**期货绩效归因分析**

1. 总体期货绩效归因

|  |  |  |  |
| --- | --- | --- | --- |
| 资产分类 | 权重（占净值比） | 净值贡献度 | 收益率 |
| 股指期货 |  |  |  |
| 商品期货 |  |  |  |
| 国债期货 |  |  |  |
| 汇总 |  |  |  |

1. 商品期货绩效归因

|  |  |  |  |
| --- | --- | --- | --- |
| 资产分类 | 权重（占净值比） | 净值贡献度 | 收益率 |
| 农产品 |  |  |  |
| 工业品 |  |  |  |
| 谷物板块 |  |  |  |
| 油脂板块 |  |  |  |
| 软商板块 |  |  |  |
| 有色板块 |  |  |  |
| 建材板块 |  |  |  |
| 化工板块 |  |  |  |
| 汇总 |  |  |  |

1. 品种归因分析

十大盈利

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| 品种 | 合约名称 | 多空标志 | 贡献度 | 收益额（万元） |
| lf |  |  |  |  |
| lc |  |  |  |  |
| ru |  |  |  |  |
| ag |  |  |  |  |
| th |  |  |  |  |
| al |  |  |  |  |
| cu |  |  |  |  |
| sn |  |  |  |  |
| fu |  |  |  |  |
| rb |  |  |  |  |

十大亏损

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| 品种 | 合约名称 | 多空标志 | 贡献度 | 收益额（万元） |
| pb |  |  |  |  |
| l |  |  |  |  |
| ta |  |  |  |  |
| tr |  |  |  |  |
| j |  |  |  |  |
| bj |  |  |  |  |
| i |  |  |  |  |
| bb |  |  |  |  |
| pp |  |  |  |  |
| jd |  |  |  |  |

**债券绩效分析**

1. 国债收益率曲线（到期）

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | 0月 | 1月 | 2月 | 3月 | 6月 | 9月 | 1年 | 3年 | 5年 | 7年 | 10年 | 15年 | 20年 | 30年 | 40年 | 50年 |
| 期初（%） |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 期末（%） |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 期间变化（%） |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

1. 归因分析

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 券种 | | | 投资组合 | | | | 参考基准 | | | | | 超额收益率 | |
| 权重 | 修正久期 | 收益率 | | 资产配置 | 收益率 | | 交互作用 | |
| 国债 | | |  |  |  | |  |  | |  | |  | |
| 金融债 | | |  |  |  | |  |  | |  | |  | |
| 企业债及公司债 | | |  |  |  | |  |  | |  | |  | |
| 资产资产证券 | | |  |  |  | |  |  | |  | |  | |
| 其他券种 | | |  |  |  | |  |  | |  | |  | |
| 合计 | | |  |  |  | |  |  | |  | |  | |
| 券种 | | 超额收益率 | 参考基准 | | | | | | | | | | | | |
| 持有收益 | | 久期收益(%) | | 期限结构配置收益(%) | | | 权重配置收益 | | 个券选择收益(%) | | 交互作用(%) | |
| 国债 | |  |  | |  | |  | | |  | |  | |  | |
| 金融债 | |  |  | |  | |  | | |  | |  | |  | |
| 企业债及公司债 | |  |  | |  | |  | | |  | |  | |  | |
| 资产资产证券 | |  |  | |  | |  | | |  | |  | |  | |
| 其他券种 | |  |  | |  | |  | | |  | |  | |  | |
| 合计 | |  |  | |  | |  | | |  | |  | |  | |

1. 压力测试

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| 事件 | 策略组合 | 沪深300涨跌幅 | 策略指数 | 基金收益率 |
| 股灾1.0 | 2015/06/12-2016/08/18 |  |  |  |
| 股灾2.0 | 2015/08/18-2016/01/04 |  |  |  |
| 2016股市熔断 | 2016/01/04-2016/01/07 |  |  |  |

1. 市道分析

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | 大于3% | 2%至3% | 1%至2% | 0%至1% | -1%至0% | -2%至-1% | -3%至-2% | 小于-3% |
| 沪深300平均收益率 |  |  |  |  |  |  |  |  |
| 策略指数 |  |  |  |  |  |  |  |  |
| 基金平均收益率 |  |  |  |  |  |  |  |  |