**国内市场**

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| --- | --- | --- | --- | --- | --- |
| **名称** | **收盘点位** | **市盈率TTM** | **市净率(LF)** | **周涨跌幅** | **年初至今** |
| **上证综指** | 2702.3 | 11.9648 | 1.4168 | -2.83% | -18.29% |
| **深证成指** | 8322.36 | 18.2743 | 2.2293 | -4.65% | -24.62% |
| **上证50** | 2437.68 | 9.5048 | 1.238 | -3.36% | -14.78% |
| **中证100** | 3422.25 | 10.2676 | 1.3522 | -3.84% | -16.15% |
| **沪深300** | 3277.64 | 10.9503 | 1.4164 | -3.78% | -18.69% |
| **中证500** | 4791.78 | 19.6194 | 1.8044 | -3.39% | -23.34% |
| **中证1000** | 5022.28 | 22.7499 | 2.0652 | -3.96% | -28.43% |
| **创业板指** | 1425.23 | 36.4927 | 3.5801 | -4.57% | -18.68% |
| **深次新股** | 769.87 | 34.7948 | 3.5511 | -6.32% | -29.78% |
| **国证A指** | 3783.04 | 13.9651 | 1.611 | -3.65% | -20.81% |

**全球市场**

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| **名称** | **收盘点位** | **市盈率TTM** | **市净率(LF)** | **周涨跌幅** | **年初至今** |
| **标普500** | 2871.68 | 23.4635 | 3.3942 | -0.87% | 7.41% |
| **纳斯达克指数** | 7902.54 | 52.1194 | 4.7462 | -1.44% | 14.47% |
| **中国互联网50** | 8148.77 | 40.086 | 6.9968 | -9.89% | -15.13% |
| **恒生指数** | 26973.47 | 9.8722 | 1.1231 | -4.59% | -9.85% |
| **恒生中国企业指数** | 10559.54 | 8.9064 | 1.0177 | -4.43% | -9.82% |
| **德国DAX** | 11959.63 | 13.783 | 1.6044 | -4.62% | -7.42% |
| **法国CAC40** | 5252.22 | 16.6057 | 1.6132 | -4.14% | -1.14% |
| **富时100** | 7277.7 | 16.2522 | 1.7796 | -3.96% | -5.33% |
| **俄罗斯RTS** | 1050.51 | 5.3775 | 0.7219 | -3.10% | -9.00% |
| **日经225** | 22307.06 | 16.2208 | 1.7862 | -2.16% | -2.01% |
| **韩国综合指数** | 2281.58 | 11.0211 | 0.951 | -0.77% | -7.53% |
| **孟买SENSEX30** | 38362.45 | 25.0803 | 3.1594 | -0.86% | 12.64% |

**国内行业**

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| --- | --- | --- | --- | --- | --- |
| **名称** | **收盘点位** | **市盈率TTM** | **市净率(LF)** | **周涨跌幅** | **年初至今** |
| **中证军工** | 7426.44 | 55.868 | 2.3847 | 3.17% | -15.08% |
| **全指能源** | 1722.95 | 16.9788 | 1.2238 | -0.90% | -16.78% |
| **中证银行** | 5743.49 | 6.3795 | 0.9211 | -1.94% | -11.94% |
| **中证煤炭** | 1302.9 | 9.5395 | 1.1422 | -2.24% | -26.26% |
| **中证保险** | 1935.59 | 11.8707 | 1.6229 | -3.09% | -17.91% |
| **中证钢铁** | 1175.32 | 7.7985 | 1.2135 | -3.34% | -17.49% |
| **中证全指证券公司全收益** | 635.7 | 18.9309 | 1.1776 | -3.40% | -25.59% |
| **中证环保** | 1178.56 | 18.4596 | 2.0158 | -3.66% | -32.25% |
| **中证TMT** | 1537.75 | 29.1834 | 2.689 | -3.79% | -23.07% |
| **中证医药** | 9671.33 | 26.1284 | 3.7733 | -3.86% | -6.99% |
| **中证传媒** | 1230.4 | 23.2684 | 2.7288 | -4.02% | -28.70% |
| **中证有色** | 1026.68 | 25.5986 | 1.9779 | -4.21% | -33.85% |
| **全指材料** | 2629.16 | 14.7822 | 1.8242 | -4.45% | -24.45% |
| **中证消费** | 10474.67 | 24.8233 | 4.815 | -6.40% | -17.70% |
| **中证白酒** | 5164.37 | 24.0113 | 6.1408 | -6.60% | -13.83% |

**重要事件回顾**

**国内**

1. 中非合作论坛期间中非企业签下多笔合作大单
2. 中国将向非洲提供600亿美元支持
3. 商务部回应：将视美方行动采取必要反制措施
4. 证监会同有关部门提出完善上市公司股份回购制度修法建议
5. 发改委：已有8家央企所属子企业完成混改
6. 财政部、税务总局发布金融机构小微企业贷款利息收入免征增值税的通知
7. 钢铁业兼并发展基金正在酝酿
8. 环境部：地方要加快全国碳市场建设工作交接
9. 我国将加快高性能纤维创新研发
10. 多地公布向民间资本推介项目清单 投资规模超千亿
11. 全国工商联主席高云龙：希望金融机构进一步加大对民营企业的融资支持
12. 《国家关键信息基础设施安全保护条例》将出台
13. 深交所代表团访问巴西，推动中巴金融合作
14. 深圳试运行“粤港澳大湾区贸易金融区块链平台”
15. 中国互金协会：禁止撮合不符合法规有关利率规定的借贷业务
16. 证监会建议增加不同表决权普通股发行的法律安排
17. 沪伦通监管细则出炉：东向业务暂不允许直接融资
18. 银保监会落实三定方案：陈文辉调任社保基金副理事长
19. 新能源汽车补贴将建立动态调整机制
20. 新个税法通过 起征点每月5000元

**国际**

1. 美企对力量训练系统及其组件提起337调查申请
2. 美关税政策或将重击德国汽车业
3. 美决定停止向联合国援助机构提供资金 遭难民谴责
4. 欧盟取消中国进口光伏产品双反和MIP
5. 德国政府大力推动颠覆性创新
6. 民众呼吁第二次公投，特蕾莎·梅坚持脱欧蓝图不妥协
7. 英央行行长留任 力保“脱欧”关键期稳定
8. 英国将在部分城市开展首批5G测试
9. 荷兰国际集团（ING）因反洗钱不力被罚7.75亿欧元
10. 俄罗斯警告谷歌勿干预俄选举
11. 哥伦比亚发布对华U型和L型钢材反倾销调查终裁
12. 金正恩重申无核化 韩国总统本月访朝
13. 印度央行可能按71.80卢比水准抛售美元进行干预
14. 日本央行调整了9月购债计划 引爆市场担忧
15. 土耳其政府再次出手里拉大幅反弹

**基金市场**

**沪深300基金超额收益**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **名称** | **代码** | **规模（亿元）** | **年初至今** | **超额收益** |
| **富国沪深300** | 100038.OF | 36.45 | -10.82% | 6.95% |
| **兴全沪深300** | 163407.OF | 15.92 | -11.59% | 6.18% |
| **万家沪深300C** | 002671.OF | 0.00 | -12.78% | 4.99% |
| **浦银安盛沪深300** | 519116.OF | 1.18 | -13.01% | 4.76% |
| **华安沪深300量化A** | 000312.OF | 5.89 | -13.23% | 4.54% |
| **万家沪深300A** | 002670.OF | 0.92 | -13.33% | 4.44% |
| **申万菱信沪深300** | 310318.OF | 4.44 | -13.36% | 4.41% |
| **华安沪深300量化C** | 000313.OF | 2.33 | -13.54% | 4.23% |
| **中金沪深300C** | 003579.OF | 0.01 | -13.85% | 3.92% |
| **银河沪深300成长** | 161507.OF | 0.10 | -13.93% | 3.84% |
| **中金沪深300A** | 003015.OF | 0.15 | -13.97% | 3.80% |
| **华泰柏瑞量化优选** | 000877.OF | 6.00 | -14.35% | 3.42% |
| **华泰柏瑞量化A** | 000172.OF | 54.92 | -14.51% | 3.26% |
| **博时裕富沪深300A** | 050002.OF | 55.54 | -14.58% | 3.19% |
| **创金合信沪深300A** | 002310.OF | 2.07 | -14.67% | 3.10% |
| **创金合信沪深300C** | 002315.OF | 2.29 | -14.72% | 3.05% |
| **博时裕富沪深300C** | 002385.OF | 2.27 | -14.82% | 2.95% |
| **华夏沪深300增强A** | 001015.OF | 3.24 | -14.94% | 2.83% |
| **中欧沪深300A** | 166007.OF | 1.42 | -15.00% | 2.77% |
| **泰达宏利沪深300A** | 162213.OF | 1.84 | -15.00% | 2.77% |
| **泰达宏利沪深300C** | 003548.OF | 0.01 | -15.07% | 2.70% |
| **华夏沪深300增强C** | 001016.OF | 1.15 | -15.16% | 2.61% |
| **易方达沪深300量化** | 110030.OF | 9.89 | -15.31% | 2.46% |
| **华宝沪深300** | 003876.OF | 2.14 | -15.32% | 2.45% |
| **嘉实沪深300增强** | 000176.OF | 5.78 | -15.69% | 2.08% |
| **景顺长城沪深300** | 000311.OF | 74.16 | -15.89% | 1.88% |
| **招商沪深300A** | 004190.OF | 0.38 | -16.02% | 1.75% |
| **招商沪深300C** | 004191.OF | 0.37 | -16.25% | 1.52% |
| **安信沪深300A** | 003261.OF | 0.36 | -16.56% | 1.21% |
| **安信沪深300C** | 003262.OF | 0.04 | -16.85% | 0.92% |

（超额收益率=增强基金收益率-95%沪深300指数收益率）

**中证500基金超额收益**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **名称** | **代码** | **规模（亿元）** | **年初至今** | **超额收益** |
| **申万菱信中证500优选** | 003986.OF | 2.08 | -14.43% | 7.81% |
| **博时中证500A** | 005062.OF | 1.07 | -15.96% | 6.28% |
| **长信中证500** | 004945.OF | 0.70 | -16.05% | 6.19% |
| **华泰柏瑞量化先行** | 460009.OF | 39.50 | -16.25% | 5.99% |
| **创金合信中证500A** | 002311.OF | 2.41 | -17.15% | 5.09% |
| **创金合信中证500C** | 002316.OF | 1.02 | -17.16% | 5.08% |
| **中金中证500C** | 003578.OF | 0.04 | -17.52% | 4.72% |
| **富国中证500** | 161017.OF | 16.31 | -17.62% | 4.62% |
| **中金中证500A** | 003016.OF | 0.19 | -17.62% | 4.62% |
| **华泰柏瑞量化智慧A** | 001244.OF | 13.50 | -17.76% | 4.48% |
| **景顺长城量化精选** | 000978.OF | 35.41 | -18.91% | 3.33% |
| **申万菱信中证500** | 002510.OF | 0.56 | -18.93% | 3.31% |
| **泰达宏利中证500** | 162216.OF | 2.46 | -19.33% | 2.91% |
| **泰达宏利量化** | 001733.OF | 0.70 | -19.85% | 2.39% |
| **建信中证500A** | 000478.OF | 29.27 | -21.96% | 0.28% |
| **南方中证500增强A** | 002906.OF | 1.60 | -21.97% | 0.27% |
| **南方中证500增强C** | 002907.OF | 1.47 | -22.20% | 0.04% |
| **招商中证500A** | 004192.OF | 0.29 | -22.28% | -0.04% |
| **招商中证500C** | 004193.OF | 0.33 | -22.49% | -0.25% |

（超额收益率=增强基金收益率-95%中证500指数收益率）