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| **(c\_port\_name)组合风险与绩效**  **(评估报告)** |

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| 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** | (c\_port\_name) |
| **成立日期** | (c\_born\_date) |
| **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 |
| **二、资产配置结构** | | | | |
| **2.1大类资产配置(报表自己计算)** | | | | |

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| **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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| 大类资产配置分析图放置处 |

**2.2不固定表格增加行数**

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| **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** |
| n\_order\_num | c\_industry | n\_assets\_end | n\_rate\_port\_end | n\_rate\_benchmark | n\_rate\_excess | n\_rate\_port\_begin | n\_rate\_period\_chagen |
| **合计** | | n\_assets\_end\_total | n\_rate\_port\_end\_total | n\_rate\_benchmark\_total | n\_rate\_excess\_total | n\_rate\_port\_begin\_total | n\_rate\_period\_chagen\_total |

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| **2.4仓位走势分析** |

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| |  | | --- | | **股票类仓位走势情况** | |  |  |  |  |  |  |  |  | |  | | --- | | **债券类仓位走势分析** | |

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| 沪深300以及组合分析图片放置处 |  |  | 中债以及组合分析图片放置处 |  |