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|  | 兴银理财ESG兴动未来1号净值型理财产品2021年第三季度报告 | | | | | |  |
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|  | **兴银理财ESG兴动未来1号净值型理财产品 2021年第三季度报告** | | | | | |  |
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|  |  | 理财产品管理人：兴银理财有限责任公司 | | | |  |  |
|  |  | 理财产品托管人：兴业银行股份有限公司 | | | |  |  |
|  |  | 报告送出日期：2021年10月27日 | | | |  |  |
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|  |  |  |  | **目 录** | |  |  |  |  |
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|  |  | § 一. 重要提示 § 二. 产品基本信息 § 三. 产品收益表现 § 四. 产品投资经理简介 § 五. 报告期内产品投资策略 § 六. 投资组合情况  1. 报告期末资产组合情况  2. 报告期末杠杆融资情况  3. 投资组合的流动性风险分析  4. 报告期末资产持仓前十基本信息  5. 报告期间关联交易情况  6. 投资账户信息 | | | | | |  |  |
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|  | **§ 一. 重要提示** | | | | |  |
|  |  |  |  |  |  |  |
|  | 1. 温馨提醒：理财非存款，产品有风险，投资需谨慎！  2. 理财信息可供参考，详情请咨询理财经理，或在“中国理财网（www.chinawealth.com.cn）”查询该产品相关信息。  3. 兴银理财有限责任公司保留对所有文字说明的最终解释权。  4. 投资组合情况（期末资产组合情况、杠杆比例、资产前十持仓等）详情请理财持有人登录网银后进行查询。 | | | | |  |
|  |  |  |  |  |  |  |
|  | **§ 二. 产品基本情况** | | | | |  |
|  |  |  |  |  |  |  |
|  | 产品名称 | | 兴银理财ESG兴动未来1号净值型理财产品 | | |  |
|  | 产品代码 | | 9K221501 | | |  |
|  | 全国银行业理财信息登记系统登记编码 | | Z7002021000149 | | |  |
|  | 产品运作方式 | | 开放式 | | |  |
|  | 产品募集方式 | | 公募 | | |  |
|  | 报告期末产品份额总额 | | 813,595,609.55份 | | |  |
|  | 业绩比较基准 | | 4.60% | | |  |
|  | 投资币种 | | 人民币 | | |  |
|  | 风险等级 | | R3 | | |  |
|  | 产品管理人 | | 兴银理财有限责任公司 | | |  |
|  | 产品托管人 | | 兴业银行股份有限公司 | | |  |
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|  | **§ 三. 产品收益表现** | | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | 产品9K221501自起息日以来，累计净值增长率为1.4040%，年化累计净值增长率为5.4517%。 报告期末，产品净值表现具体如下： | | | | | | | |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | **估值日期** | | **产品份额净值** | | **产品累计净值** | | | **产品资产净值** | |  |  |  |
|  | 2021年9月30日 | | 1.01404 | | 1.01404 | | | 825,017,528.04 | |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 四. 产品投资经理简介** | | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | 徐莹女士，上海财经大学金融学硕士，CFA，13年证券投资经验。2008年至2013年在兴业银行从事债券投资、组合投资管理，2013年至2021年任兴业基金管理有限公司固收投资部团队总监及基金经理，历任兴业定期开放债券型证券投资基金、兴业年年利定期开放债券型证券投资基金、兴业添利债券型证券投资基金、兴业14天理财债券型证券投资基金、兴业瑞丰6个月定期开放债券型证券投资基金、兴业奕祥混合型证券投资基金基金经理。擅长长期宏观趋势判断及中观产业分析，投资风格均衡稳定。 | | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 五. 报告期内产品的投资策略和运作分析** | | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | 宏观层面，三季度市经济快速下行，通胀压力陡增，市场层面，商品市场气势如虹，权益市场整体震荡，受降准预期影响，债券收益率快速下行后反弹，组合处于建仓初期，为平抑波动，采用高仓位债券资产，久期1.5-2年，滞涨阶段适度降低权益仓位，结构中，向高景气赛道绿色产业（即新能源、储能、光伏）倾斜，适当配置周期价值等低估值板块，提升组合胜率。  四季度，预计经济仍处于滞涨期，债券会市场出现进一步调整时加仓，提升组合久期，计划在滞涨后期、衰退早中，权益仓位缓步提升，结构上，略增加消费仓位，适度均衡。 | | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 六. 投资组合情况** | | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  | **1.报告期末产品资产组合情况** | | | | | | | | | |  |
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|  |  | |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | | |  | | --- | | **序号** | | |  | | --- | | **资产类型** | | |  | | --- | | **直接投资占比（%）** | | |  | | --- | | **间接投资占比（%）** | | | |  | | --- | | 1 | | |  | | --- | | 现金及存款 | | |  | | --- | | 2.75 | | |  | | --- | | 2.83 | | | |  | | --- | | 2 | | |  | | --- | | 买入返售金融资产 | | |  | | --- | | 0.00 | | |  | | --- | | 0.02 | | | |  | | --- | | 3 | | |  | | --- | | 债券投资 | | |  | | --- | | 87.17 | | |  | | --- | | 91.50 | | | |  | | --- | | 4 | | |  | | --- | | 权益投资 | | |  | | --- | | 0.00 | | |  | | --- | | 0.73 | | | |  | | --- | | 5 | | |  | | --- | | 公募基金 | | |  | | --- | | 4.92 | | |  | | --- | | 4.92 | | | |  | | --- | | 6 | | |  | | --- | | 委外投资 | | |  | | --- | | 5.16 | | |  | | --- | | 0.00 | | | |  | | --- | |  | | |  | | --- | | 总计 | | |  | | --- | | 100.00 | | |  | | --- | | 100.00 | | | | | | |  |
|  |  |  |  |  |  |  |  |
|  | **2.报告期末杠杆融资情况** | | | | |  |  |
|  | 报告期末本产品总资产未超过该产品净资产规模的140%，符合产品协议对本产品杠杆比例的要求。 | | | | |  |  |
|  | **3.投资组合的流动性风险分析** | | | | |  |  |
|  | 流动性风险是指产品在履行与金融负债有关的义务时遇到资金短缺的风险。本产品的流动性风险一方面来自理财份额持有人可在约定的开放日提出赎回其持有的理财份额，另一方面来自于若投资品种所处的交易市场不活跃，可能带来资产变现困难或产品持仓资产在市场出现剧烈波动的情况下难以以合理价格变现的风险。  为防范无法支付赎回款而产生的流动性风险，本理财产品管理人将合理安排所投资产期限，持续根据市场变化情况做好投资安排，尽可能降低产品流动性风险，有效保障理财持有人利益。  报告期内，本理财产品管理人严格遵守相关法律法规以及产品销售协议，对理财产品组合资产的流动性风险进行管理，报告期内未发生流动性风险。 | | | | |  |  |
|  |  |  |  |  |  |  |  |
|  | **4.报告期末资产持仓前十基本信息** | | | | |  |  |
|  | |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | | |  | | --- | | **序号** | | |  | | --- | | **资产名称** | | |  | | --- | | **资产面额** | | |  | | --- | | **占产品资产净值的比例（%）** | | | |  | | --- | | 1 | | |  | | --- | | 睿远基金汇见1号集合资产管理计划 | | |  | | --- | | 42,347,759.80 | | |  | | --- | | 6.01 | | | |  | | --- | | 2 | | |  | | --- | | 21华福C2 | | |  | | --- | | 40,000,000.00 | | |  | | --- | | 4.86 | | | |  | | --- | | 3 | | |  | | --- | | 19西股01 | | |  | | --- | | 40,000,000.00 | | |  | | --- | | 4.85 | | | |  | | --- | | 4 | | |  | | --- | | 20筑城01 | | |  | | --- | | 40,000,000.00 | | |  | | --- | | 4.72 | | | |  | | --- | | 5 | | |  | | --- | | 20云投G3 | | |  | | --- | | 40,000,000.00 | | |  | | --- | | 4.67 | | | | | | |  |  |
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|  | |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | | |  | | --- | | 6 | | |  | | --- | | 21淮水02 | | |  | | --- | | 30,000,000.00 | | |  | | --- | | 3.66 | | | |  | | --- | | 7 | | |  | | --- | | 21新控01 | | |  | | --- | | 30,000,000.00 | | |  | | --- | | 3.65 | | | |  | | --- | | 8 | | |  | | --- | | 21旭辉02 | | |  | | --- | | 30,000,000.00 | | |  | | --- | | 3.64 | | | |  | | --- | | 9 | | |  | | --- | | 21武夷01 | | |  | | --- | | 30,000,000.00 | | |  | | --- | | 3.63 | | | |  | | --- | | 10 | | |  | | --- | | 21宝龙MTN001 | | |  | | --- | | 30,000,000.00 | | |  | | --- | | 3.58 | | | | | | |  |
|  |  |  |  |  |  |  |
|  | **5.报告期间关联交易情况** | | | | |  |
|  |  | 5.1 理财产品在报告期末投资关联方发行、承销的证券的情况 | | | |  |
|  | |  |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | --- | | |  |  | | --- | --- | | **产品代码** |  | | |  | | --- | | **资产名称** | | |  | | --- | | **资产面额（元）** | | |  | | --- | | **承销商/发行人** | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 20晋能MTN013 | | |  | | --- | | 20,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 21镇国投CP001 | | |  | | --- | | 20,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 20云能投MTN003 | | |  | | --- | | 29,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 20陕有色MTN001 | | |  | | --- | | 10,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 21晋路桥SCP002 | | |  | | --- | | 20,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 21新疆金投CP001 | | |  | | --- | | 3,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 20北方稀土MTN002 | | |  | | --- | | 20,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 20盐城资产MTN001 | | |  | | --- | | 3,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 21娄底城发MTN001 | | |  | | --- | | 4,500,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 21徐州兴铜PPN001 | | |  | | --- | | 20,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 21江津城建MTN001 | | |  | | --- | | 10,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 21海安开投SCP002 | | |  | | --- | | 20,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 21淮安交通PPN001 | | |  | | --- | | 10,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | |  |  | | --- | --- | | 9K221501 |  | | |  | | --- | | 21镇江交通SCP003 | | |  | | --- | | 20,000,000.00 | | |  | | --- | | 兴业银行股份有限公司 | | | | | | |  |
|  |  |  |  |  |  |  |
|  |  | 5.2 理财产品在报告期内其他关联交易 | | | |  |
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|  | |  |  |  | | --- | --- | --- | | |  |  | | --- | --- | | 无 |  | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  | 5.3 理财产品在报告期内中的重大关联交易 | | | |  |  |
|  | |  |  |  |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | | |  |  | | --- | --- | | **产品代码** |  | | |  | | --- | | **资产名称** | | |  | | --- | | **资产面额（元）** | | |  | | --- | | **交易类型** | | |  | | --- | | **关联方名称** | | | | | | | |  |  |
|  | |  |  |  | | --- | --- | --- | | |  |  | | --- | --- | | 无 |  | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  | **6.投资账户信息** | | | | | |  |
|  |  | |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | | |  | | --- | | **序号** | | |  | | --- | | **账户类型** | | |  | | --- | | **账户编号** | | |  | | --- | | **账户名称** | | | |  | | --- | | 1 | | |  | | --- | | 托管账户 | | |  | | --- | | 051010100101221547 | | |  | | --- | | 兴银理财ESG兴动未来1号净值型理财产品 | | | | | | | |  |
|  |  |  |  |  |  |  |  |  |
|  | 兴银理财有限责任公司 | | | | | |  |  |
|  | 2021年10月27日 | | | | | |  |  |
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