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| |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | |  |  |  |  |  |  |  | |  | |  | | --- | | **cPortName组合风险与绩效**  **评估报告** | | | | | |  | |  |  |  |  |  |  |  | |  |  | |  | | --- | | 报告期间:2017年08月01日-2017年08月31日 | | | |  |  | |  |  |  |  |  |  |  | |  |  |  | 建行图标处 |  |  |  | |  |  |  |  |  |  |  | | | | | |

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  | | --- | | **一、组合基本信息** | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|  |  |  | |  |  |  | |  | | |  |  |  | | | |  |  |  |  |  |  | | | | | | |  |  | |  |  | |  |  |  |  |
| |  |  | | --- | --- | | **组合名称** | cPortName | | **成立日期** | 2014-11-05 | | **投资管理人** | XXXXX | | **期初资产净值(元)** | 1,277,855,588.41 | | **期初单位净值(元)** | 1.2013 | | **期末资产净值(元)** | 1,326,520,337.79 | | **期末单位净值(元)** | 1.2039 | | **本期组合收益率(%)** | 0.22 | | **业绩基准** | 5% | | **本期基准收益率(%)** | 0.42 | | | | | | | | | | | | | | | | | | | | |  |  |  | | | | | | |  |  | |  |  | |  |  |  |  |
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| |  | | --- | | **二、资产配置结构** | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
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| |  | | --- | | **2.1大类资产配置(报表自己计算)** |   需要科目性质数据(供数处理) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|  |  |  | |  |  |  | |  | | |  |  |  | | | |  |  |  |  |  |  | | | | | | |  |  | |  |  | |  |  |  |  |
| |  |  |  |  |  | | --- | --- | --- | --- | --- | | **资产分类** | **期末市值（元）** | **期末投资比例（%）** | **期初投资比例（%）** | **期间比例变动（%）** | | 流动性资产 | -156,321,920.21 | -11.78 | -15.21 | 3.42 | | 固定收益类 | 1,339,221,450.97 | 100.96 | 104.25 | -3.29 | | 权益类资产 | 145,182,503.09 | 10.94 | 11.10 | -0.15 | | 其他 | -1,561,696.06 | -0.12 | -0.14 | 0.03 | | **合计** | 1,326,520,337.79 | 100.00 | 100.00 | 0.00 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |  | |  |  |  |  |
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| 大类资产图表分析放置处 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |  | |  |
|  |  | |  | | | |  | |  |  |  | | |  |  |  | | | | | | |  |  |  |  |  |  | | |  | | |  | | | | | |  |  |  |  |  |  |  |  |  |  |  |  |  |  | |  |

Heading1

Heading2

Heading3