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|  | 兴银理财兴承恒享新盈1号净值型理财产品2023年第二季度报告 |  |
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|  | **兴银理财兴承恒享新盈1号净值型理财产品2023年第二季度报告** |  |
|  |  |  |  |  |  |  |  |
|  |  | 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：2023年7月21日 |  |  |
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|  | 兴银理财兴承恒享新盈1号净值型理财产品2023年第二季度报告 |  |
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|  |  |  |  | **目 录** |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |
|  |  | § 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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|  | 兴银理财兴承恒享新盈1号净值型理财产品2023年第二季度报告 |  |  |
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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 | 兴银理财兴承恒享新盈1号净值型理财产品 |  |  |
|  | 产品代码 | 9D310010 |  |  |
|  | 全国银行业理财信息登记系统登记编码 | Z7002021000219 |  |  |
|  | 产品运作方式 | 开放式 |  |  |
|  | 产品募集方式 | 公募 |  |  |
|  | 投资类型 | 固定收益类 |  |  |
|  | 报告期末产品份额总额 | 500,915,464.6份 |  |  |
|  | 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 |  |  |
|  | 业绩比较基准¹/业绩报酬计提基准 | 9D31001A：4.00%/4.00% |  |  |
|  |  |  |  |  |  |  |  |  |
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| --- | --- |
| 下属子份额的销售名称 |  |

 |

|  |
| --- |
| 下属子份额的销售代码 |

 |

|  |
| --- |
| 报告期末下属子份额的产品份额总数 |

 |
|

|  |
| --- |
| 新盈1号A（兴飞跃私行专属款） |

 |

|  |
| --- |
| 9D31001A |

 |

|  |
| --- |
| 500,915,464.60 |

 |

 |  |
|  |  | 注:业绩比较基准指管理人综合考虑市场环境、产品性质、投资策略、过往表现等因素，对理财产品设置的投资目标和相关解释说明。业绩比较基准不代表理财产品未来表现，不等于理财产品实际收益，不作为产品收益的业绩保证，投资须谨慎。 |  |
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|  | 兴银理财兴承恒享新盈1号净值型理财产品2023年第二季度报告 |  |  |  |
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|  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 三. 产品收益表现** |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  |  |  | 产品9D31001A自成立日以来，累计净值增长率为5.8320%，年化累计净值增长率为3.4445%。报告期末，产品净值表现具体如下： |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
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|

|  |  |
| --- | --- |
| 产品代码 |  |

 |

|  |
| --- |
| 估值日期 |

 |

|  |
| --- |
| 产品份额净值 |

 |

|  |
| --- |
| 产品累计净值 |

 |

|  |
| --- |
| 产品资产净值 |

 |
|

|  |  |
| --- | --- |
| 9D310010 |  |

 |

|  |
| --- |
| 2023年6月30日 |

 |

|  |
| --- |
| 1.01688 |

 |

|  |
| --- |
| 1.05832 |

 |

|  |
| --- |
| 509,369,038.60 |

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|  |  |  |

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|

|  |  |
| --- | --- |
| 销售代码 |  |

 |

|  |
| --- |
| 估值日期 |

 |

|  |
| --- |
| 产品份额净值 |

 |

|  |
| --- |
| 产品累计净值 |

 |

|  |
| --- |
| 产品资产净值 |

 |
|

|  |  |
| --- | --- |
| 9D31001A |  |

 |

|  |
| --- |
| 2023年6月30日 |

 |

|  |
| --- |
| 1.01688 |

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|  |
| --- |
| 1.05832 |

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| --- |
| 509,369,038.60 |

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|  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 四. 产品投资经理简介** |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  |  薛纪晔先生，香港中文大学管理学博士，清华大学数学系硕士和本科，5年资产管理和衍生品研究经验。2018年加入兴业银行资产管理部担任投资经理。曾任中国金融期货交易所金融期货博士后研究员，在衍生品投资研究方面具有丰富经验。 |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 五. 报告期内产品的投资策略和运作分析** |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  |  本产品为95%固收+5%衍生品套利策略。产品目前久期1.1年，杠杆120%。二季度产品运行较为稳健，目前随着债券价格的反弹，产品收益也逐步稳定。同时，产品中加入少量股债风险平价和转债策略，截止6月底也取得了预期内的收益。展望后市，目前市场仍然处于复苏的初期。利率反映了短期内经济回暖节奏偏慢。产品配置角度上，债券以1.5年高收益信用债为主，兼顾收益和流动性。 |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 六. 投资组合情况** |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  |  | **1.报告期末产品资产组合情况** |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
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|  | 兴银理财兴承恒享新盈1号净值型理财产品2023年第二季度报告 |  |  |  |
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| --- | --- | --- | --- | --- | --- | --- | --- |
|

|  |
| --- |
| **序号** |

 |

|  |
| --- |
| **资产类型** |

 |

|  |
| --- |
| **直接投资占产品总资产的比例（%）** |

 |

|  |
| --- |
| **间接投资占产品总资产的比例（%）** |

 |
|

|  |
| --- |
| 1 |

 |

|  |
| --- |
| 现金及银行存款 |

 |

|  |
| --- |
| 1.00 |

 |

|  |
| --- |
| 5.16 |

 |
|

|  |
| --- |
| 2 |

 |

|  |
| --- |
| 同业存单 |

 |

|  |
| --- |
| 0.00 |

 |

|  |
| --- |
| 0.27 |

 |
|

|  |
| --- |
| 3 |

 |

|  |
| --- |
| 公募基金 |

 |

|  |
| --- |
| 0.86 |

 |

|  |
| --- |
| 0.86 |

 |
|

|  |
| --- |
| 4 |

 |

|  |
| --- |
| 代客境外理财投资QDII |

 |

|  |
| --- |
| 0.00 |

 |

|  |
| --- |
| 1.56 |

 |
|

|  |
| --- |
| 5 |

 |

|  |
| --- |
| 金融衍生品 |

 |

|  |
| --- |
| 0.00 |

 |

|  |
| --- |
| -0.13 |

 |
|

|  |
| --- |
| 6 |

 |

|  |
| --- |
| 拆放同业及债券买入返售 |

 |

|  |
| --- |
| 0.51 |

 |

|  |
| --- |
| 1.48 |

 |
|

|  |
| --- |
| 7 |

 |

|  |
| --- |
| 债券 |

 |

|  |
| --- |
| 90.80 |

 |

|  |
| --- |
| 90.80 |

 |
|

|  |
| --- |
| 8 |

 |

|  |
| --- |
| 委外投资 |

 |

|  |
| --- |
| 6.83 |

 |

|  |
| --- |
| 0.00 |

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|

|  |
| --- |
|  |

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|  |
| --- |
| 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** |  |
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|  |
| --- |
| **序号** |

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|  |
| --- |
| **资产名称** |

 |

|  |
| --- |
| **资产规模** |

 |

|  |
| --- |
| **占产品资产净值的比例（%）** |

 |
|

|  |
| --- |
| 1 |

 |

|  |
| --- |
| 21连交01 |

 |

|  |
| --- |
| 20,711,962.74 |

 |

|  |
| --- |
| 4.07 |

 |
|

|  |
| --- |
| 2 |

 |

|  |
| --- |
| 21广发13 |

 |

|  |
| --- |
| 20,641,248.77 |

 |

|  |
| --- |
| 4.05 |

 |
|

|  |
| --- |
| 3 |

 |

|  |
| --- |
| 22泉州水务SCP001 |

 |

|  |
| --- |
| 20,276,445.75 |

 |

|  |
| --- |
| 3.98 |

 |

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|  |  |  |  |  |  |  |  |  |  |
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|  | 兴银理财兴承恒享新盈1号净值型理财产品2023年第二季度报告 |  |  |
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| --- | --- | --- | --- | --- | --- | --- | --- |
|

|  |
| --- |
| 4 |

 |

|  |
| --- |
| 21灵山GN001 |

 |

|  |
| --- |
| 17,227,413.74 |

 |

|  |
| --- |
| 3.38 |

 |
|

|  |
| --- |
| 5 |

 |

|  |
| --- |
| 22浙商集团ABN001优先 |

 |

|  |
| --- |
| 16,794,742.19 |

 |

|  |
| --- |
| 3.30 |

 |
|

|  |
| --- |
| 6 |

 |

|  |
| --- |
| 21漳州交运PPN003 |

 |

|  |
| --- |
| 15,349,688.99 |

 |

|  |
| --- |
| 3.01 |

 |
|

|  |
| --- |
| 7 |

 |

|  |
| --- |
| 21陕有色MTN001 |

 |

|  |
| --- |
| 14,341,940.45 |

 |

|  |
| --- |
| 2.82 |

 |
|

|  |
| --- |
| 8 |

 |

|  |
| --- |
| 20宜管廊 |

 |

|  |
| --- |
| 10,770,007.81 |

 |

|  |
| --- |
| 2.11 |

 |
|

|  |
| --- |
| 9 |

 |

|  |
| --- |
| 23漳龙01 |

 |

|  |
| --- |
| 10,645,945.34 |

 |

|  |
| --- |
| 2.09 |

 |
|

|  |
| --- |
| 10 |

 |

|  |
| --- |
| 21润城资产PPN004 |

 |

|  |
| --- |
| 10,560,273.56 |

 |

|  |
| --- |
| 2.07 |

 |

 |  |
|  |  |  |  |  |  |  |  |  |
|  | **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 |  |  |
|  |

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| --- | --- | --- | --- | --- | --- |
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| --- |
| **资产名称** |

 |

|  |
| --- |
| **资产面额（元）** |

 |

|  |
| --- |
| **承销商/发行人** |

 |
|

|  |
| --- |
| 21福清国资MTN001 |

 |

|  |
| --- |
| 10,000,000.00 |

 |

|  |
| --- |
| 兴业银行股份有限公司 |

 |
|

|  |
| --- |
| 21吉安城建MTN001 |

 |

|  |
| --- |
| 8,000,000.00 |

 |

|  |
| --- |
| 九江银行股份有限公司 |

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|

|  |
| --- |
| 21建发地产MTN004 |

 |

|  |
| --- |
| 6,400,000.00 |

 |

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| --- |
| 兴业银行股份有限公司 |

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| --- |
| 21陕有色MTN001 |

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| --- |
| 13,500,000.00 |

 |

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| --- |
| 兴业银行股份有限公司 |

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|

|  |
| --- |
| 21徐州高新PPN003 |

 |

|  |
| --- |
| 10,000,000.00 |

 |

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| --- |
| 兴业银行股份有限公司 |

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|

|  |
| --- |
| 21漳州交运PPN003 |

 |

|  |
| --- |
| 14,000,000.00 |

 |

|  |
| --- |
| 兴业银行股份有限公司 |

 |
|

|  |
| --- |
| 22滁州城投CP001 |

 |

|  |
| --- |
| 5,000,000.00 |

 |

|  |
| --- |
| 兴业银行股份有限公司 |

 |
|

|  |
| --- |
| 22江北新区PPN001 |

 |

|  |
| --- |
| 5,000,000.00 |

 |

|  |
| --- |
| 兴业银行股份有限公司 |

 |
|

|  |
| --- |
| 22泉州水务SCP001 |

 |

|  |
| --- |
| 20,000,000.00 |

 |

|  |
| --- |
| 兴业银行股份有限公司 |

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| 兴业银行股份有限公司 |

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|  |  |  | 5.2 理财产品在报告期内其他关联交易 |  |  |
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| **交易标的** |

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| **交易金额（万元）** |

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| **交易类型** |

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| **关联方名称** |

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| 兴银理财兴承恒享新盈1号净值型理财产品 |

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| 3.82 |

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| 托管费 |

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| 兴业银行股份有限公司 |

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|  | 兴银理财兴承恒享新盈1号净值型理财产品2023年第二季度报告 |  |  |
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| 兴银理财兴承恒享新盈1号净值型理财产品 |

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| 12.78 |

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| 销售服务费 |

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| 兴业银行股份有限公司 |

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| 兴业期货-兴合3号集合资产管理计划 |

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| 0.14 |

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| 管理费 |

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| 兴业期货有限公司 |

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| 兴业期货-兴合4号集合资产管理计划 |

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| 0.06 |

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| 管理费 |

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| 兴业期货有限公司 |

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|  |  |  | 5.3 理财产品在报告期内中的重大关联交易 |  |  |
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| **资产名称** |

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| **资产面额（元）** |

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| **交易类型** |

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| **关联方名称** |

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|  |  | **6.投资账户信息** |  |
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| **序号** |

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| **账户类型** |

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| **账户编号** |

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| **账户名称** |

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| 托管账户 |

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| 051010100101268372 |

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| 兴银理财兴承恒享新盈1号净值型理财产品 |

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|  | 兴银理财有限责任公司 |  |  |
|  | 2023年7月21日 |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  | 7/ | 7 |  |  |  |