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|  | 兴银理财丰利兴动多策略封闭式12号增强型固收类理财产品2023年第二季度报告 | | | | | |  |
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|  | **兴银理财丰利兴动多策略封闭式12号增强型固收类理财产品 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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|  |  |  |  | **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 | | 兴银理财丰利兴动多策略封闭式12号增强型固收类理财产品 | | | |  |
|  | 产品代码 | | 9K766120 | | | |  |
|  | 全国银行业理财信息登记系统登记编码 | | Z7002022000801 | | | |  |
|  | 产品运作方式 | | 封闭式 | | | |  |
|  | 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 | | 299,461,223.16份 | | | |  |
|  | 业绩比较基准/业绩报酬计提基准 | | 未敲出：年化【0.01%-0.15%】/敲出：年化【4.85%-5.15%】/-- | | | |  |
|  | 投资币种 | | 人民币 | | | |  |
|  | 风险等级 | | R2 | | | |  |
|  | 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 | | | |  |
|  |  |  |  |  |  |  |  |
|  | **§ 三. 产品收益表现** | | | | | |  |
|  |  |  |  |  |  |  |  |
|  | 产品9K766120自成立日以来，累计净值增长率为0.3190%，年化累计净值增长率为0.8200%。 报告期末，产品净值表现具体如下： | | | | |  |  |
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|  | 兴银理财丰利兴动多策略封闭式12号增强型固收类理财产品2023年第二季度报告 | | | | | | | | |  |  |
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|  | **估值日期** | | **产品份额净值** | | **产品累计净值** | | | **产品资产净值** |  |  |  |
|  | 2023年6月30日 | | 1.00319 | | 1.00319 | | | 300,417,441.98 |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 四. 产品投资经理简介** | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |
|  | 孙新华，清华大学计算机系本科、硕士，金融领域从业8年。历任华创证券资产管理部投资经理、投资经理助理、通联数据量化研究员。2020年11月加入兴银理财，任多资产投资部投资经理。投资理念偏向系统化投资，运用量化投资方法寻求绝对收益。 | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 五. 报告期内产品的投资策略和运作分析** | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |
|  | 该产品的场外期权买入以来，挂钩标的中证1000指数经历了一波调整，随后进入震荡区间，究其原因是经济数据趋于平淡、权益市场做多情绪已得到较充分释放。由于中证1000指数价格处于敲出观察价下方，因此期权价值一直处于低收益状态。而本产品的生息资产部分坚持稳健生息策略，对于利率敞口暴露及其有限，因此生息资产的表现依然相对稳健。展望未来一段时间，从股债性价比角度，股权溢价率已经达到负两倍标准差附近，处于极低区间，标志着权益市场极具性价比，预计下半年有望回到期初价格以上，实现较好的收益。 | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |
|  | **§ 六. 投资组合情况** | | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |
|  |  | **1.报告期末产品资产组合情况** | | | | | | | | |  |
|  |  |  |  |  |  |  |  |  |  |  |  |
|  |  | |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | | |  | | --- | | **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 | | |  | | --- | | 0.29 | | |  | | --- | | 89.92 | | | |  | | --- | | 2 | | |  | | --- | | 同业存单 | | |  | | --- | | 0.00 | | |  | | --- | | 3.13 | | | |  | | --- | | 3 | | |  | | --- | | 公募基金 | | |  | | --- | | 0.00 | | |  | | --- | | 2.03 | | | |  | | --- | | 4 | | |  | | --- | | 金融衍生品 | | |  | | --- | | 1.71 | | |  | | --- | | 1.71 | | | |  | | --- | | 5 | | |  | | --- | | 拆放同业及债券买入返售 | | |  | | --- | | 0.00 | | |  | | --- | | 3.21 | | | |  | | --- | | 6 | | |  | | --- | | 委外投资 | | |  | | --- | | 98.00 | | |  | | --- | | 0.00 | | | |  | | --- | |  | | |  | | --- | | 总计 | | |  | | --- | | 100.00 | | |  | | --- | | 100.00 | | | | | | | | | | |  |
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|  |  | | | |  |
|  | **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200%，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主要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。  为防范无法支付到期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，产品到期前完成所投资组合中相关资产变现，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** | | |  | | --- | | **资产规模** | | |  | | --- | | **占产品资产净值的比例（%）** | | | |  | | --- | | 1 | | |  | | --- | | 永诚永兴分红1号持有定期存款 | | |  | | --- | | 21,197,100.73 | | |  | | --- | | 7.06 | | | |  | | --- | | 2 | | |  | | --- | | 永诚永兴分红1号持有定期存款 | | |  | | --- | | 17,555,364.09 | | |  | | --- | | 5.84 | | | |  | | --- | | 3 | | |  | | --- | | 建信保险资管安鑫21号持有定期存款 | | |  | | --- | | 17,250,140.80 | | |  | | --- | | 5.74 | | | |  | | --- | | 4 | | |  | | --- | | 建信保险资管安鑫21号持有定期存款 | | |  | | --- | | 17,250,140.80 | | |  | | --- | | 5.74 | | | |  | | --- | | 5 | | |  | | --- | | 永诚永兴分红1号持有定期存款 | | |  | | --- | | 14,147,798.86 | | |  | | --- | | 4.71 | | | |  | | --- | | 6 | | |  | | --- | | 永诚永兴分红1号持有定期存款 | | |  | | --- | | 14,127,862.08 | | |  | | --- | | 4.70 | | | |  | | --- | | 7 | | |  | | --- | | 永诚永兴分红1号持有定期存款 | | |  | | --- | | 14,046,764.35 | | |  | | --- | | 4.68 | | | |  | | --- | | 8 | | |  | | --- | | 永诚永兴分红1号持有定期存款 | | |  | | --- | | 10,600,947.34 | | |  | | --- | | 3.53 | | | |  | | --- | | 9 | | |  | | --- | | 永诚永兴分红1号持有定期存款 | | |  | | --- | | 10,539,710.27 | | |  | | --- | | 3.51 | | | |  | | --- | | 10 | | |  | | --- | | 建信保险资管安鑫21号持有定期存款 | | |  | | --- | | 8,625,070.40 | | |  | | --- | | 2.87 | | | | | |  |
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|  | 兴银理财丰利兴动多策略封闭式12号增强型固收类理财产品2023年第二季度报告 | | | | | |  |  |
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|  |  | | | | | |  |  |
|  | **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 | | | |  |  |
|  | |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | | |  | | --- | | **资产名称** | | |  | | --- | | **资产面额（元）** | | |  | | --- | | **承销商/发行人** | | | | | | | |  |  |
|  | |  |  |  | | --- | --- | --- | | |  |  | | --- | --- | | 无 |  | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  | 5.2 理财产品在报告期内其他关联交易 | | | |  |  |
|  | |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | | |  | | --- | | **交易标的** | | |  | | --- | | **交易金额（万元）** | | |  | | --- | | **交易类型** | | |  | | --- | | **关联方名称** | | | |  | | --- | | 兴银理财丰利兴动多策略封闭式12号增强型固收类理财产品 | | |  | | --- | | 2.27 | | |  | | --- | | 托管费 | | |  | | --- | | 兴业银行股份有限公司 | | | |  | | --- | | 兴银理财丰利兴动多策略封闭式12号增强型固收类理财产品 | | |  | | --- | | 2.06 | | |  | | --- | | 销售服务费 | | |  | | --- | | 兴业银行股份有限公司 | | | | | | | |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  | 5.3 理财产品在报告期内中的重大关联交易 | | | |  |  |
|  | |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | | |  | | --- | | **资产名称** | | |  | | --- | | **资产面额（元）** | | |  | | --- | | **交易类型** | | |  | | --- | | **关联方名称** | | | | | | | |  |  |
|  | |  |  |  | | --- | --- | --- | | |  |  | | --- | --- | | 无 |  | | | | | | | |  |  |
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|  |  | **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 | | |  | | --- | | 051010100101511471 | | |  | | --- | | 兴银理财丰利兴动多策略封闭式12号增强型固收类理财产品 | | | | | | | |  |
|  |  |  |  |  |  |  |  |  |
|  | 兴银理财有限责任公司 | | | | | |  |  |
|  | 2023年7月21日 | | | | | |  |  |
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