元/吨 | -40.00    | -50.00    | -65.00    | 10.00    | 20.00%   | 25.00     | 38.46%    |
|               | Al_C2-C12   | 元/吨 | -160.00   | -160.00   | -245.00   | 0        | 0        | 85.00     | 34.69%    |
| 铝现货<br>(长江有色) | 铝_长江有色_无锡   | 元/吨 | 20250.00  | 20410.00  | 20370.00  | -160.00  | -0.78%   | -120.00   | -0.59%    |
|               | 铝_长江有色_重庆   | 元/吨 | 20310.00  | 20470.00  | 20430.00  | -160.00  | -0.78%   | -120.00   | -0.59%    |
|               | 铝_长江有色_上海   | 元/吨 | 20250.00  | 20410.00  | 20370.00  | -160.00  | -0.78%   | -120.00   | -0.59%    |
|               | 铝_长江有色_沈阳   | 元/吨 | 20280.00  | 20440.00  | 20400.00  | -160.00  | -0.78%   | -120.00   | -0.59%    |
|               | 铝_长江有色_广州   | 元/吨 | 20070.00  | 20240.00  | 20190.00  | -170.00  | -0.84%   | -120.00   | -0.59%    |
|               | 铝_长江有色_佛山   | 元/吨 | 20070.00  | 20230.00  | 20210.00  | -160.00  | -0.79%   | -140.00   | -0.69%    |
|               | 铝_长江有色_均价   | 元/吨 | 20255.00  | 20415.00  | 20375.00  | -160.00  | -0.78%   | -120.00   | -0.59%    |
| 铝现货<br>(上海有色) | 铝_上海有色_无锡   | 元/吨 | 20250.00  | 20400.00  | 20370.00  | -150.00  | -0.74%   | -120.00   | -0.59%    |
|               | 铝_上海有色_重庆   | 元/吨 | 20170.00  | 20320.00  | 20300.00  | -150.00  | -0.74%   | -130.00   | -0.64%    |
|               | 铝_上海有色_沈阳   | 元/吨 | 20240.00  | 20360.00  | 20360.00  | -120.00  | -0.59%   | -120.00   | -0.59%    |
|               | 铝_上海有色_杭州   | 元/吨 | 20260.00  | 20410.00  | 20380.00  | -150.00  | -0.73%   | -120.00   | -0.59%    |
|               | 铝_上海有色_天津   | 元/吨 | 20310.00  | 20490.00  | 20475.00  | -180.00  | -0.88%   | -165.00   | -0.81%    |
| 铝基差<br>(长江有色) | 长江有色_无锡_基差  | 元/吨 | -110.00   | -60.00    | 80.00     | -50.00   | -83.33%  | -190.00   | -237.50%  |
|               | 长江有色_重庆_基差  | 元/吨 | -50.00    | 0.00      | 140.00    | -50.00   | #DIV/0!  | -190.00   | -135.71%  |
|               | 长江有色_沈阳_基差  | 元/吨 | -80.00    | -30.00    | 110.00    | -50.00   | -166.67% | -190.00   | -172.73%  |
|               | 长江有色_广州_基差  | 元/吨 | -290.00   | -230.00   | -100.00   | -60.00   | -26.09%  | -190.00   | -190.00%  |
|               | 长江有色_佛山_基差  | 元/吨 | -290.00   | -240.00   | -80.00    | -50.00   | -20.83%  | -210.00   | -262.50%  |
|               | 长江有色_上海_基差  | 元/吨 | -110.00   | -60.00    | 80.00     | -50.00   | -83.33%  | -190.00   | -237.50%  |
|               | 长江有色_均价_基差  | 元/吨 | -105.00   | -55.00    | 85.00     | -50.00   | -90.91%  | -190.00   | -223.53%  |
| 铝基差<br>(上海有色) | 铝_上海有色_无锡基差 | 元/吨 | -100.00   | -60.00    | 90.00     | -40.00   | -66.67%  | -190.00   | -211.11%  |
|               | 铝_上海有色_重庆基差 | 元/吨 | -290.00   | -240.00   | -90.00    | -50.00   | -20.83%  | -200.00   | -222.22%  |
|               | 铝_上海有色_沈阳基差 | 元/吨 | -190.00   | -150.00   | 10.00     | -40.00   | -26.67%  | -200.00   | -2000.00% |
|               | 铝_上海有色_杭州基差 | 元/吨 | -120.00   | -110.00   | 70.00     | -10.00   | -9.09%   | -190.00   | -271.43%  |
|               | 铝_上海有色_天津基差 | 元/吨 | -50.00    | 20.00     | 185.00    | -70.00   | -350.00% | -235.00   | -127.03%  |
| 原料占比          | 电解铝利润(不含税费) | 元/吨 | 3301.80   | 3461.80   | 3414.12   | -160.00  | -4.62%   | -112.32   | -3.29%    |
|               | 氧化铝/电解铝     | -   | 36.64%    | 36.75%    | 36.34%    | -0.00    | -0.29%   | 0.00      | 0.83%     |
|               | 电价/电解铝      | -   | 33.34%    | 33.44%    | 33.03%    | -0.00    | -0.29%   | 0.00      | 0.93%     |
|               | 预焙阳极/电解铝    | -   | 11.65%    | 11.68%    | 11.54%    | -0.00    | -0.29%   | 0.00      | 0.93%     |
|               | 冰晶石/电解铝     | -   | 0.14%     | 0.14%     | 0.14%     | -0.00    | -0.29%   | 0.00      | 0.93%     |
|               | 氟化铝/电解铝     | -   | 1.11%     | 1.11%     | 1.10%     | -0.00    | -0.29%   | 0.00      | 0.93%     |
|               | 合计:         |     | 82.88%    | 83.12%    | 82.15%    |          |          |           |           |
| 库存            | 期货仓单总计      | 吨   | 163159.00 | 165179.00 | 178814.00 | -2020.00 | -1.22%   | -15655.00 | -8.75%    |
|               | 电解铝库存(上海有色) | 万吨  | 76.10     | 75.60     | 76.90     | 0.50     | 0.66%    | -0.80     | -1.04%    |
|               | 氧化铝库存(港口)   | 万吨  | 12.50     | 12.50     | 15.40     | 0        | 0        | -2.90     | -18.83%   |

### AL.SHF\_主力走势



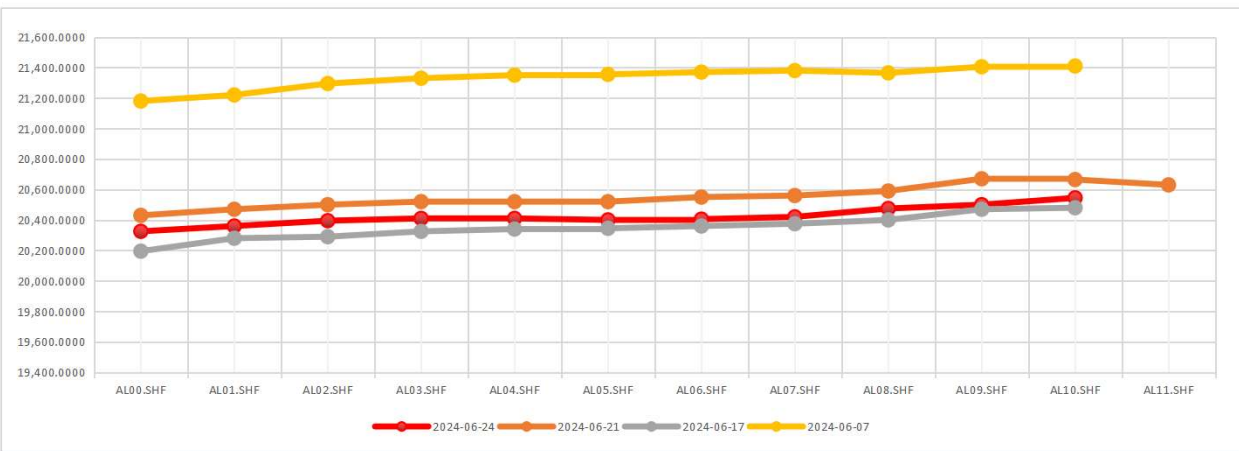
数据来源: iFind

### AL.SHF\_主力走势季节性



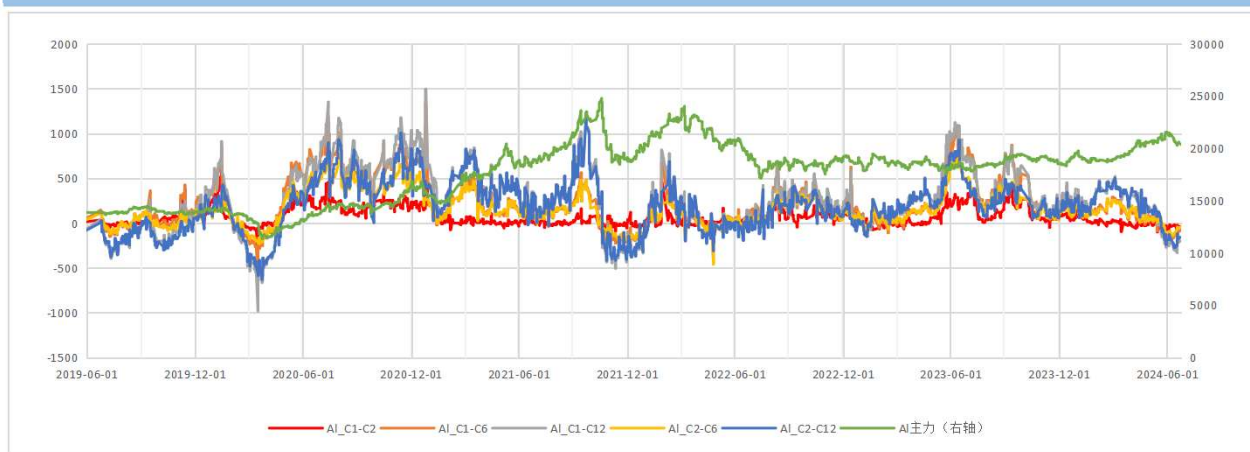
数据来源: iFind

### AL.SHF\_期限结构



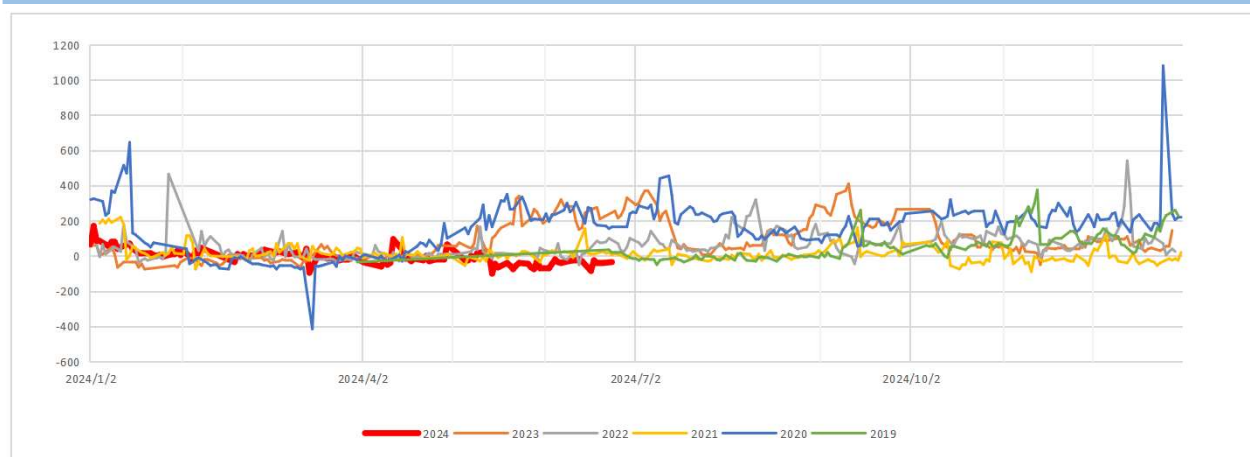
数据来源: iFind

## AL.SHF\_月差



数据来源：iFind

## AI\_C1-C2季节性



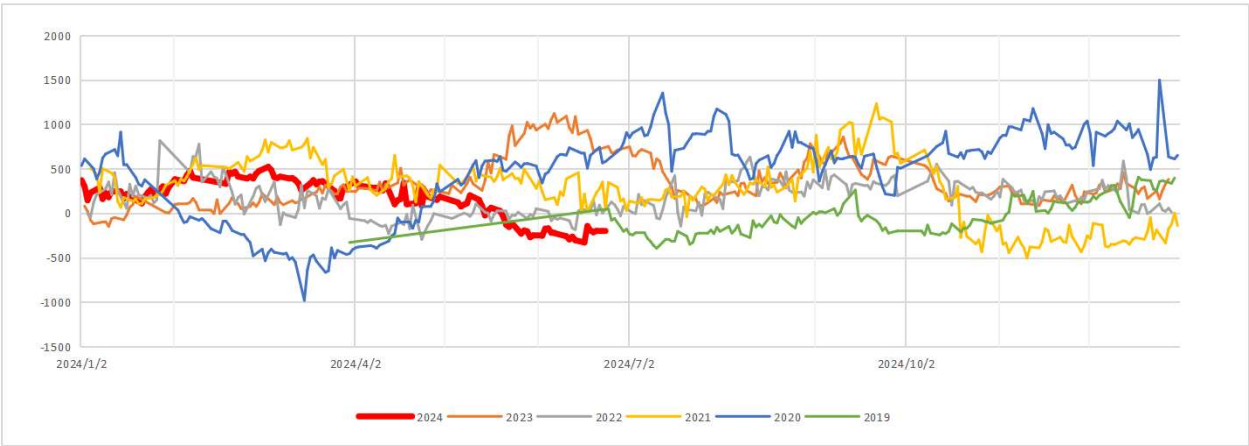
数据来源：iFind

## AI\_C1-C6季节性



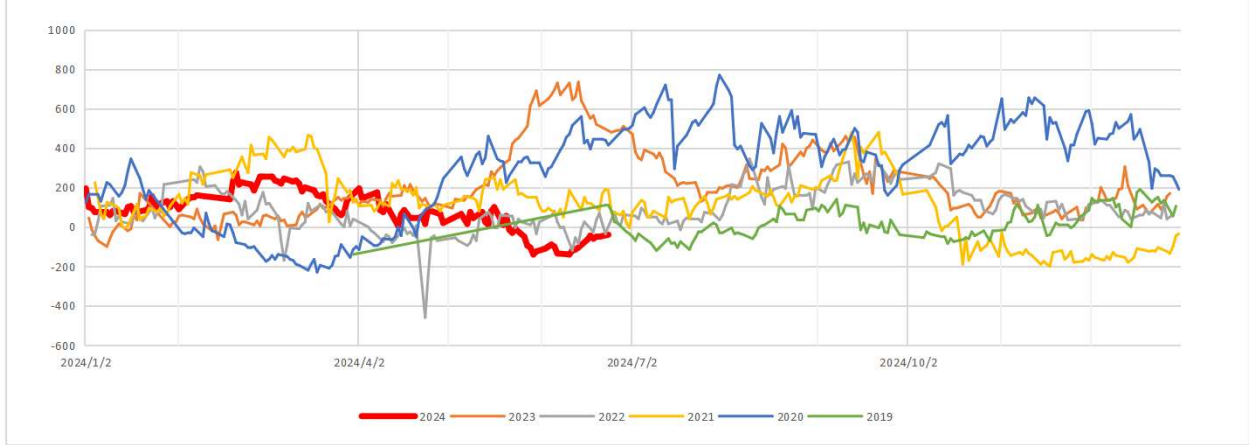
数据来源：iFind

A1\_C1-C12季节性



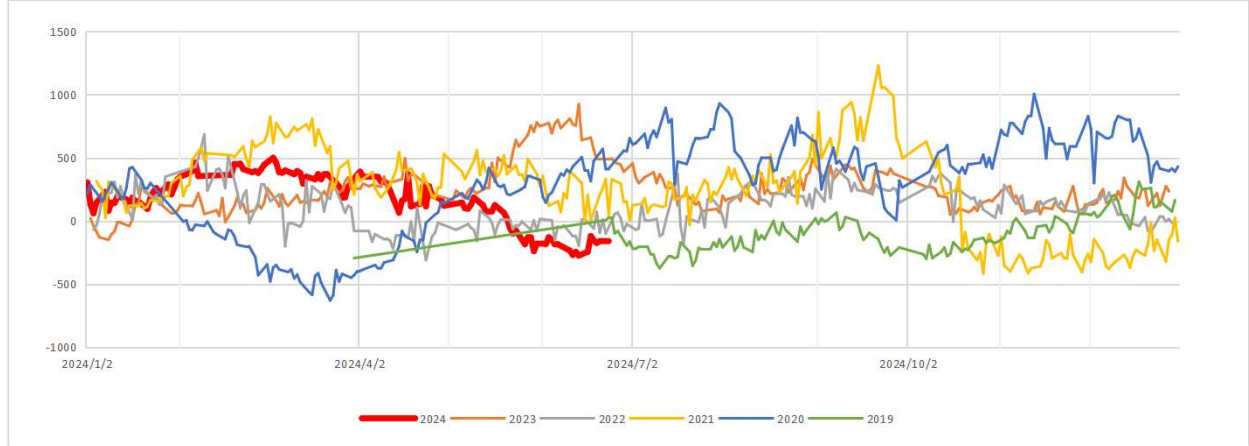
数据来源：iFind

A1\_C2-C6季节性



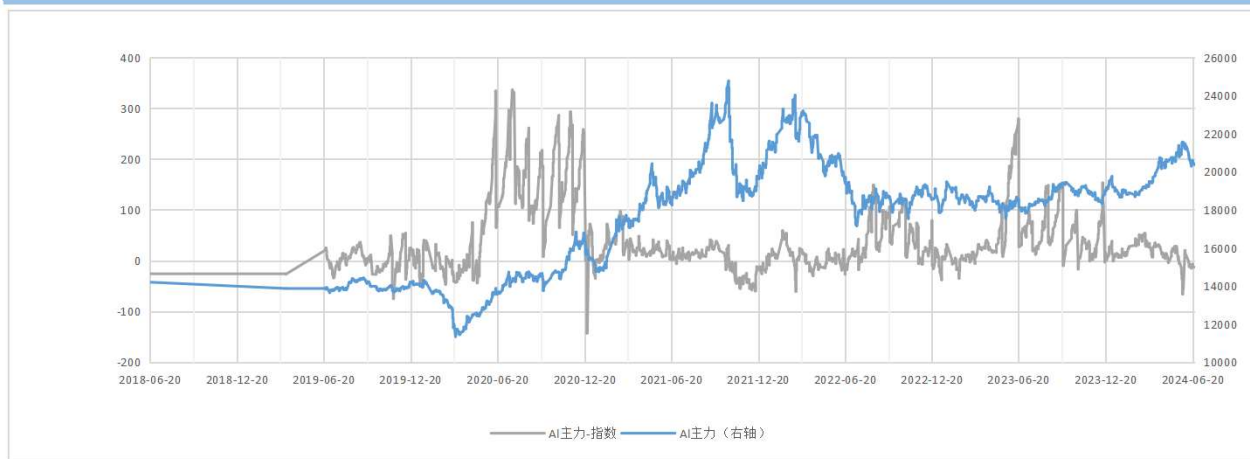
数据来源：iFind

A1\_C2-C12季节性



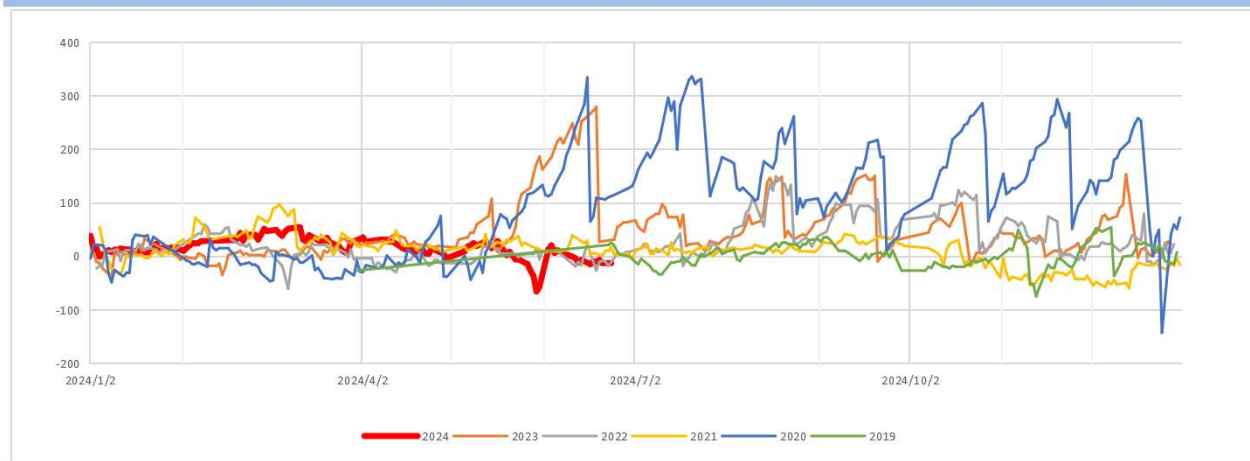
数据来源：iFind

## A1主力-指数



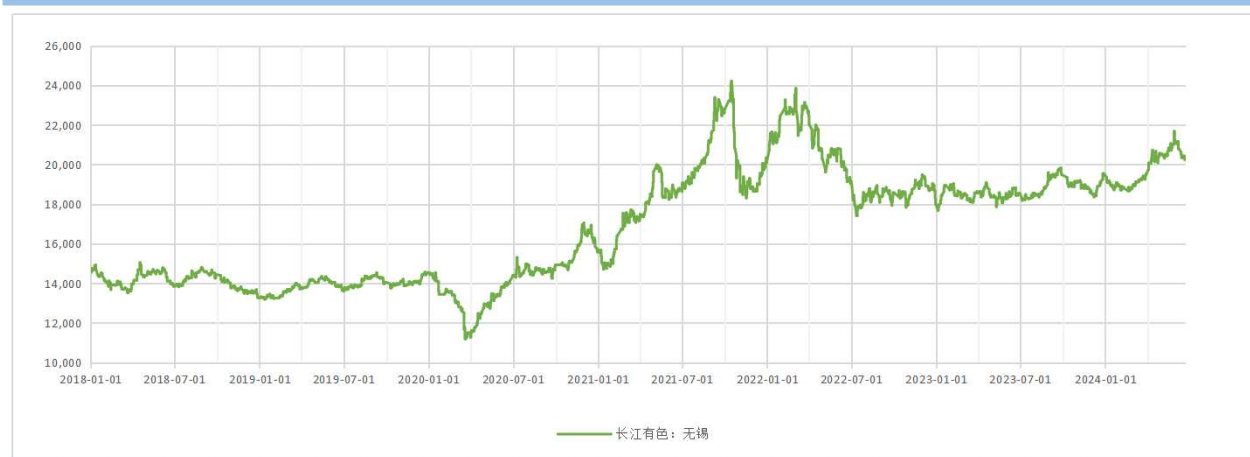
数据来源：iFind

## A1主力-指数季节性



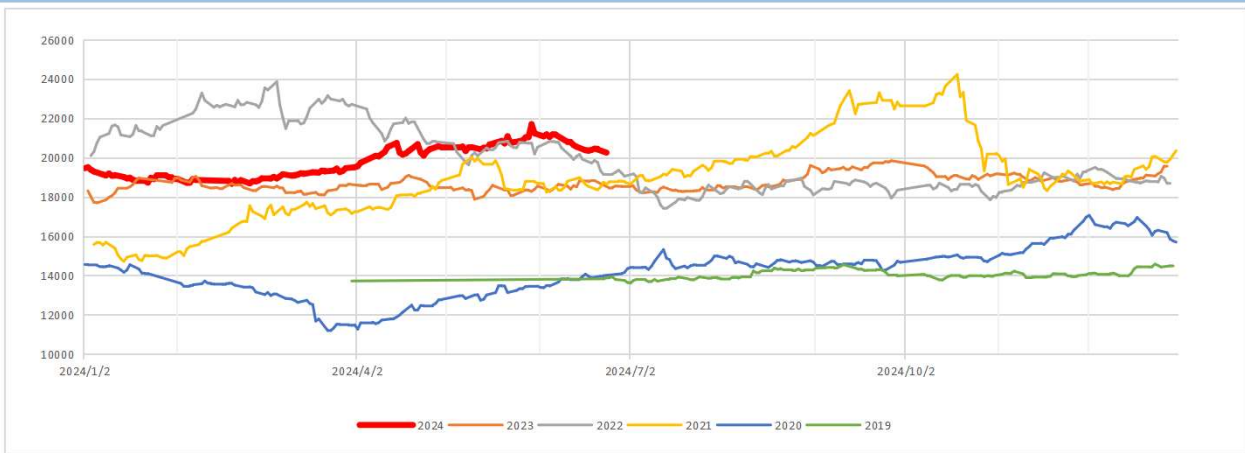
数据来源：iFind

## 铝\_长江有色\_无锡



数据来源：iFind

铝\_长江有色\_无锡季节性



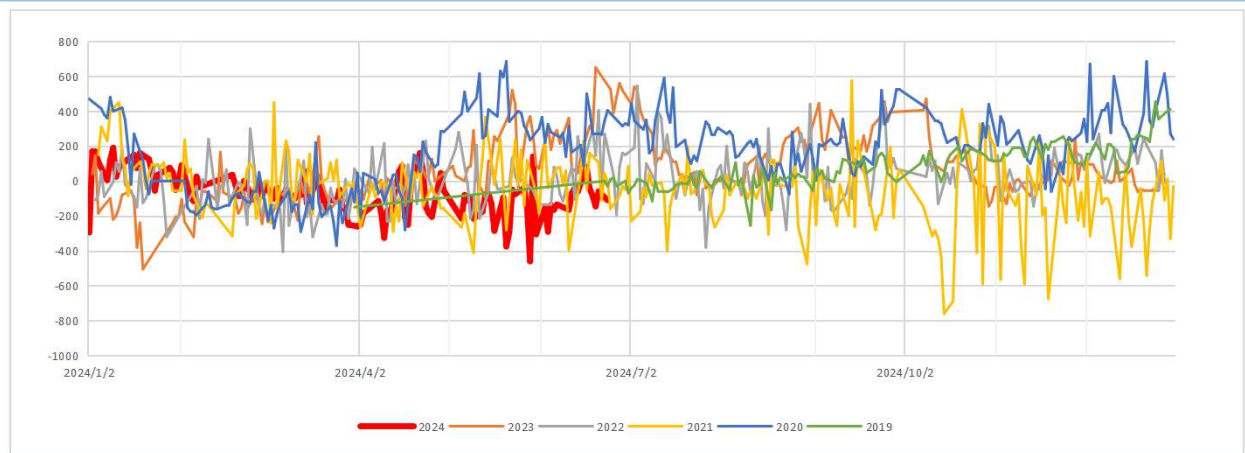
数据来源：iFind

基差：长江有色数据



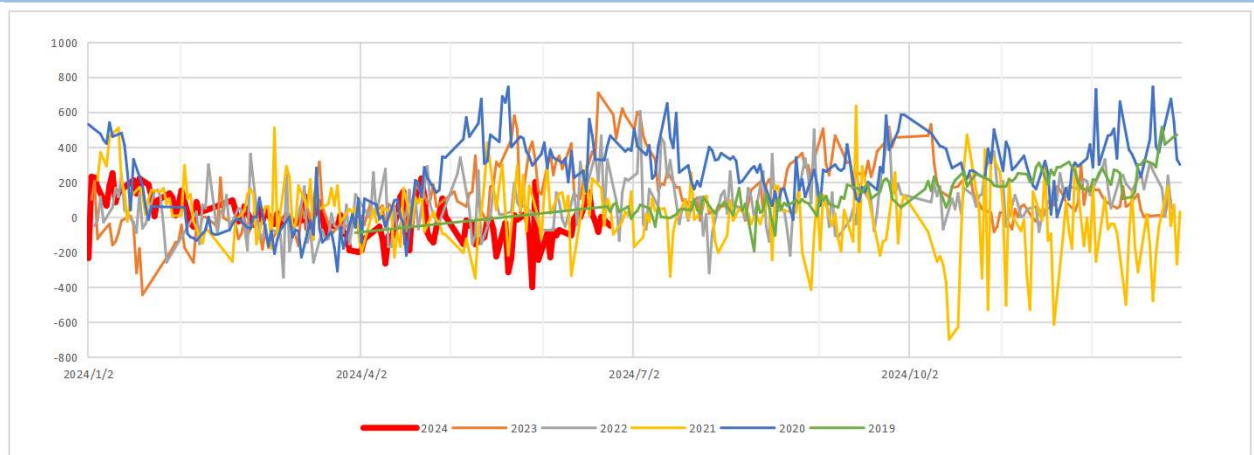
数据来源：iFind

长江有色\_无锡\_基差季节性



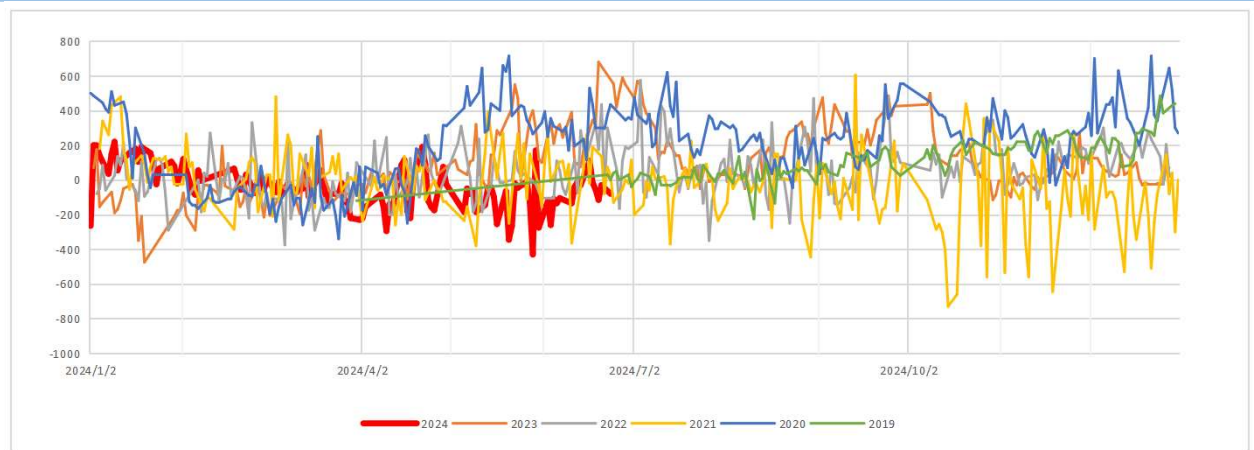
数据来源：iFind

### 长江有色\_重庆\_基差季节性



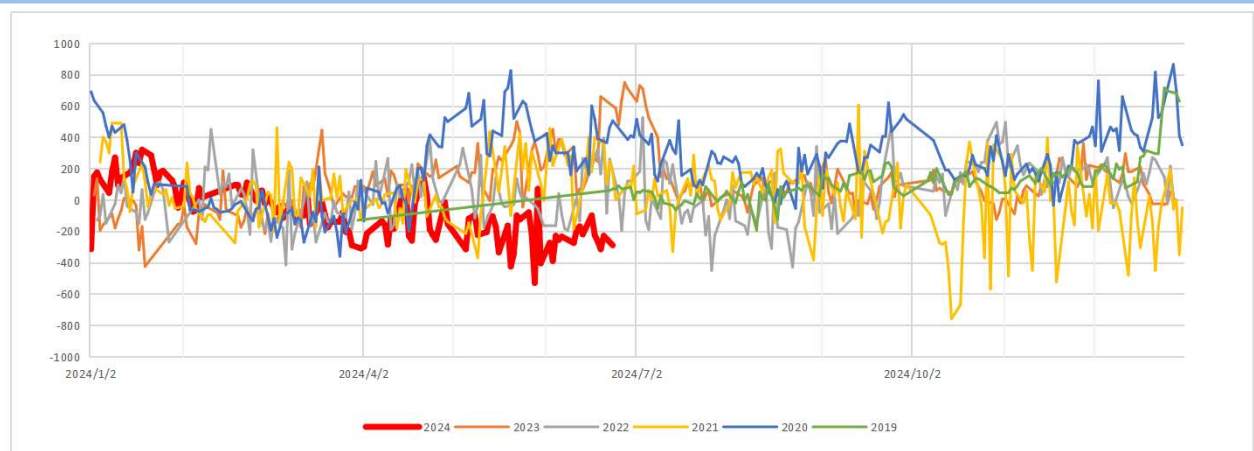
数据来源: iFind

### 长江有色\_沈阳\_基差季节性



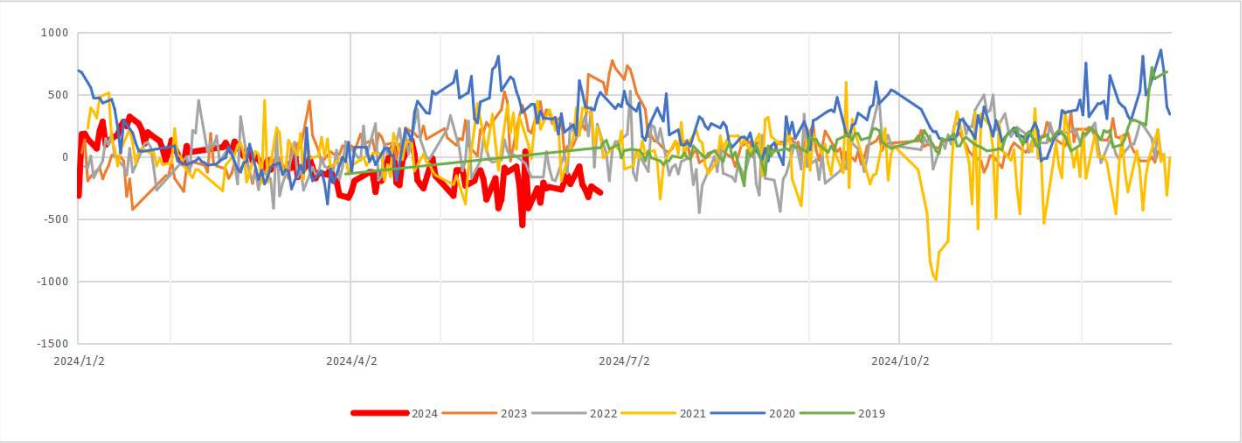
数据来源: iFind

### 长江有色\_广州\_基差季节性



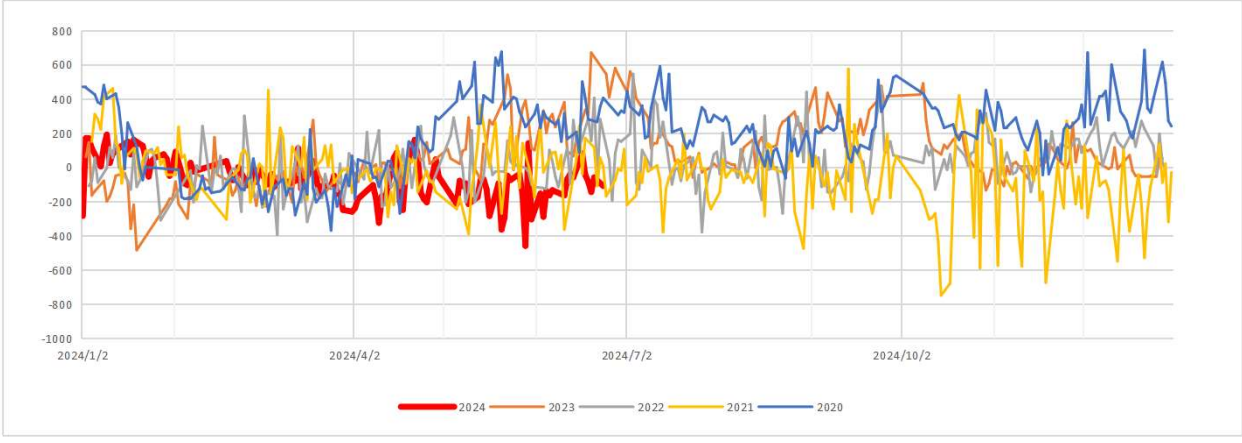
数据来源: iFind

长江有色\_佛山\_基差季节性



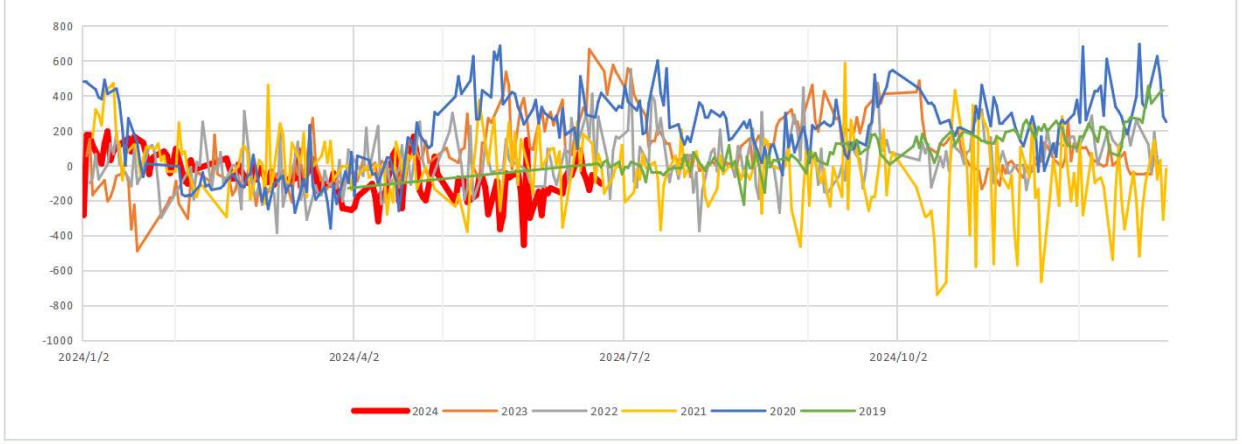
数据来源: iFind

长江有色\_上海\_基差季节性



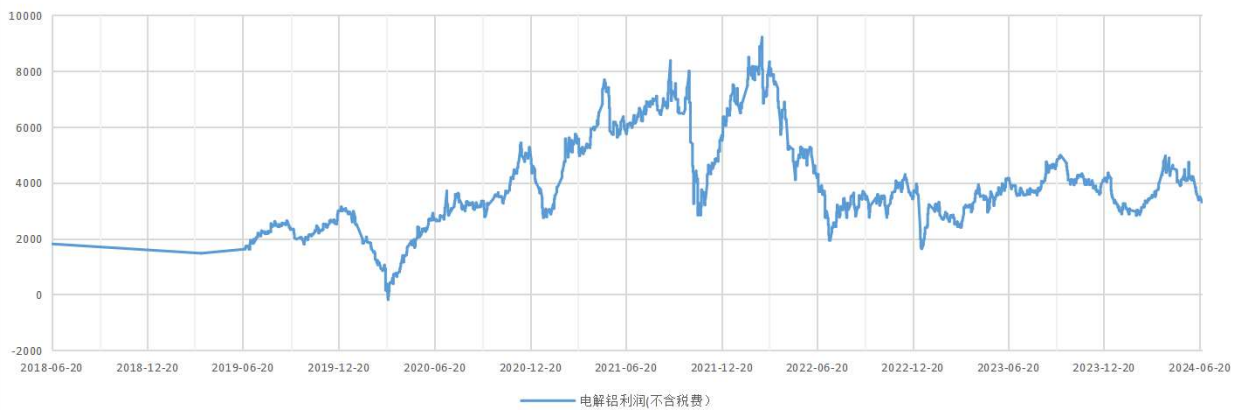
数据来源: iFind

长江有色\_均价\_基差季节性



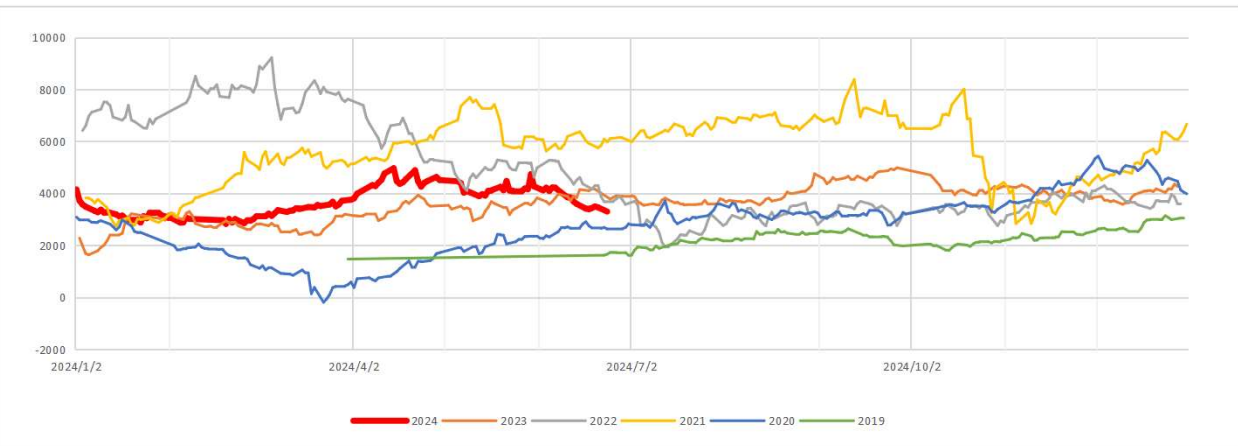
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### 电解铝利润(不含税费)



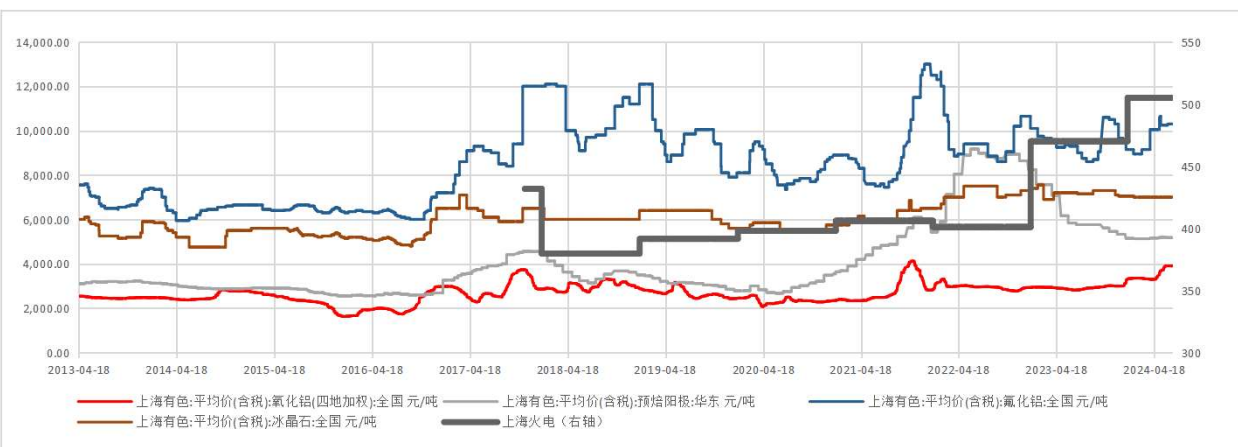
数据来源: iFind

### 电解铝利润(不含税费) 季节性



数据来源: iFind

### 原料价格:



数据来源: iFind

原料成本占比1:

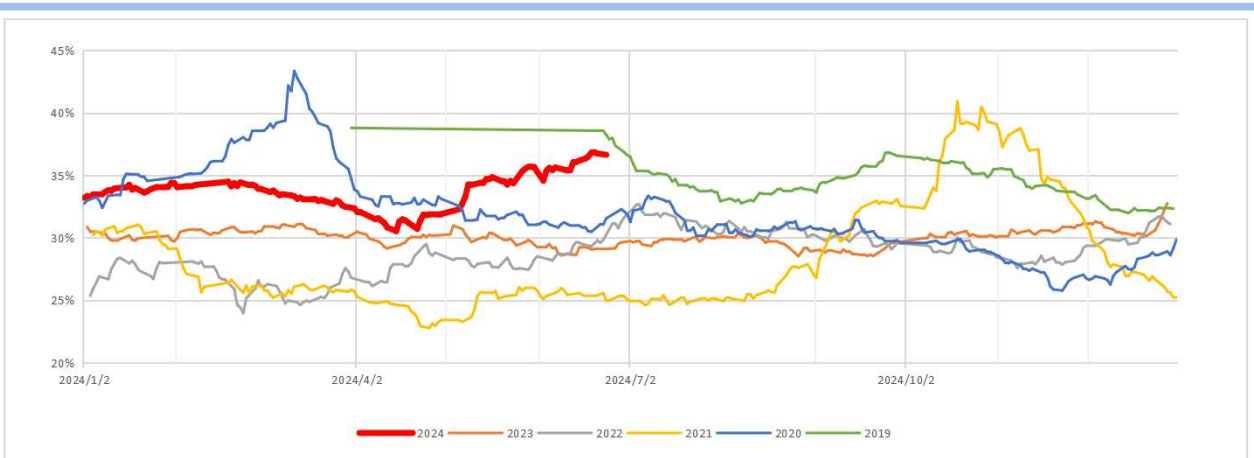


数据来源: iFind

氧化铝/电解铝\_右轴逆序

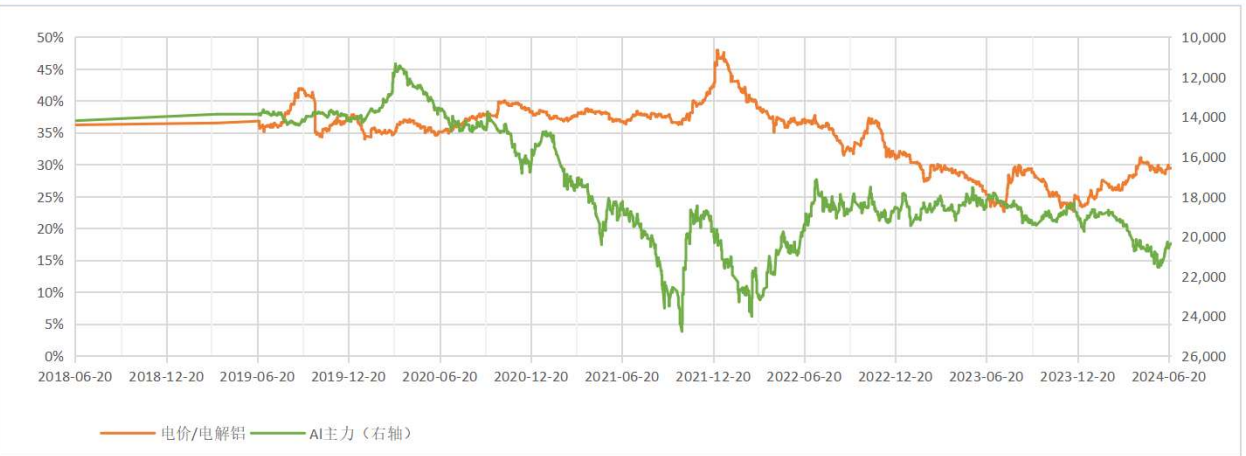


氧化铝/电解铝季节性

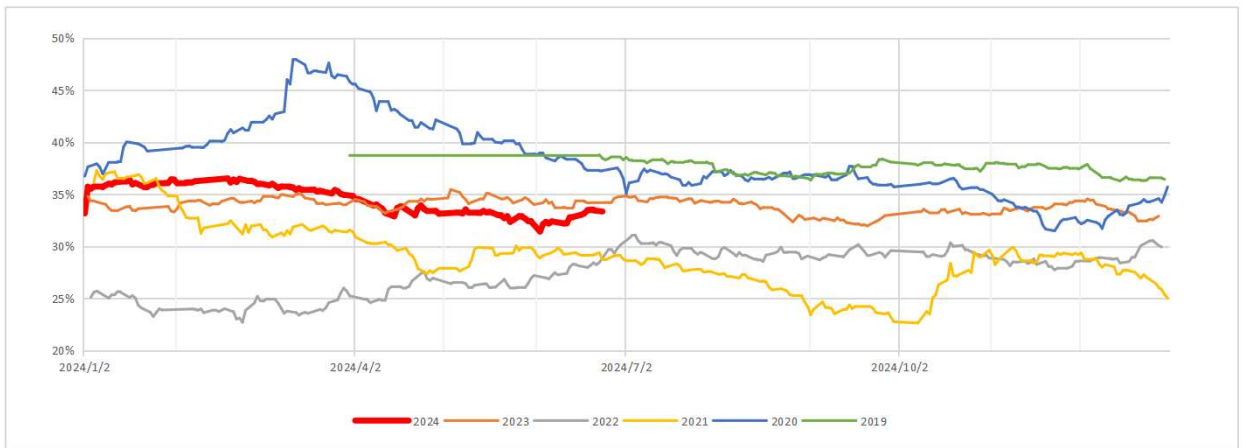


数据来源: iFind

电价/电解铝\_右轴逆序

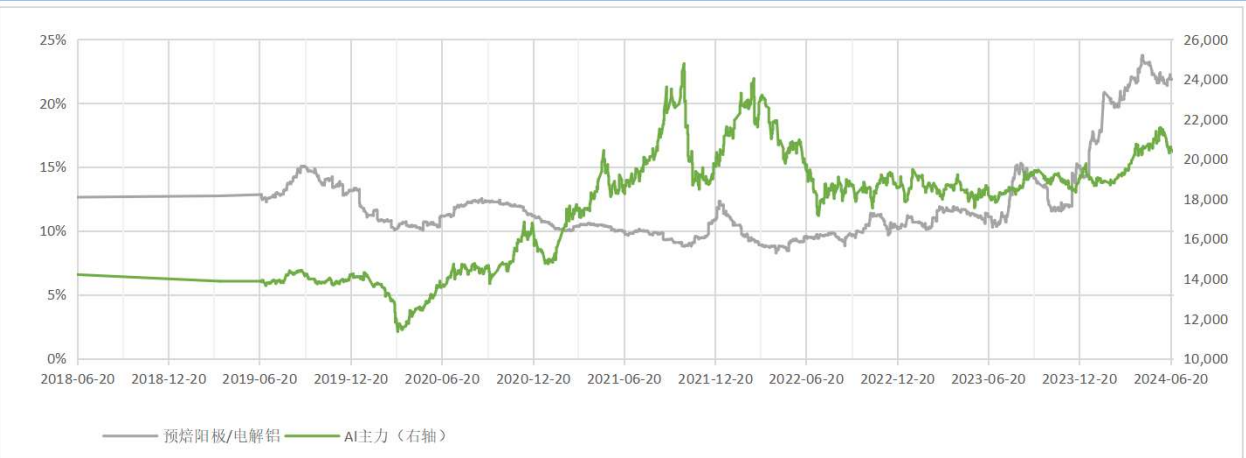


电价/电解铝季节性

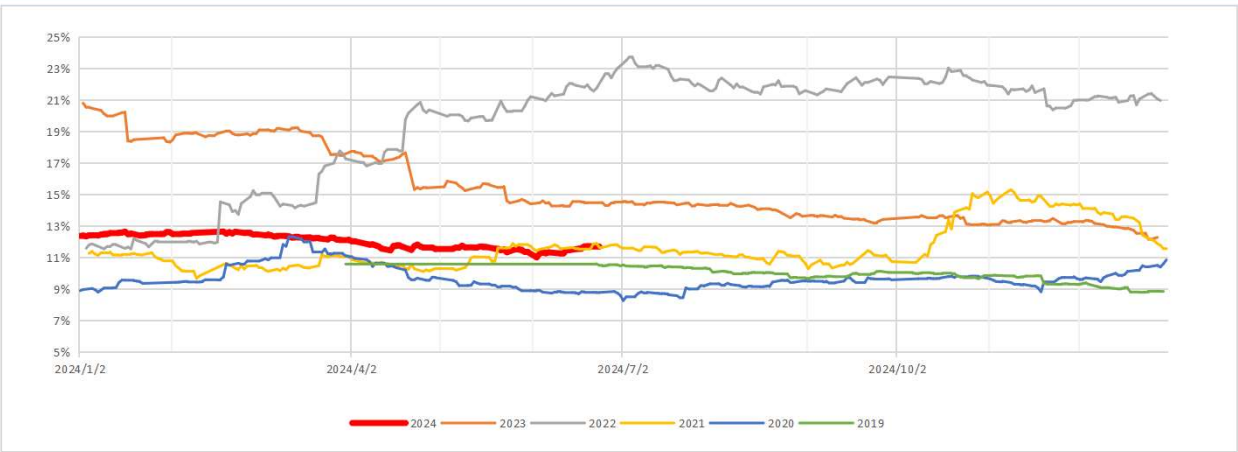


数据来源：iFind

预焙阳极/电解铝



### 预焙阳极/电解铝季节性

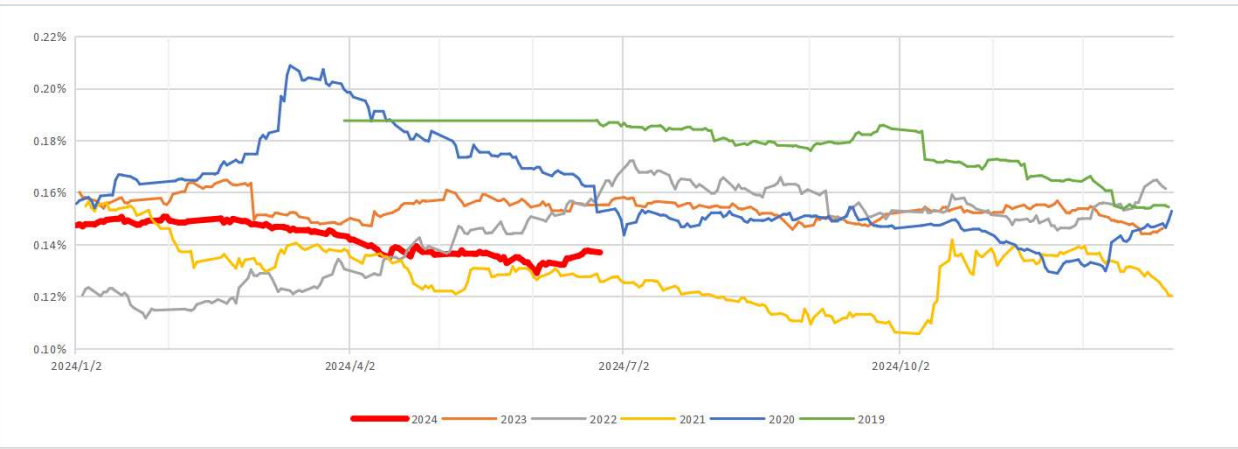


数据来源：iFind

### 冰晶石/电解铝

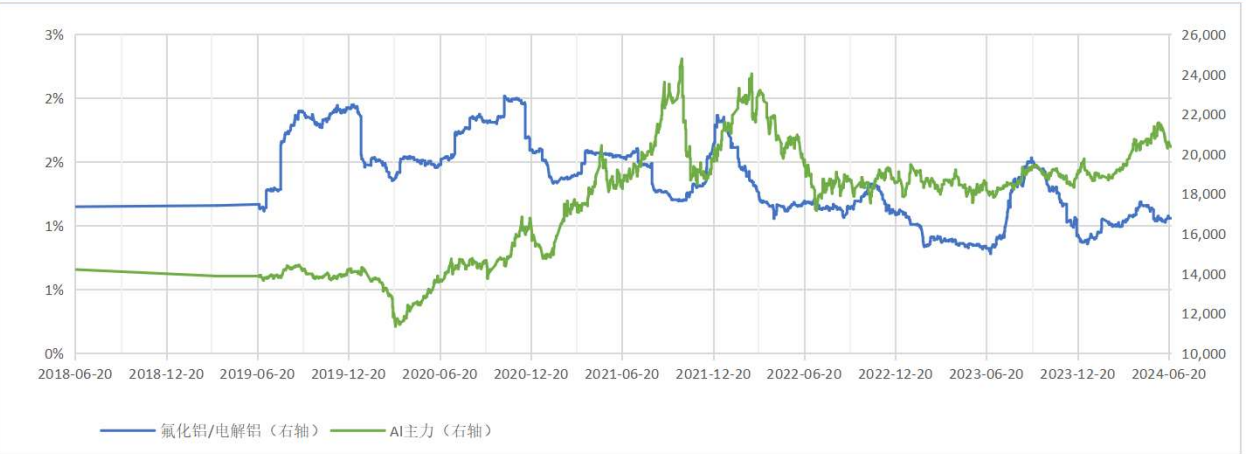


### 冰晶石/电解铝季节性

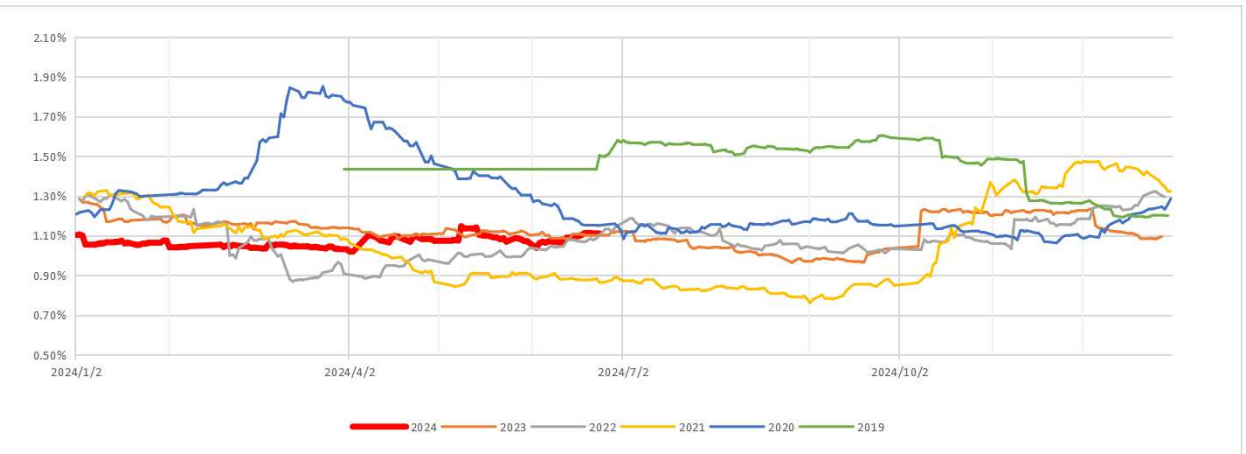


数据来源：iFind

### 氟化铝/电解铝



### 氟化铝/电解铝季节性



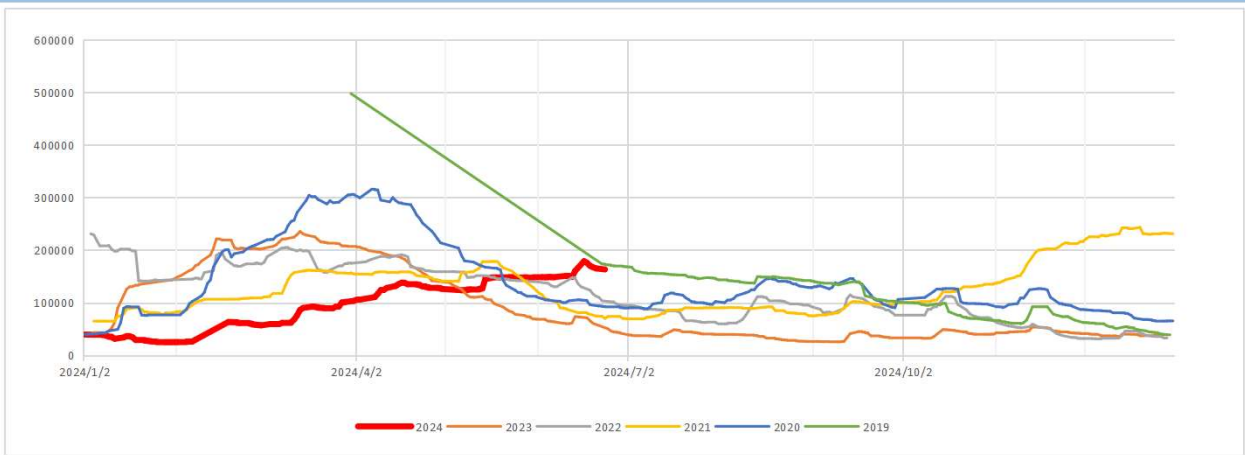
数据来源：iFind

### 铝期货仓单总计\_右轴逆序



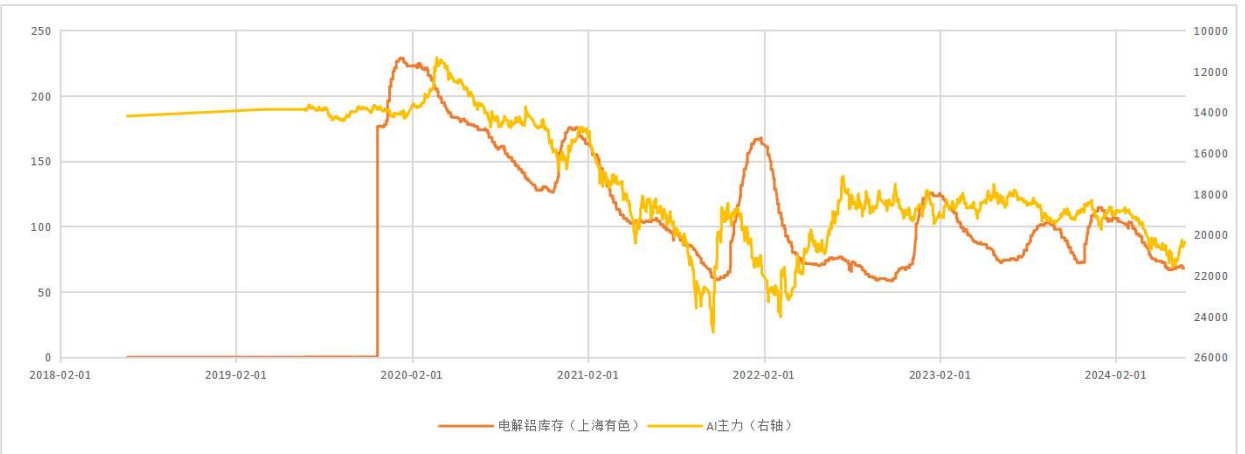
数据来源：iFind

### 铝期货仓单总计季节性



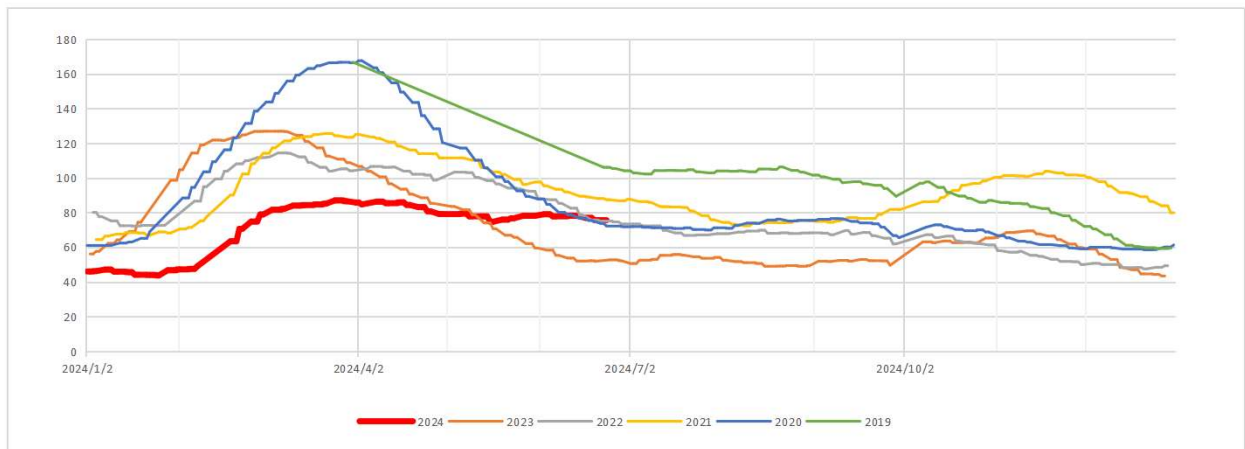
数据来源：iFind

### 电解铝库存（上海有色）\_右轴逆序



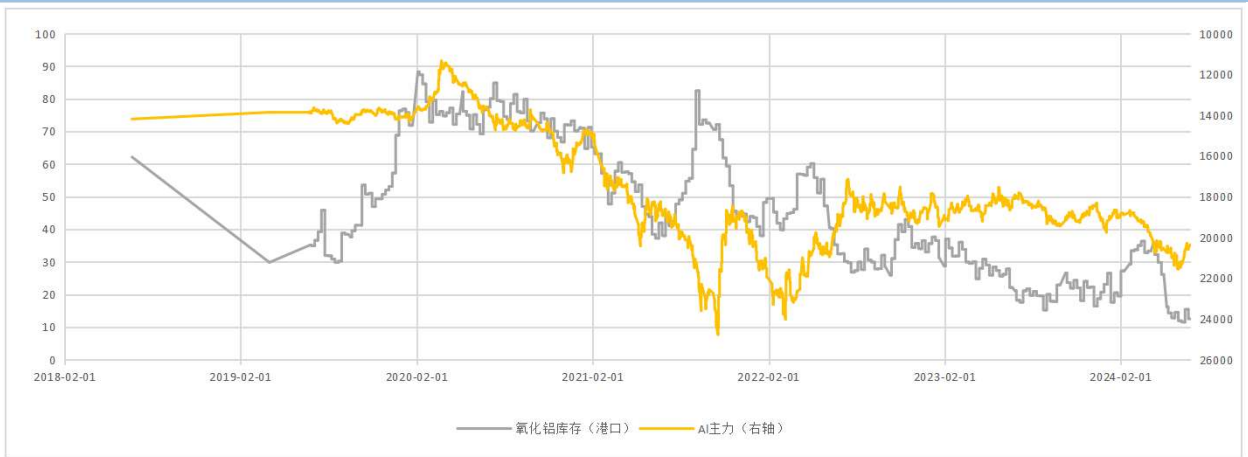
数据来源：iFind

### 电解铝库存（上海有色）季节性



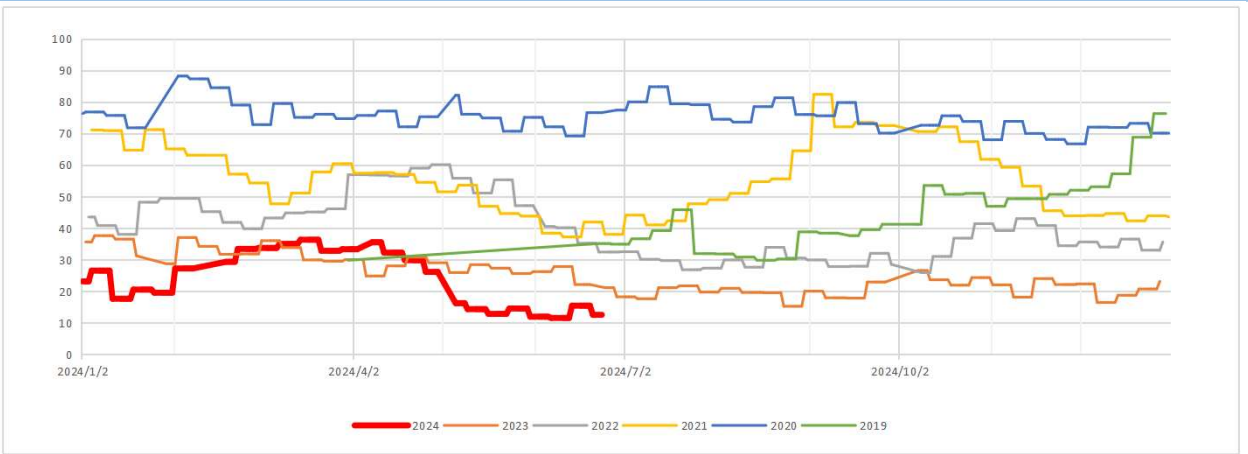
数据来源：iFind

氧化铝库存（港口）\_右轴逆序



数据来源：iFind

氧化铝库存（港口）季节性



数据来源：iFind

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