20171105

[program] c:\quant\script>python pe.py

PE: 000423: 东阿阿胶

000423 24.0911318091 21.5703531945 1.11686311262 0.166804427353

000423 2014-06-04 00:00:00 15.0047687455 2012-03-19 00:00:00 31.7319394295

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PB: 000423: 东阿阿胶

000423 5.11936550944 5.03307633592 1.01714441979 0.191530800118

000423 2014-06-04 00:00:00 3.54562685457 2012-03-19 00:00:00 7.93298485738

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PE: 000963: 华东医药

000963 15.2660458233 16.329548583 0.934872494831 0.148309532672

000963 2017-01-16 00:00:00 11.9007858264 2014-09-19 00:00:00 22.6442135674

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PB: 000963: 华东医药

000963 3.21960906413 4.3640744312 0.737753013814 0.303297730692

000963 2017-01-16 00:00:00 2.36468614371 2015-08-17 00:00:00 8.95921576579

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PE: 000538: 云南白药

000538 33.8442160519 27.8787430261 1.21397926801 0.161191572211

000538 2014-07-10 00:00:00 19.3665397629 2013-09-27 00:00:00 43.9541125896

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PB: 000538: 云南白药

000538 6.03780814366 6.13420284969 0.984285699644 0.188737695284

000538 2016-02-29 00:00:00 4.18231671268 2013-09-27 00:00:00 10.1138413069

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PE: 600887: 伊利股份

600887 29.4892033054 21.3451733527 1.38153964918 0.178457761697

600887 2014-11-07 00:00:00 14.9240546027 2013-03-26 00:00:00 34.8104010566

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PB: 600887: 伊利股份

600887 6.94765629874 5.0343820608 1.38004152542 0.186358284045

600887 2014-06-03 00:00:00 3.35476104072 2013-03-26 00:00:00 8.14911488736

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PE: 000895: 双汇发展

000895 19.5037306958 25.997613943 0.750212336353 1.00538702853

000895 2016-01-26 00:00:00 10.985933683 2012-04-11 00:00:00 126.536338069

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PB: 000895: 双汇发展

000895 6.27630053791 5.84022064338 1.07466839374 0.606742210373

000895 2015-08-25 00:00:00 2.67307285667 2012-03-16 00:00:00 17.0606050349

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PE: 600048: 保利地产

600048 9.29021975657 8.54087917193 1.08773576696 0.239226954277

600048 2014-03-10 00:00:00 4.26669735756 2012-07-09 00:00:00 14.2348041791

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PB: 600048: 保利地产

600048 1.30248880987 1.54285343021 0.844207741559 0.241561373358

600048 2014-03-10 00:00:00 0.88576637143 2015-04-30 00:00:00 2.61771954073

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PE: 600340: 华夏幸福

600340 11.2350506901 13.3008357257 0.844687576163 0.259422465517

600340 2012-08-30 00:00:00 5.76031112215 2015-06-16 00:00:00 26.96967091

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PB: 600340: 华夏幸福

600340 2.53125692047 4.88618348781 0.518043771133 0.263614724258

600340 2017-10-19 00:00:00 2.49844736868 2015-06-16 00:00:00 9.22902138541

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PE: 601668: 中国建筑

601668 9.39240435839 6.4556472767 1.45491287795 0.308877396386

601668 2014-07-09 00:00:00 3.31704650691 2015-05-04 00:00:00 14.1173451652

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PB: 601668: 中国建筑

601668 1.4623973586 1.02931465665 1.42074860117 0.296755004356

601668 2014-03-10 00:00:00 0.609672705539 2015-05-04 00:00:00 2.25736349192

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PE: 000001: 平安银行

000001 8.61742716971 7.53799284615 1.1431991706 0.158254001365

000001 2012-12-03 00:00:00 5.7200575275 2015-06-08 00:00:00 11.7848368258

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PB: 000001: 平安银行

000001 0.921202964442 1.01791652823 0.904988708692 0.239805646502

000001 2012-09-26 00:00:00 0.600879064978 2015-06-08 00:00:00 1.7594761381

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PE: 601166: 兴业银行

601166 5.9143834295 5.05673285385 1.16960567237 0.16931970041

601166 2014-03-10 00:00:00 3.43306767611 2015-06-08 00:00:00 7.51880226501

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PB: 601166: 兴业银行

601166 0.855219843906 0.918455322143 0.931150185848 0.156661430933

601166 2013-12-26 00:00:00 0.701256263786 2015-06-08 00:00:00 1.31278287547

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PE: 600016: 民生银行

600016 6.10034748482 6.03530156854 1.01077757516 0.161593561555

600016 2012-10-08 00:00:00 4.21068116229 2013-02-05 00:00:00 8.25606314725

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PB: 600016: 民生银行

600016 0.801585659506 1.10401188961 0.726066147518 0.195009234623

600016 2017-04-26 00:00:00 0.760745537581 2013-02-05 00:00:00 1.90137134281

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PE: 600886: 国投电力

600886 14.9251264799 21.418587264 0.696830575049 1.18556347493

600886 2016-01-28 00:00:00 6.98289359369 2012-07-09 00:00:00 110.016997435

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PB: 600886: 国投电力

600886 1.83131301909 1.73672793011 1.05446166169 0.27768880133

600886 2012-09-26 00:00:00 1.08656944789 2015-06-23 00:00:00 3.91912715017

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PE: 600066: 宇通客车

600066 15.1370985689 12.4058733666 1.22015581826 0.120439326125

600066 2012-11-16 00:00:00 9.53697154805 2015-05-26 00:00:00 17.8755018687

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PB: 600066: 宇通客车

600066 3.77065125353 3.14784930203 1.19784998954 0.189332949466

600066 2014-05-23 00:00:00 2.09779269961 2012-03-12 00:00:00 5.15919130276

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PE: 000625: 长安汽车

000625 7.90869676887 15.5996881375 0.506977876685 0.785527067714

000625 2015-08-25 00:00:00 5.54688733522 2012-06-13 00:00:00 60.479455829

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PB: 000625: 长安汽车

000625 1.49632542867 2.13741874021 0.700061902013 0.298756794016

000625 2012-01-04 00:00:00 1.09014148513 2015-04-28 00:00:00 3.99400800706

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PE: 600104: 上汽集团

600104 11.2910688267 7.04137174938 1.60353255425 0.235445292317

600104 2012-08-31 00:00:00 4.42328746673 2017-10-19 00:00:00 11.4825608974

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PB: 600104: 上汽集团

600104 1.79076351591 1.20625118736 1.48456932908 0.212984341505

600104 2012-08-31 00:00:00 0.785133525345 2017-06-27 00:00:00 1.83040980608

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20170924:

[program] c:\quant\script>python pe.py

PE: 000625: 长安汽车

000625 7.10641725959 15.7149508479 0.452207412444 0.783248896216

000625 2015-08-25 00:00:00 5.54688733522 2012-06-13 00:00:00 60.479455829

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PB: 000625: 长安汽车

000625 1.34453414551 2.14704018371 0.626226819467 0.297308449964

000625 2012-01-04 00:00:00 1.09014148513 2015-04-28 00:00:00 3.99400800706

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PE: 000423: 东阿阿胶

000423 21.5736813244 21.5476111545 1.00120988678 0.167889858175

000423 2014-06-04 00:00:00 15.0047687455 2012-03-19 00:00:00 31.7319394295

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PB: 000423: 东阿阿胶

000423 4.58440728143 5.03470484987 0.910561277798 0.19278360175

000423 2014-06-04 00:00:00 3.54562685457 2012-03-19 00:00:00 7.93298485738

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PE: 000963: 华东医药

000963 13.7573317053 16.3516835452 0.841340383529 0.148713959266

000963 2017-01-16 00:00:00 11.9007858264 2014-09-19 00:00:00 22.6442135674

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PB: 000963: 华东医药

000963 2.90142125664 4.38237488191 0.662065965332 0.302270590281

000963 2017-01-16 00:00:00 2.36468614371 2015-08-17 00:00:00 8.95921576579

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PE: 600066: 宇通客车

600066 14.5088072875 12.3666897433 1.17321672886 0.118813187856

600066 2012-11-16 00:00:00 9.53697154805 2015-05-26 00:00:00 17.8755018687

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PB: 600066: 宇通客车

600066 3.61414389532 3.1389399373 1.15138994932 0.189798965985

600066 2014-05-23 00:00:00 2.09779269961 2012-03-12 00:00:00 5.15919130276

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PE: 600048: 保利地产

600048 10.2284340182 8.53090340268 1.19898603177 0.241005845865

600048 2014-03-10 00:00:00 4.26669735756 2012-07-09 00:00:00 14.2348041791

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PB: 600048: 保利地产

600048 1.43402644935 1.54644287314 0.927306449048 0.241938954243

600048 2014-03-10 00:00:00 0.88576637143 2015-04-30 00:00:00 2.61771954073

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PE: 600887: 伊利股份

600887 26.4111543046 21.2479462786 1.24299798005 0.176442017146

600887 2014-11-07 00:00:00 14.9240546027 2013-03-26 00:00:00 34.8104010566

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PB: 600887: 伊利股份

600887 6.22246795417 5.01155540934 1.2416240959 0.184648351489

600887 2014-06-03 00:00:00 3.35476104072 2013-03-26 00:00:00 8.14911488736

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PE: 600340: 华夏幸福

600340 12.1420373444 13.3295355525 0.910912259213 0.260136916078

600340 2012-08-30 00:00:00 5.76031112215 2015-06-16 00:00:00 26.96967091

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PB: 600340: 华夏幸福

600340 2.73560101369 4.92037524036 0.555974062965 0.257282007578

600340 2017-07-17 00:00:00 2.56625829618 2015-06-16 00:00:00 9.22902138541

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PE: 000538: 云南白药

000538 29.1139305497 27.8251739029 1.04631621176 0.161861015689

000538 2014-07-10 00:00:00 19.3665397629 2013-09-27 00:00:00 43.9541125896

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PB: 000538: 云南白药

000538 5.19392521007 6.14279522044 0.845531231904 0.189519565472

000538 2016-02-29 00:00:00 4.18231671268 2013-09-27 00:00:00 10.1138413069

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PE: 601668: 中国建筑

601668 9.07332520046 6.41770178221 1.41379663754 0.308941399684

601668 2014-07-09 00:00:00 3.31704650691 2015-05-04 00:00:00 14.1173451652

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PB: 601668: 中国建筑

601668 1.41271673371 1.02375381867 1.37993793815 0.296999410029

601668 2014-03-10 00:00:00 0.609672705539 2015-05-04 00:00:00 2.25736349192

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PE: 601166: 兴业银行

601166 5.92547473665 5.04397854786 1.17476208125 0.169651138413

601166 2014-03-10 00:00:00 3.43306767611 2015-06-08 00:00:00 7.51880226501

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PB: 601166: 兴业银行

601166 0.85682364692 0.919320915654 0.932018006259 0.157442654169

601166 2013-12-26 00:00:00 0.701256263786 2015-06-08 00:00:00 1.31278287547

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PE: 600886: 国投电力

600886 13.4438019476 21.5222686938 0.624646134612 1.18803884426

600886 2016-01-28 00:00:00 6.98289359369 2012-07-09 00:00:00 110.016997435

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PB: 600886: 国投电力

600886 1.64955449898 1.73603605649 0.950184469276 0.279811102373

600886 2012-09-26 00:00:00 1.08656944789 2015-06-23 00:00:00 3.91912715017

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PE: 600016: 民生银行

600016 6.12727478032 6.12514632905 1.00034749395 0.162755721722

600016 2012-10-08 00:00:00 4.27365040742 2013-02-05 00:00:00 8.37941844368

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PB: 600016: 民生银行

600016 0.805123906135 1.12500109307 0.71566499899 0.192688033729

600016 2017-04-26 00:00:00 0.77208165715 2013-02-05 00:00:00 1.92978006758

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20170724

601668: 中国建筑

601668 10.4992714291 6.56918258008 1.59826147334 0.282546210959

601668 2014-03-11 00:00:00 3.52819852742 2015-05-04 00:00:00 14.1173451652

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601668: 中国建筑

601668 1.64628576008 1.0281947516 1.60114196022 0.314966875137

601668 2014-03-11 00:00:00 0.609672705539 2015-05-04 00:00:00 2.25736349192

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600887: 伊利股份

600887 21.5327082825 21.1747446019 1.01690521833 0.186476605394

600887 2014-06-03 00:00:00 15.0572757662 2013-03-26 00:00:00 34.8104010566

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600887: 伊利股份

600887 5.27982007087 4.98175903299 1.05983048074 0.177361766934

600887 2014-06-03 00:00:00 3.35476104072 2013-03-26 00:00:00 8.14911488736

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601166: 兴业银行

601166 6.17923309201 5.23239344141 1.18095727342 0.151634899749

601166 2014-03-10 00:00:00 3.43306767611 2015-06-08 00:00:00 7.51880226501

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601166: 兴业银行

601166 0.950366049551 0.893770839609 1.06332183534 0.149012001645

601166 2013-12-26 00:00:00 0.701256263786 2015-06-08 00:00:00 1.31278287547

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000001: 平安银行

000001 8.22727592731 8.09030028141 1.01693084819 0.16102998536

000001 2013-07-08 00:00:00 5.98251254426 2015-06-08 00:00:00 11.7848368258

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000001: 平安银行

000001 0.918986721081 1.08697538571 0.845453110681 0.227336520009

000001 2017-05-08 00:00:00 0.712657746513 2015-06-08 00:00:00 1.7594761381

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600886: 国投电力

600886 15.5096525097 29.1183300863 0.532642238195 0.933602520762

600886 2016-01-28 00:00:00 7.1666868539 2012-06-18 00:00:00 90.4989297842

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600886: 国投电力

600886 2.11706756757 1.84516245552 1.14736106907 0.299060942361

600886 2012-03-29 00:00:00 1.20676798977 2015-06-23 00:00:00 4.02241803639

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000963: 华东医药

000963 14.6102879986 16.3745436819 0.892256192439 0.118237098903

000963 2017-01-16 00:00:00 11.9007858264 2013-03-15 00:00:00 21.3997231912

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000963: 华东医药

000963 2.90306422532 4.46731697453 0.649845140129 0.326945236755

000963 2017-01-16 00:00:00 2.36468614371 2015-08-17 00:00:00 8.95921576579

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000423: 东阿阿胶

000423 22.7214514525 23.644461285 0.96096295782 0.230497616397

000423 2014-06-04 00:00:00 15.0047687455 2011-01-07 00:00:00 39.7938274134

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000423: 东阿阿胶

000423 5.03507364187 4.96663544203 1.01377958995 0.166722319712

000423 2014-06-04 00:00:00 3.54562685457 2013-03-27 00:00:00 7.76589248947

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000625: 长安汽车

000625 7.17072435342 16.4274819701 0.436507820644 0.661192350916

000625 2015-08-25 00:00:00 5.54688733522 2012-06-13 00:00:00 60.479455829

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000625: 长安汽车

000625 1.69229094741 2.22892195585 0.759241903003 0.29431207752

000625 2012-01-04 00:00:00 1.03645953428 2015-04-28 00:00:00 3.99400800706

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600066: 宇通客车

600066 12.834372881 12.3604709454 1.0383401197 0.123274356154

600066 2011-10-20 00:00:00 9.38144089924 2015-05-26 00:00:00 17.8755018687

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600066: 宇通客车

600066 3.81950936939 2.93405861911 1.30178359236 0.176609232315

600066 2012-01-06 00:00:00 1.8494102472 2015-05-26 00:00:00 4.35983490577

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600048: 保利地产

600048 10.0452568489 8.49042372579 1.18312785949 0.199807059142

600048 2014-03-10 00:00:00 4.26669735756 2012-06-14 00:00:00 12.9777047008

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600048: 保利地产

600048 1.39729522768 1.52900379474 0.913859882159 0.234560321651

600048 2014-03-10 00:00:00 0.88576637143 2015-04-30 00:00:00 2.61771954073

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000538: 云南白药

000538 31.284119633 29.1549970589 1.0730277067 0.1510303294

000538 2016-02-29 00:00:00 20.2828162593 2013-09-27 00:00:00 43.9541125896

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000538: 云南白药

000538 5.80633260389 6.13427844011 0.946538808204 0.217168569067

000538 2016-02-29 00:00:00 4.18231671268 2013-09-27 00:00:00 10.1138413069

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2017.07.16

601668: 中国建筑

601668 9.83202801114 6.55136144005 1.50076104045 0.281358983927

601668 2014-03-11 00:00:00 3.52819852742 2015-05-04 00:00:00 14.1173451652

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601668: 中国建筑

601668 1.54166199215 1.02468811466 1.50451827253 0.314007196165

601668 2014-03-10 00:00:00 0.609672705539 2015-05-04 00:00:00 2.25736349192

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600887: 伊利股份

600887 21.3146818245 21.1732575755 1.00667938074 0.186954870734

600887 2014-06-03 00:00:00 15.0572757662 2013-03-26 00:00:00 34.8104010566

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600887: 伊利股份

600887 5.22635998336 4.97998607546 1.0494728106 0.177922231377

600887 2014-06-03 00:00:00 3.35476104072 2013-03-26 00:00:00 8.14911488736

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601166: 兴业银行

601166 6.17576745371 5.22735127703 1.18143341176 0.151540742508

601166 2014-03-10 00:00:00 3.43306767611 2015-06-08 00:00:00 7.51880226501

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601166: 兴业银行

601166 0.94983303438 0.893355489668 1.06321956418 0.149429413943

601166 2013-12-26 00:00:00 0.701256263786 2015-06-08 00:00:00 1.31278287547

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000001: 平安银行

000001 8.23483081797 8.20974622157 1.00305546551 0.161440382406

000001 2013-07-08 00:00:00 6.07095390022 2015-06-08 00:00:00 11.9592584777

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000001: 平安银行

000001 0.919830602367 1.104190087 0.833036461016 0.227464417177

000001 2017-05-08 00:00:00 0.723206262595 2015-06-08 00:00:00 1.78551729072

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600886: 国投电力

600886 15.0390926641 29.1914057198 0.515189052849 0.933075822798

600886 2016-01-28 00:00:00 7.1666868539 2012-06-18 00:00:00 90.4989297842

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600886: 国投电力

600886 2.05283614865 1.84359651182 1.11349535296 0.300121771912

600886 2012-03-29 00:00:00 1.20676798977 2015-06-23 00:00:00 4.02241803639

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000963: 华东医药

000963 14.9320454636 16.3825520449 0.911460279368 0.118284976282

000963 2017-01-16 00:00:00 11.9007858264 2013-03-15 00:00:00 21.3997231912

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000963: 华东医药

000963 2.96699743361 4.47721512271 0.662688155984 0.326122407716

000963 2017-01-16 00:00:00 2.36468614371 2015-08-17 00:00:00 8.95921576579

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000423: 东阿阿胶

000423 22.9095146323 23.9755464262 0.955536704985 0.231001382692

000423 2014-06-04 00:00:00 15.2114272167 2011-01-07 00:00:00 40.3422863458

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000423: 东阿阿胶

000423 5.07674844252 5.0348019275 1.00833131385 0.167248710962

000423 2014-06-04 00:00:00 3.59446025131 2013-03-27 00:00:00 7.87290312214

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000625: 长安汽车

000625 6.7294490086 16.4786693402 0.408373326127 0.659555686151

000625 2015-08-25 00:00:00 5.54688733522 2012-06-13 00:00:00 60.479455829

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000625: 长安汽车

000625 1.58814996603 2.23280901962 0.711278910142 0.293980563641

000625 2012-01-04 00:00:00 1.03645953428 2015-04-28 00:00:00 3.99400800706

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600066: 宇通客车

600066 11.8445468963 12.3611389583 0.958208376768 0.123569559709

600066 2011-10-20 00:00:00 9.38144089924 2015-05-26 00:00:00 17.8755018687

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600066: 宇通客车

600066 3.52493715633 2.92951113291 1.20325098503 0.176372469286

600066 2012-01-06 00:00:00 1.8494102472 2015-05-26 00:00:00 4.35983490577

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600048: 保利地产

600048 9.59656260495 8.48298721358 1.13127161026 0.200089549034

600048 2014-03-10 00:00:00 4.26669735756 2012-06-14 00:00:00 12.9777047008

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600048: 保利地产

600048 1.33488185835 1.52987773129 0.872541531293 0.235040941523

600048 2014-03-10 00:00:00 0.88576637143 2015-04-30 00:00:00 2.61771954073

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000538: 云南白药

000538 31.2324672616 29.4076830284 1.06205127522 0.151386730739

000538 2016-02-29 00:00:00 20.4650298642 2013-09-27 00:00:00 44.349154897

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000538: 云南白药

000538 5.79674592375 6.191790341 0.936198676718 0.217701382332

000538 2016-02-29 00:00:00 4.219889158 2013-09-27 00:00:00 10.2047405418

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2017.07.07

601668: 中国建筑

601668 9.49840630218 6.15324953989 1.54364067971 0.33221723912

601668 2014-07-09 00:00:00 3.31704650691 2015-05-04 00:00:00 14.1173451652

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601668: 中国建筑

601668 1.48270122377 0.992040994198 1.4945967278 0.320292464428

601668 2014-03-11 00:00:00 0.609672705539 2015-05-04 00:00:00 2.25736349192

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600887: 伊利股份

600887 22.4151963269 20.947831282 1.07004854226 0.183825899166

600887 2014-11-07 00:00:00 14.9240546027 2013-03-26 00:00:00 34.8104010566

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600887: 伊利股份

600887 5.44689270743 4.81128787571 1.13210700506 0.176991588837

600887 2014-06-03 00:00:00 3.35476104072 2013-03-26 00:00:00 8.14911488736

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601166: 兴业银行

601166 5.84306617674 4.85508818784 1.20349331478 0.197564413637

601166 2014-03-11 00:00:00 3.43306767611 2015-06-08 00:00:00 7.51880226501

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601166: 兴业银行

601166 0.871201166952 0.879216535917 0.990883509764 0.151952416577

601166 2014-03-11 00:00:00 0.707898554813 2015-06-08 00:00:00 1.31278287547

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000001: 平安银行

000001 7.09404232851 7.33981138077 0.966515617431 0.172240003286

000001 2012-09-26 00:00:00 5.54966047515 2015-06-08 00:00:00 11.9592584777

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000001: 平安银行

000001 0.774669422273 1.02844644765 0.753242353104 0.239251569305

000001 2017-05-08 00:00:00 0.707019909359 2015-06-08 00:00:00 1.78551729072

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600886: 国投电力

600886 14.8696911197 12.3281102423 1.2061614333 0.314599605254

600886 2016-01-28 00:00:00 7.1666868539 2013-03-25 00:00:00 23.5589855754

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600886: 国投电力

600886 1.83343291506 1.78493655719 1.02716979361 0.293424081212

600886 2012-03-29 00:00:00 1.20676798977 2015-06-23 00:00:00 4.02241803639

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000963: 华东医药

000963 15.5255786515 16.0368990558 0.96811600531 0.175896498147

000963 2012-01-19 00:00:00 10.6471172556 2014-09-19 00:00:00 22.6442135674

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000963: 华东医药

000963 3.18274362355 4.15443904362 0.766106709025 0.308864313329

000963 2017-01-16 00:00:00 2.36468614371 2015-05-27 00:00:00 8.31254034951

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000423: 东阿阿胶

000423 24.5815672674 21.2104469558 1.15893678802 0.150759372146

000423 2014-06-04 00:00:00 15.2114272167 2013-03-27 00:00:00 32.1474198536

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000423: 东阿阿胶

000423 5.33420009703 4.96350304491 1.07468456225 0.171962980793

000423 2014-06-04 00:00:00 3.59446025131 2013-03-27 00:00:00 7.87290312214

------------------------------------------

000625: 长安汽车

000625 6.91651138304 11.8291006213 0.584703064457 0.45292906533

000625 2016-06-14 00:00:00 6.00988925334 2013-03-28 00:00:00 28.0328103464

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000625: 长安汽车

000625 1.49465810987 2.08632334461 0.71640770053 0.324815275889

000625 2012-01-04 00:00:00 1.03645953428 2015-04-28 00:00:00 3.99400800706

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600066: 宇通客车

600066 12.2171218456 11.5707600954 1.05586164996 0.135370713696

600066 2012-01-06 00:00:00 8.73187085551 2015-05-26 00:00:00 17.8755018687

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600066: 宇通客车

600066 3.56495615454 2.78920692653 1.27812537702 0.201347562636

600066 2012-01-06 00:00:00 1.8494102472 2015-05-26 00:00:00 4.35983490577

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600048: 保利地产

600048 9.12955431025 8.09414786393 1.12792037701 0.223554767319

600048 2014-03-10 00:00:00 4.26669735756 2015-04-30 00:00:00 12.8445512303

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600048: 保利地产

600048 1.28818011318 1.5046110139 0.856154913979 0.248324499291

600048 2014-03-10 00:00:00 0.88576637143 2015-04-30 00:00:00 2.61771954073

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000538: 云南白药

000538 32.3171670618 25.9778489391 1.24402783069 0.159118834205

000538 2014-07-10 00:00:00 19.5403754727 2013-03-22 00:00:00 37.0927784734

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000538: 云南白药

000538 5.99160277325 5.7781349292 1.03694407394 0.163703123787

000538 2016-02-29 00:00:00 4.219889158 2013-03-22 00:00:00 8.34958443435

2017.06.25

我的持仓:

000423: 东阿阿胶

000423 5.6735292181 4.98622886381 1.13783971275 0.16083964702

000423 2014-06-04 00:00:00 3.59433630868 2013-03-27 00:00:00 7.87259517788

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000423: 东阿阿胶

000423 25.6025686737 21.2120680278 1.20698126369 0.142351502392

000423 2014-06-04 00:00:00 15.2109027028 2013-03-27 00:00:00 32.146162425

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000538: 云南白药

000538 6.3067068364 6.07745914472 1.03772097619 0.203623561518

000538 2016-02-29 00:00:00 4.22050890968 2013-09-27 00:00:00 10.2058083742

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000538: 云南白药

000538 33.9801014892 27.1241323595 1.25276270735 0.18189866214

000538 2014-07-10 00:00:00 19.5399615782 2013-09-27 00:00:00 44.3537956289

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000963: 华东医药

000963 3.34846447135 4.35883739624 0.768201280974 0.31477890972

000963 2017-01-16 00:00:00 2.36381831999 2015-08-17 00:00:00 8.95350885505

------------------------------------------

000963: 华东医药

000963 16.8518594431 16.2477380909 1.03718187411 0.160482570339

000963 2012-01-19 00:00:00 10.6522882693 2014-09-19 00:00:00 22.6388252037

------------------------------------------

600887: 伊利股份

600887 5.50800830978 4.90512230036 1.12290947555 0.171737026382

600887 2014-06-03 00:00:00 3.39225437859 2013-03-26 00:00:00 8.23510392432

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600887: 伊利股份

600887 22.463329159 21.5730071261 1.04127018675 0.180694722811

600887 2014-11-07 00:00:00 14.8982443622 2013-03-26 00:00:00 35.1777186003

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601166: 兴业银行

601166 0.886949319963 0.873109135835 1.01585160842 0.142913174075

601166 2013-12-26 00:00:00 0.698553276501 2015-06-08 00:00:00 1.31237190306

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601166: 兴业银行

601166 5.76690064995 4.86297218972 1.18587983336 0.19060947731

601166 2014-03-11 00:00:00 3.42104777851 2015-06-08 00:00:00 7.51644847112

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601668: 中国建筑

601668 1.51340082378 0.985554592732 1.53558294481 0.310875478508

601668 2014-03-10 00:00:00 0.604844118042 2015-05-04 00:00:00 2.2530893387

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601668: 中国建筑

601668 9.65179096799 6.13919805401 1.57215826612 0.322652946444

601668 2014-07-09 00:00:00 3.29143224817 2015-05-04 00:00:00 14.0906150012

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600886: 国投电力

600886 1.89446550747 1.78047434705 1.06402291648 0.284776759329

600886 2012-03-29 00:00:00 1.19186961952 2015-06-23 00:00:00 4.0131049237

------------------------------------------

600886: 国投电力

600886 13.8788681866 11.8153938572 1.17464287304 0.303581807883

600886 2014-01-06 00:00:00 7.12418528058 2013-03-25 00:00:00 23.2434921911

------------------------------------------

600048: 保利地产

600048 1.3265640812 1.51285109808 0.876863613928 0.227434491543

600048 2014-03-10 00:00:00 0.88645354472 2015-04-30 00:00:00 2.61333538946

------------------------------------------

600048: 保利地产

600048 9.53676550105 8.03424319081 1.18701479088 0.210392315436

600048 2014-03-10 00:00:00 4.27000744085 2015-04-30 00:00:00 12.8230392025

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000069: 华侨城Ａ

000069 1.80683656693 1.9366590578 0.932965748232 0.259633644867

000069 2016-10-17 00:00:00 1.22013610259 2015-06-25 00:00:00 3.83007116022

------------------------------------------

000069: 华侨城Ａ

000069 11.4719782027 11.5967514582 0.989240671755 0.241695506546

000069 2014-03-10 00:00:00 7.70658377371 2015-06-25 00:00:00 23.8485128283

------------------------------------------

600066: 宇通客车

600066 3.49179620795 2.86054993381 1.22067304845 0.190008932074

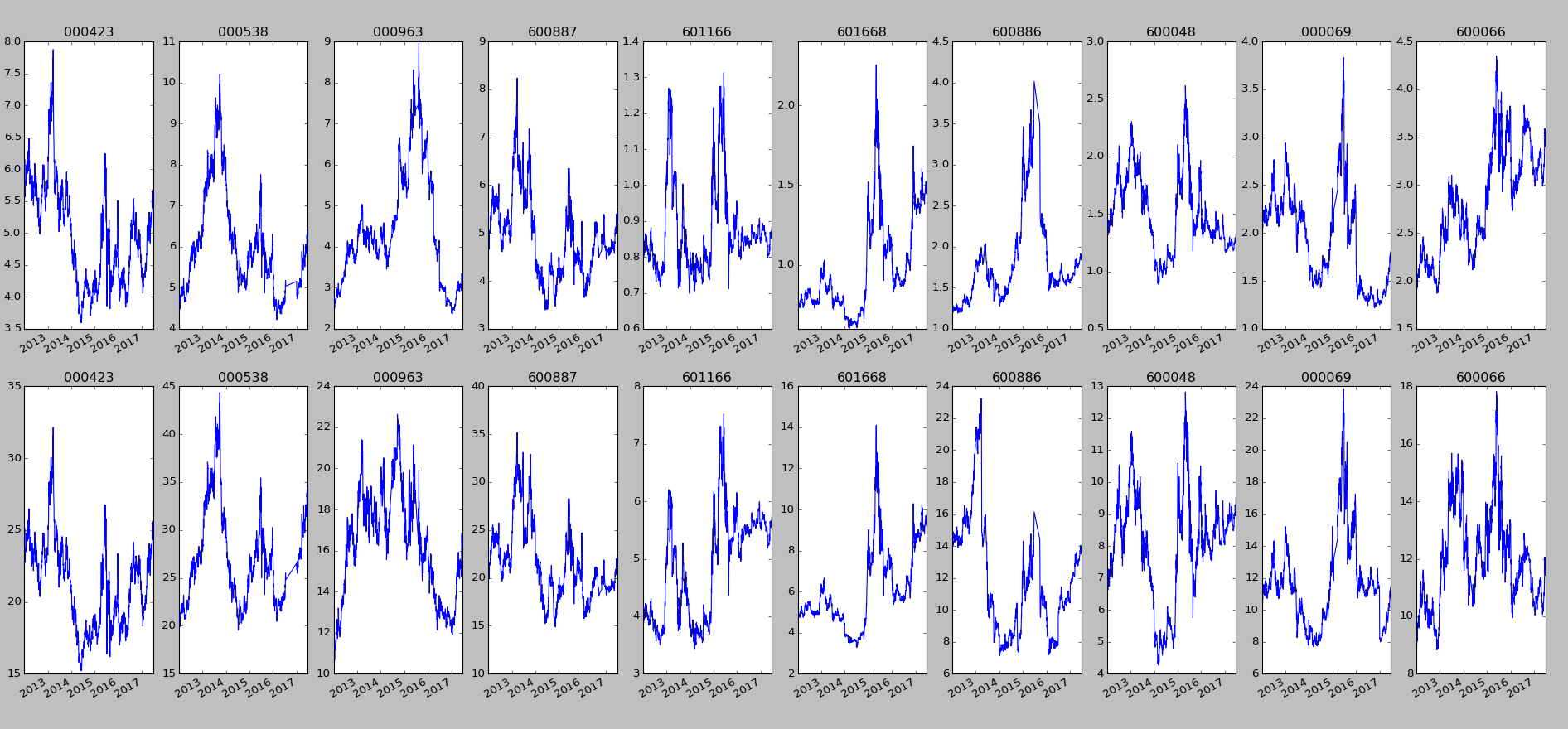
600066 2012-01-06 00:00:00 1.86998614654 2015-05-26 00:00:00 4.34704946616

------------------------------------------

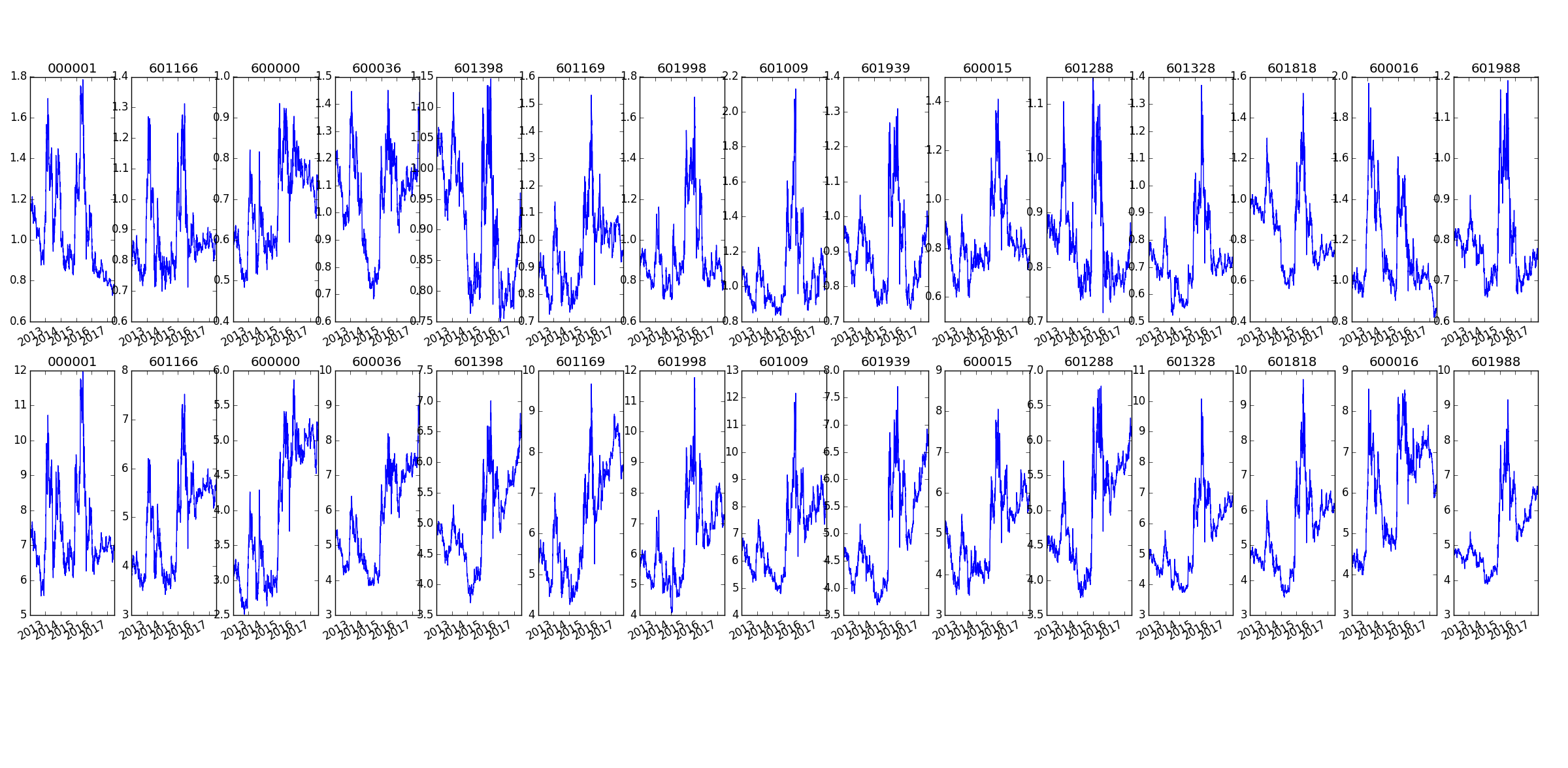
600066: 宇通客车

600066 11.7331861826 12.0070200573 0.977193852149 0.139992700658

600066 2012-01-06 00:00:00 8.82901863335 2015-05-26 00:00:00 17.8230810421



银行记录:



['000001', '601166', '600000', '600036', '601398', '601169', '601998', '601009', '601939', '600015

'601288', '601328', '601818', '600016', '601988']

000001: 平安银行

000001 0.785011427497 1.05641344961 0.743091095429 0.221206221837

000001 2017-05-08 00:00:00 0.727302479313 2015-06-08 00:00:00 1.78639790941

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000001: 平安银行

000001 7.02785521483 7.43395459192 0.94537236244 0.162179397385

000001 2012-09-26 00:00:00 5.54709830504 2015-06-08 00:00:00 11.9651567944

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601166: 兴业银行

601166 0.886949319963 0.873109135835 1.01585160842 0.142913174075

601166 2013-12-26 00:00:00 0.698553276501 2015-06-08 00:00:00 1.31237190306

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601166: 兴业银行

601166 5.76690064995 4.86297218972 1.18587983336 0.19060947731

601166 2014-03-11 00:00:00 3.42104777851 2015-06-08 00:00:00 7.51644847112

------------------------------------------

600000: 浦发银行

600000 0.742578849621 0.679307566702 1.09314084815 0.155876329512

600000 2012-09-26 00:00:00 0.483519522495 2014-12-31 00:00:00 0.934826971963

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600000: 浦发银行

600000 5.14607657395 3.90087719549 1.31921009456 0.245242325555

600000 2012-09-26 00:00:00 2.51048557889 2015-12-08 00:00:00 5.86529794084

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600036: 招商银行

600036 1.44266232374 1.05844482069 1.36300192087 0.158766670151

600036 2014-07-01 00:00:00 0.683484951458 2015-06-08 00:00:00 1.4507459767

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600036: 招商银行

600036 9.35578679467 5.76372839114 1.62321784785 0.228583708568

600036 2014-03-20 00:00:00 3.84565641729 2017-06-23 00:00:00 9.35578679467

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601398: 工商银行

601398 0.929628030318 0.908794056616 1.0229248569 0.108792244786

601398 2016-02-15 00:00:00 0.750537168256 2015-07-07 00:00:00 1.14692020572

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601398: 工商银行

601398 6.5837679201 5.05206274856 1.30318411464 0.140972006494

601398 2014-03-11 00:00:00 3.70451964409 2015-07-07 00:00:00 7.00623216686

------------------------------------------

601169: 北京银行

601169 0.962546208291 0.956422495586 1.0064027276 0.148350231641

601169 2012-09-26 00:00:00 0.726118512613 2015-06-08 00:00:00 1.53275450582

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601169: 北京银行

601169 7.68806875632 6.25761101856 1.22859486368 0.215137713766

601169 2014-01-17 00:00:00 4.25953473982 2015-06-08 00:00:00 9.67037543104

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601998: 中信银行

601998 0.800795901775 0.936829998627 0.854793188678 0.202755973687

601998 2014-01-17 00:00:00 0.706932435482 2015-07-15 00:00:00 1.70074159635

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601998: 中信银行

601998 7.29987148382 6.47237220045 1.12785100389 0.217983189739

601998 2014-01-20 00:00:00 4.07219144863 2015-07-15 00:00:00 11.769838037

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601009: 南京银行

601009 1.06834966105 1.06988793427 0.998562210893 0.191897428797

601009 2014-07-09 00:00:00 0.835148045704 2015-06-30 00:00:00 2.13116515516

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601009: 南京银行

601009 8.00861814883 6.92557829291 1.15638258787 0.196775096379

601009 2014-07-09 00:00:00 4.78869292261 2015-06-30 00:00:00 12.1641846756

------------------------------------------

601939: 建设银行

601939 1.00213516606 0.90050275347 1.11286185655 0.129388524698

601939 2016-05-09 00:00:00 0.734671682992 2015-07-07 00:00:00 1.30918871417

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601939: 建设银行

601939 6.82653382874 5.02405707644 1.35876916302 0.183959055552

601939 2014-03-20 00:00:00 3.69209888333 2015-07-07 00:00:00 7.70564281442

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600015: 华夏银行

600015 0.773215216954 0.830670238071 0.930832936484 0.174749844961

600015 2013-07-29 00:00:00 0.598027708521 2015-06-08 00:00:00 1.40901837456

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600015: 华夏银行

600015 5.98463790212 5.05252832982 1.18448378939 0.193005077519

600015 2013-07-29 00:00:00 3.48298024765 2015-06-08 00:00:00 8.0515335689

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601288: 农业银行

601288 0.864591135908 0.847884981631 1.01970332609 0.0971352187704

601288 2015-08-25 00:00:00 0.715998167171 2014-12-31 00:00:00 1.14804651255

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601288: 农业银行

601288 6.19778592049 4.9797915207 1.24458742795 0.149339634916

601288 2014-03-10 00:00:00 3.74953840604 2015-07-09 00:00:00 6.77617889888

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601328: 交通银行

601328 0.728106672043 0.734627303544 0.991123891707 0.18230437501

601328 2013-07-29 00:00:00 0.522907792166 2015-06-09 00:00:00 1.3689445796

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601328: 交通银行

601328 6.81747820265 5.478386577 1.24443175136 0.224362370166

601328 2014-03-12 00:00:00 3.74325098322 2015-06-09 00:00:00 10.0731757145

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601818: 光大银行

601818 0.744918592766 0.8576594435 0.868548231366 0.210534811301

601818 2014-07-11 00:00:00 0.561377327931 2015-06-08 00:00:00 1.51932807756

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601818: 光大银行

601818 6.15635200633 5.34209893106 1.1524219386 0.218994048712

601818 2014-03-20 00:00:00 3.51206400898 2015-06-08 00:00:00 9.74552968288

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600016: 民生银行

600016 0.863380466526 1.13766631463 0.758904834766 0.193297056869

600016 2017-04-26 00:00:00 0.820796966327 2013-02-05 00:00:00 1.96847856667

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600016: 民生银行

600016 6.18467382898 6.09693044177 1.01439140368 0.198208294739

600016 2012-01-04 00:00:00 3.97262332615 2013-02-05 00:00:00 8.54745361127

------------------------------------------

601988: 中国银行

601988 0.764786674647 0.79043992784 0.967545600507 0.127408564497

601988 2014-03-12 00:00:00 0.659439176144 2015-07-09 00:00:00 1.19106558198

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601988: 中国银行

601988 6.56469248624 5.3716968087 1.22208916847 0.19541039871

601988 2014-03-12 00:00:00 3.88362294549 2015-07-09 00:00:00 9.16204293828

PE,PB 目前的值和最小值的比：

000001 平安银行 1.26694261186 1.07934655776

601166 兴业银行 1.68571181209 1.26969459567

600000 浦发银行 2.04983315468 1.53577842274

600036 招商银行 2.43281920678 2.11074482424

601398 工商银行 1.77722580864 1.23861691284

601169 北京银行 1.80490810051 1.32560483113

601998 中信银行 1.79261500249 1.1327757245

601009 南京银行 1.67240169254 1.27923386344

601939 建设银行 1.84895747499 1.36405851656

600015 华夏银行 1.71825203607 1.29294212615

601288 农业银行 1.65294637615 1.20753261049

601328 交通银行 1.82127199945 1.39241886036

601818 光大银行 1.75291566173 1.32694812509

600016 民生银行 1.55682362037 1.05188067445

601988 中国银行 1.6903526883 1.15975316953

1.76826514978

Price = 当前的每股净资产 + 未来所有年份的净利润，并要对每年的净利润折现到现在。

假设当前的每股净资产为A， 当前的每股收益为P，未来n年净利润的增速为g，n年以后，增速每年降低为g-0.05（直至为0），净利润的折现率为r。我们采用了两阶段增长模型。

那么公式如下：

关于具体的数值，我们采用如下的数值：

r的值取6.5%，近似为一年期贷款的利率。正无穷取20。

以华东医药和伊利股份为例，我们取不同的n的值，看看结果。

取2016年年报的值为准， g 取近三年增速的几何平均值 与 最近一年增速 中的最小值。

华东医药：A = 14.97，P = 1.5，g = 31.88%(2014，2015，2016净利润增速分别为：31.6%, 44.97%, 31.88%，这里我们取31.8%)。2017.06.25日价格为50.5

n = 3: Price = 74.4 , PE = 49.6

n = 5: Price = 102.4, PE = 68.2

伊利股份：A = 4.08, P = 0.93, g = 22.24%( 2014，2015，2016净利润增速分别为：30.03%, 11.76%, 22.24%，这里我们取这三年的几何平均值：21%). 2017.06.25日价格为20.97

n = 3: Price = 25.7, PE= 27.6

n = 5：Price = 32.4, PE = 32.4

东阿阿胶：A = 13.7, P = 2.83, g = 14%( 2014，2015，2016净利润增速分别为：0.135, 0.19, 0.14，这里我们取0.14). 2017.06.25日价格为72.5

n = 3: Price = 61.7, PE = 21.8

n = 5: Price = 71.6, PE = 25.3

贵州茅台(斗胆一估, 考虑到这个公司的特殊性，我们将正无穷取30)：A = 62.9, P = 13.3, g=7.8%(2014，2015，2016净利润增速分别为：0.01, 0.014, 0.078，这里我们取0.078) 2017.06.25价格为472

n = 3, Price = 279

n = 5, Price = 306

n = 10, price = 371

中国建筑：2014-2016的增速分别为：0.107, 0.155, 0.146, A = 6.02, P = 0.96， 2017.06.25收盘价为：9.6

n = 3, Price = 22.1

n = 5, Price = 25.2

可以认为股东权益对应的就是公司的净资产，所以 股价 = 未来的净资产折现到现在

利用两阶段增长模型，1到N1年间的净资产收益率恒定为roe， N1年后的年份净利润保持不变，则有roe[k] = roe[ k – 1] / (1 + roe[ k – 1])；当某一年的净资产收益率 < 折现率时，取净资产收益率为折现率。

即：

roe[k] = roe(定值) 1 <= k <= N1

roe[k] = roe[ k – 1] / (1 + roe[ k – 1]) k > N1

roe[k] = r if roe[k] < r

Price = N年后的净资产折现到现在( N->正无穷)

转换一下：

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| company | 近三年roe | 净资产 | 当前Price | 估值Price |
| 华东医药 | 0.16, 0.25, 0.222 | 16.09 | 50.5 | 44.4 |
| 伊利股份 | 0.237,0.2387, 0.266 | 4.08 | 20.97 | 14.3 |
| 东阿阿胶 | 0.248, 0.248, 0.248 | 13.7 | 72.5 | 48.3 |
| 国投电力 | 0.147, 0.218, 0.269 | 4.36 | 8.05 | 12 |
| 中国建筑 | 0.1587, 0.16, 0.177, | 6.02 | 9.6 | 12.2 |
| 贵州茅台 | 0.244, 0.262, 0.32 | 62.9 | 472 | 639 |
| 兴业银行 | 0.1728, 0.189, 0.212 | 17.02 | 16.3 | 41.3 |