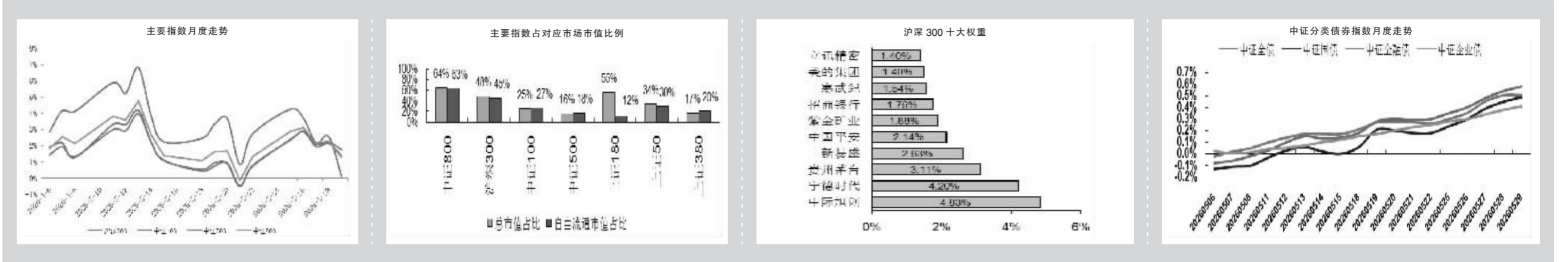


中证指数月度报告(5月)

中证指数有限公司、上海证券报联合推出



主要股票指数月度表现

| 指数名称 | 开盘 | 最高 | 最低 | 收盘 | 涨跌点数 | 涨跌幅 | 日均成交量(百万股) | 日均成交金额(亿元) |
|-------|----------|----------|----------|----------|---------|--------|------------|------------|
| 沪深300 | 4857.65 | 5030.52 | 4773.53 | 4892.12 | 84.81 | 1.76% | 27359 | 8305 |
| 中证100 | 4804.96 | 4968.89 | 4687.63 | 4802.16 | 65.04 | 1.37% | 13279 | 4576 |
| 中证800 | 5473.32 | 5707.73 | 5401.59 | 5485.86 | 70.07 | 1.29% | 53251 | 14586 |
| 中证200 | 6229.23 | 6554.26 | 6137.59 | 6277.35 | 123.95 | 2.01% | 15358 | 4509 |
| 中证500 | 8441.34 | 8956.66 | 8296.24 | 8359.56 | 10.05 | 0.12% | 25893 | 6281 |
| 中证700 | 7230.97 | 7640.91 | 7170.32 | 7220.97 | 73.13 | 1.02% | 41251 | 10790 |
| 中证红利 | 5851.88 | 5883.91 | 5500.76 | 5578.69 | -286.38 | -4.88% | 5351 | 610 |
| 300成长 | 5631.03 | 5948.90 | 5552.20 | 5830.44 | 297.21 | 5.37% | 5815 | 4121 |
| 300价值 | 5181.90 | 5195.97 | 4921.97 | 4994.66 | -182.02 | -3.52% | 13267 | 1307 |
| 上证指数 | 4135.45 | 4258.86 | 4055.83 | 4068.57 | -43.59 | -1.06% | 67986 | 14337 |
| 上证180 | 10242.95 | 10571.23 | 10049.11 | 10108.40 | -41.80 | -0.41% | 16544 | 4366 |
| 上证380 | 7271.94 | 7628.87 | 7151.79 | 7195.34 | -6.14 | -0.09% | 15057 | 3376 |
| 上证50 | 3010.32 | 3059.79 | 2893.57 | 2921.08 | -64.42 | -2.16% | 5975 | 2113 |
| 上证红利 | 3323.19 | 3335.65 | 3123.37 | 3185.29 | -149.71 | -4.49% | 3657 | 356 |
| 深证成指 | 15323.19 | 16207.75 | 15221.35 | 15575.13 | 467.58 | 3.10% | 81455 | 17464 |

股票指数阶段收益情况

| 指数名称 | 1个月 | 3个月 | 半年 | 1年 | 年初至今 |
|-------|--------|--------|--------|--------|--------|
| 沪深300 | 1.76% | 3.85% | 8.07% | 27.39% | 5.66% |
| 中证100 | 1.37% | 4.34% | 9.21% | 30.91% | 7.04% |
| 中证800 | 1.29% | 1.68% | 10.93% | 32.50% | 7.37% |
| 中证200 | 2.01% | 0.30% | 15.43% | 43.03% | 11.11% |
| 中证500 | 0.12% | -3.45% | 18.89% | 47.41% | 11.97% |
| 中证700 | 1.02% | -1.68% | 17.19% | 45.26% | 11.55% |
| 300成长 | 5.37% | 12.35% | 18.51% | 51.06% | 14.59% |
| 300价值 | -3.52% | -4.97% | -4.13% | 0.09% | -6.09% |
| 中证红利 | -4.88% | -4.26% | 0.59% | 2.44% | 1.36% |
| 上证指数 | -1.06% | -2.27% | 4.63% | 21.54% | 2.51% |
| 上证180 | -0.41% | -2.83% | 2.92% | 18.77% | 0.92% |
| 上证380 | -0.09% | -0.09% | -0.09% | -0.09% | -0.09% |
| 上证50 | -2.16% | -3.89% | -1.63% | 9.05% | -3.63% |
| 上证红利 | -4.49% | -1.29% | 3.29% | 3.34% | 4.86% |

股票指数阶段波动情况

| 指数名称 | 1个月 | 3个月 | 半年 | 1年 | 年初至今 |
|-------|--------|--------|--------|--------|--------|
| 沪深300 | 15.56% | 16.87% | 14.77% | 14.33% | 15.55% |
| 中证100 | 17.26% | 17.90% | 15.96% | 15.48% | 16.82% |
| 中证800 | 17.92% | 19.08% | 16.66% | 15.68% | 17.65% |
| 中证200 | 21.88% | 21.48% | 19.08% | 18.25% | 20.24% |
| 中证500 | 25.30% | 26.04% | 23.44% | 20.85% | 25.11% |
| 中证700 | 23.37% | 23.65% | 21.05% | 19.33% | 22.46% |
| 300成长 | 19.70% | 21.36% | 18.64% | 18.65% | 19.35% |
| 300价值 | 9.03% | 11.51% | 11.68% | 11.00% | 12.47% |
| 中证红利 | 10.39% | 12.78% | 13.03% | 11.42% | 14.07% |
| 上证指数 | 14.42% | 15.50% | 13.52% | 12.29% | 14.50% |
| 上证180 | 16.41% | 16.52% | 14.80% | 14.11% | 15.81% |
| 上证380 | 21.85% | 21.85% | 21.85% | 21.85% | 21.85% |
| 上证50 | 14.60% | 14.86% | 13.76% | 12.68% | 14.71% |
| 上证红利 | 10.91% | 14.30% | 14.13% | 12.28% | 15.29% |

沪深300行业估值

| 行业 | P/E | P/B | EPS | ROE | ROA |
|-------|--------|------|------|---------|---------|
| 沪深300 | 14.56 | 1.42 | 1.09 | 9.18% | 9.18% |
| 能源 | 14.49 | 1.29 | 0.83 | 8.87% | 8.87% |
| 原材料 | 17.60 | 2.38 | 1.19 | 12.83% | 12.83% |
| 工业 | 18.67 | 1.65 | 0.83 | 7.98% | 7.98% |
| 可选消费 | 16.61 | 1.91 | 2.25 | 10.85% | 10.85% |
| 主要消费 | 20.40 | 3.53 | 3.70 | 16.82% | 16.82% |
| 医药卫生 | 22.40 | 2.93 | 1.53 | 9.08% | 9.08% |
| 金融 | 7.16 | 0.64 | 1.22 | 8.99% | 8.99% |
| 信息技术 | 53.59 | 7.16 | 1.13 | 12.65% | 12.65% |
| 通信服务 | 42.16 | 4.33 | 0.62 | 9.80% | 9.80% |
| 公用事业 | 19.15 | 1.83 | 0.48 | 9.54% | 9.54% |
| 房地产 | 137.50 | 0.54 | 0.04 | -17.58% | -17.58% |

沪深300换手率前10

| 证券简称 | 收盘价(元) | 涨跌幅 | 换手率 |
|------|--------|---------|---------|
| 长电科技 | 82.05 | 80.09% | 245.25% |
| 中天科技 | 42.19 | 27.39% | 165.42% |
| 兆易创新 | 467.01 | 49.43% | 151.15% |
| 天赐材料 | 52.03 | -14.01% | 150.49% |
| 澜起科技 | 253.00 | 45.99% | 136.90% |
| 卓胜微 | 108.10 | 8.51% | 134.84% |
| 紫光股份 | 28.64 | -10.47% | 133.36% |
| 天孚通信 | 455.20 | 48.03% | 124.07% |
| 沪硅产业 | 27.70 | 34.40% | 119.11% |
| 华电新能 | 6.43 | 4.21% | 116.94% |

沪深300成交量前10

| 证券简称 | 收盘价(元) | 涨跌幅 | 成交额(亿元) | 成交量(万手) |
|-------|--------|---------|---------|---------|
| 京东方A | 5.11 | 25.25% | 1854 | 3641 |
| 中国能建 | 2.89 | 2.12% | 587 | 1847 |
| TCL科技 | 4.28 | 0.23% | 767 | 1737 |
| 包钢股份 | 2.36 | -12.59% | 355 | 1335 |
| 铜缆有色 | 6.90 | 12.20% | 501 | 762 |
| 东方财富 | 19.16 | -5.89% | 1367 | 134.84% |
| 中国联通 | 4.35 | -3.76% | 272 | 585 |
| 紫金矿业 | 30.44 | -8.59% | 1860 | 571 |
| 中天科技 | 42.19 | 27.39% | 2377 | 565 |
| 农业银行 | 6.32 | -6.89% | 368 | 557 |

影响最大20只股票

| 指数名称 | 股票简称 | 收盘价(元) | 涨跌幅 | 贡献点数 |
|-------|------|---------|---------|---------|
| 沪深300 | 中际旭创 | 1161.16 | 35.41% | 61.798 |
| | 新易盛 | 706.45 | 34.36% | 32.890 |
| | 兆易创新 | 467.01 | 49.43% | 18.840 |
| | 澜起科技 | 253 | 45.99% | 16.716 |
| | 生益科技 | 140.62 | 83.79% | 14.262 |
| 中证800 | 中际旭创 | 1161.16 | 35.41% | 49.690 |
| | 中国石化 | 10.87 | -11.05% | -13.736 |
| | 兆易创新 | 467.01 | 49.43% | 74.885 |
| | 宇通客车 | 77.12 | 17.38% | 26.010 |
| | 宁德时代 | 237.37 | 23.50% | 23.487 |
| 上证180 | 中际旭创 | 1161.16 | 35.41% | 13.123 |
| | 澜起科技 | 253 | 45.99% | 66.444 |
| | 恒维存储 | 327.37 | 23.50% | 23.487 |
| | 宇通客车 | 77.12 | 17.38% | 19.186 |
| | 宁德时代 | 237.37 | 23.50% | 18.246 |
| 上证380 | 中际旭创 | 1161.16 | 35.41% | 13.123 |
| | 澜起科技 | 253 | 45.99% | 13.441 |
| | 生益科技 | 140.62 | 83.79% | 9.782 |
| | 寒武纪 | 1310 | 14.91% | 6.675 |
| | 长电科技 | 82.05 | 80.09% | 38.029 |

权重最大10只股票

| 沪深300 | 中证800 | 上证指数 | 上证180 | 上证380 | | | | | | | | | | | | | | | |
|-------|---------|--------|-------|-------|---------|--------|-------|------|---------|---------|-------|------|---------|--------|-------|------|--------|---------|-------|
| 中际旭创 | 1161.16 | 35.41% | 4.83% | 中际旭创 | 1161.16 | 35.41% | 3.46% | 农业银行 | 6.32 | -6.89% | 3.11% | 贵州茅台 | 1326.00 | -4.25% | 4.05% | 亨通光电 | 77.12 | 17.38% | 2.44% |
| 宁德时代 | 237.37 | 23.50% | 3.01% | 宁德时代 | 237.37 | 23.50% | 3.01% | 工商银行 | 7.22 | -0.83% | 3.00% | 紫金矿业 | 30.44 | -8.59% | 3.52% | 恒维存储 | 327.37 | 23.50% | 1.72% |
| 招商银行 | 38.01 | -0.68% | 1.76% | 招商银行 | 38.01 | -0.68% | 1.76% | 中国石化 | 10.87 | -11.05% | 2.72% | 寒武纪 | 1310.00 | 14.91% | 2.96% | 芯原股份 | 246.84 | -12.12% | 1.46% |
| 紫金矿业 | 30.44 | -8.59% | 1.88% | 紫金矿业 | 30.44 | -8.59% | 1.35% | 贵州茅台 | 1326.00 | -4.25% | 2.56% | 药明康德 | 101.60 | -5.78% | 2.30% | 华海清科 | 261.29 | 32.35% | 1.04% |
| 中国平安 | 53.50 | -9.89% | 2.14% | 中国平安 | 53.50 | -9.89% | 1.53% | 工业富联 | 73.40 | 16.73% | 2.25% | 工业富联 | 73.40 | 16.73% | 2.25% | 厦门钨业 | 54.37 | -5.90% | 0.97% |
| 招商银行 | 38.01 | -0.68% | 1.76% | 招商银行 | 38.01 | -0.68% | 1.26% | 中国神华 | 46.92 | -2.25% | 1.29% | 工业富联 | 73.40 | 16.73% | 2.10% | 赤峰黄金 | 33.37 | -11.44% | 0.89% |
| 寒武纪 | 1310.00 | 14.91% | 1.54% | 寒武纪 | 1310.00 | 14.91% | 1.10% | 寒武纪 | 1310.00 | 14.91% | 1.27% | 澜起科技 | 253.00 | 45.99% | 2.09% | 中控技术 | 85.80 | 8.21% | 0.87% |
| 美的集团 | 80.85 | -0.31% | 1.49% | 美的集团 | 80.85 | -0.31% | 1.07% | 招商银行 | 38.01 | -0.68% | 1.21% | 恒瑞医药 | 50.19 | -6.47% | 2.06% | 东阳光 | 35.62 | 0.62% | 0.86% |
| 立讯精密 | 73.29 | 9.39% | 1.40% | 立讯精密 | 73.29 | 9.39% | 1.00% | 中国人寿 | 33.83 | -7.74% | 1.09% | 中芯国际 | 139.91 | 17.84% | 2.01% | 航天电子 | 19.51 | -18.61% | 0.83% |

表现最强10只股票

| 沪深300 | 中证800 | 上证指数 | 上证180 | 上证380 | | | | | | | | | | |
|-------|---------|--------|-------|---------|--------|--------|----------|---------|--------|--------|--------|---------|--------|--------|
| 生益科技 | 140.62 | 83.79% | 8.63 | 107.45% | 长进光子 | 720.50 | 1658.17% | 生益科技 | 140.62 | 83.79% | 8.63 | 107.45% | | |
| 长电科技 | 82.05 | 80.09% | 9.38 | 92.21% | 嘉德利 | 80.40 | 410.15% | 长电科技 | 82.05 | 80.09% | 9.38 | 92.21% | | |
| 蓝思科技 | 40.50 | 57.65% | 生益科技 | 140.62 | 83.79% | 长裕集团 | 54.20 | 291.05% | 兆易创新 | 467.01 | 49.43% | 奕瑞科技 | 202.00 | 76.28% |
| 三环集团 | 128.78 | 51.06% | 长电科技 | 82.05 | 80.09% | 长盈通 | 169.00 | 170.83% | 盛美上海 | 467.01 | 49.43% | 燕东微 | 72.27 | 70.09% |
| 兆易创新 | 467.01 | 49.43% | 奕瑞科技 | 202.00 | 76.28% | 鸣家科技 | 89.49 | 149.97% | 澜起科技 | 253.00 | 45.99% | 新洁能 | 66.61 | 63.74% |
| 盛美上海 | 229.04 | 48.62% | 燕东微 | 72.27 | 70.09% | 中船特气 | 174.66 | 117.37% | 拓荆科技 | 627.99 | 41.12% | 华能国际 | 7.30 | 57.33% |
| 天孚通信 | 455.20 | 48.03% | 华虹公司 | 236.68 | 67.86% | 大唐发电 | 8.63 | 107.45% | 晶合集成 | 45.56 | 34.79% | 火炬电子 | 48.44 | 49.00% |
| 澜起科技 | 253.00 | 45.99% | 蓝思科技 | 40.50 | 57.65% | 泰金新能 | 186.80 | 102.16% | 沪硅产业 | 27.70 | 34.40% | 天岳先进 | 147.10 | 45.64% |
| 鹏鼎控股 | 105.01 | 45.75% | 华能国际 | 7.30 | 57.33% | 华电迈能 | 20.03 | 101.92% | 中天科技 | 42.19 | 27.39% | 法拉电子 | 165.88 | 40.55% |
| 中际旭创 | 1161.16 | 35.41% | 大族数控 | 279.00 | 53.23% | 京能电力 | 9.38 | 92.21% | 华能国际 | 8.87 | 26.90% | 四方股份 | 77.90 | 40.31% |

表现最弱10只股票

| 沪深300 | 中证800 | 上证指数 | 上证180 | 上证380 | | | | | | | | | | |
|-------|-------|---------|-------|-------|---------|-------|-------|---------|------|-------|---------|------|-------|---------|
| 泰格医药 | 39.45 | -28.53% | 衢州发展 | 2.96 | -34.95% | *ST清越 | 0.97 | -78.25% | 华鲁恒升 | 29.43 | -23.56% | 西藏城投 | 16.82 | -38.16% |
| 华鲁恒升 | 29.43 | -23.56% | 信达泰 | 33.42 | -33.79% | 退市观典 | 0.35 | -62.37% | 恒力石化 | 17.19 | -22.18% | 衢州发展 | 2.96 | -34.95% |
| 恒力石化 | 17.19 | -22.18% | *矿资源 | 61.89 | -31.31% | *ST瑞茂 | 1.34 | -53.95% | 宝丰能源 | 24.00 | -21.82% | 宝丰能源 | 24.00 | -21.82% |
| 宝丰能源 | 24.00 | -21.82% | 泰格医药 | 39.45 | -28.53% | 品高股份 | 76.50 | -46.71% | 江淮汽车 | 37.02 | -21.80% | 联创光电 | 35.60 | -25.83% |
| 盐湖股份 | 30.77 | -21.68% | 永兴材料 | 62.46 | -27.96% | *ST三房 | 1.42 | -44.09% | 中国卫通 | 30.10 | -17.92% | 国博电子 | 91.00 | -25.72% |
| 天齐锂业 | 62.88 | -21.43% | 恒逸石化 | 12.85 | -27.20% | ST瀚川 | 9.30 | -43.12% | 华友钴业 | 54.80 | -16.99% | 亚辉龙 | 10.30 | -25.42% |
| 卫星化学 | 23.27 | -21.39% | 联创光电 | 35.60 | -25.83% | 立达信 | 17.12 | -41.91% | 万华化学 | 73.45 | -16.63% | 中国卫星 | 76.93 | -25.17% |
| 赣锋锂业 | 71.48 | -19.40% | 国博电子 | 91.00 | -25.72% | ST洲际 | 2.76 | -40.90% | 中煤能源 | 15.68 | -16.24% | 广信股份 | 11.19 | -24.65% |
| 荣盛石化 | 11.26 | -19.28% | 中国卫星 | 76.93 | -25.17% | 西藏城投 | 16.82 | -38.16% | 山东黄金 | 28.87 | -16.03% | 恒为科技 | 23.15 | -24.12% |
| 中国卫通 | 30.10 | -17.92% | 天华新能 | 83.72 | -24.24% | 水发燃气 | 8.90 | -37.59% | 隆基绿能 | 13.89 | -15.61% | 厦钨新能 | 62.82 | -23.90% |

行业表现

| 行业 | 沪深300 | 中证800 | 上证指数 | 上证180 | 上证380 |
|-----|---------|----------|--------|--------|--------|
| 能源 | -7.43% | -6.33% | -6.01% | -7.47% | -8.19% |
| 原材料 | -10.70% | -9.08%</ | | | |