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| |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | |  |  |  |  |  |  |  | |  | |  | | --- | | **(portName)风险绩效**  **评估报告** | | | | | |  | |  |  |  |  |  |  |  | |  |  | |  | | --- | | 报告期间:2017年08月01日-2017年08月31日 | | | |  |  | |  |  |  |  |  |  |  | |  |  |  |  |  |  |  | |  |  |  |  |  |  |  | | | | | |

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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  | | --- | | **一、组合基本信息** | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|  |  |  | |  |  |  | |  | | |  |  |  | | | |  |  |  |  |  |  | | | | | | |  |  | |  |  | |  |  |  |  |
| |  |  | | --- | --- | | **组合名称** | (portName) | | **成立日期** | (bornDate) | | **投资管理人** | (managerName) | | **期初资产净值(元)** | (netAssetsOfBegin) | | **期初单位净值(元)** | (unitNetOfBegin) | | **期末资产净值(元)** | (netAssetsOfEnd) | | **期末单位净值(元)** | (unitNetOfEnd) | | **本期组合收益率(%)** | (currentReturnRateOfPort) | | **业绩基准** | (benchmarkOfPort) | | **本期基准收益率(%)** | benchmarkReturnRateOfPort | | | | | | | | | | | | | | | | | | | | |  |  |  | | | | | | |  |  | |  |  | |  |  |  |  |
|  |  |  | |  |  |  | |  | | |  |  |  | | | |  |  |  |  |  |  | | | | | | |  |  | |  |  | |  |  |  |  |
| |  | | --- | | **二、资产配置结构** | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|  |  |  | |  |  |  | |  | | |  |  |  | | | |  |  |  |  |  |  | | | | | | |  |  | |  |  | |  |  |  |  |
| |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | | **序号** | **行业类别** | **期末市值 (元)** | **投资比例（%）** | | | | | | **组合期末** | **基准期末** | **超额** | **组合期初** | **期间变动** | | 1 | 农林牧渔 | 2,366,128.00 | 1.65 | 0.69 | 0.96 | 2.06 | -0.41 | | 2 | 采掘 |  |  | 1.16 | -1.16 | 2.09 | -2.09 | | 3 | 化工 | 15,463,280.54 | 10.78 | 2.09 | 8.68 | 16.12 | -5.34 | | 4 | 钢铁 |  |  | 1.38 | -1.38 | 2.21 | -2.21 | | 5 | 有色金属 | 875,742.00 | 0.61 | 3.10 | -2.49 |  | 0.61 | | 6 | 电子 | 6,973,869.28 | 4.86 | 4.35 | 0.51 | 3.66 | 1.20 | | 7 | 汽车 | 9,542,951.57 | 6.65 | 3.24 | 3.42 | 4.93 | 1.72 | | 8 | 家用电器 | 2,501,687.00 | 1.74 | 4.52 | -2.78 | 2.34 | -0.59 | | 9 | 食品饮料 | 4,950,636.04 | 3.45 | 5.88 | -2.43 | 3.48 | -0.02 | | 10 | 纺织服装 |  |  | 0.32 | -0.32 |  | 0.00 | | 11 | 轻工制造 | 8,978,624.25 | 6.26 | 0.03 | 6.23 | 7.29 | -1.03 | | 12 | 医药生物 | 15,407,283.78 | 10.74 | 4.51 | 6.23 | 8.95 | 1.79 | | 13 | 公用事业 | 2,060,265.14 | 1.44 | 3.07 | -1.63 | 1.28 | 0.16 | | 14 | 交通运输 | 5,238,283.88 | 3.65 | 3.21 | 0.45 | 1.14 | 2.51 | | 15 | 房地产 | 1,636,180.00 | 1.14 | 5.26 | -4.12 | 2.05 | -0.91 | | 16 | 商业贸易 | 2,301,745.00 | 1.60 | 1.36 | 0.24 | 1.32 | 0.29 | | 17 | 休闲服务 | 1,823,846.00 | 1.27 | 0.42 | 0.85 | 1.33 | -0.06 | | 18 | 银行 | 20,985,368.84 | 14.63 | 18.45 | -3.82 | 15.46 | -0.83 | | 19 | 非银金融 | 4,447,202.36 | 3.10 | 19.24 | -16.14 | 1.70 | 1.40 | | 20 | 综合 |  |  | 0.81 | -0.81 |  | 0.00 | | 21 | 建筑材料 | 647,980.00 | 0.45 | 0.45 | 0.00 |  | 0.45 | | 22 | 建筑装饰 | 4,718,658.00 | 3.29 | 4.70 | -1.41 | 3.00 | 0.29 | | 23 | 电气设备 | 12,962,001.52 | 9.04 | 1.67 | 7.37 | 7.66 | 1.38 | | 24 | 机械设备 | 9,514,400.89 | 6.63 | 2.04 | 4.59 | 5.77 | 0.86 | | 25 | 国防军工 |  |  | 1.19 | -1.19 |  | 0.00 | | 26 | 计算机 |  |  | 2.31 | -2.31 |  | 0.00 | | 27 | 传媒 | 5,374,416.53 | 3.75 | 2.43 | 1.32 | 3.38 | 0.36 | | 28 | 通信 | 4,689,017.06 | 3.27 | 2.11 | 1.16 | 2.79 | 0.47 | | **合计** | | 143,459,567.68 | 100.00 | 100.00 | 0.00 | 100.00 | 0.00 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |  | |  |  |  |  |
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| 大类资产图表分析放置处 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |  | |  |
|  |  | |  | | | |  | |  |  |  | | |  |  |  | | | | | | |  |  |  |  |  |  | | |  | | |  | | | | | |  |  |  |  |  |  |  |  |  |  |  |  |  |  | |  |