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|  |  |  | | |  |  | | | | |  | | |  | |
|  | **“金港湾天天享”定期报告** | | | | | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | 产品管理人：江苏张家港农村商业银行股份有限公司 | | | | | | | | | | | | |  | |
|  | 产品托管人：宁波银行股份有限公司 | | | | | | | | | | | | |  | |
|  | 发布时间：2022年09月30日 | | | | | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **1 重要提示** | | | | | | | | | | | | |  | |
|  | 产品的过往业绩并不代表其未来表现。投资有风险，投资者在作出投资决策前应仔细阅读本产品说明书。 | | | | | | | | | | | | |  | |
|  | 本报告中财务资料未经审计。 | | | | | | | | | | | | |  | |
|  | 本报告期自2022年07月01日起至09月30日止。 | | | | | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **2 产品概况** | | | | | | | | | | | | |  | |
|  | **产品名称** | | | | 金港湾天天享净值型人民币理财产品 | | | | | | | | |  | |
|  | **产品编码** | | | | TTX001 | | | | | | | | |  | |
|  | **全国银行业理财信息登记系统编码** | | | | C1115619000093 | | | | | | | | |  | |
|  | **产品运作方式** | | | | 开放式净值型 | | | | | | | | |  | |
|  | **产品类型** | | | | 固定收益类 | | | | | | | | |  | |
|  | **募集方式** | | | | 公募 | | | | | | | | |  | |
|  | **报告期末产品份额总额** | | | | 5,933,740,000.00 | | | | | | | | |  | |
|  | **报告期末单位净值** | | | | 1.0000 | | | | | | | | |  | |
|  | **报告期末累计单位净值** | | | | 1.0000 | | | | | | | | |  | |
|  | **报告期末净值增长率（年化）** | | | | 2.4644% | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **3 资产组合报告** | | | | | | | | | | | | |  | |
|  | 3.1 报告期末产品资产组合情况 | | | | | | | | | | | | |  | |
|  | **序号** | **项目** | | | | **金额（元）** | | | | | **占资产组合比例（%）** | | |  | |
|  | 1 | 固定收益投资 | | | | 6,555,535,090.62 | | | | | 97.40% | | |  | |
|  |  | 其中:银行间/交易所产品 | | | | 6,555,535,090.62 | | | | | 97.40% | | |  | |
|  |  | 其中：回购 | | | | 0.00 | | | | | 0.00% | | |  | |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  |  | 非银行间/非交易所产品 | | | | 0.00 | | | | | 0.00% | | |  |  |
|  | 2 | 银行存款合计 | | | | 175,254,539.62 | | | | | 2.60% | | |  |  |
|  | 3 | 其他资产 | | | | 0.00 | | | | | 0.00% | | |  |  |
|  | 4 | 合计 | | | | 6,730,789,630.24 | | | | | 100.00% | | |  |  |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 3.2 报告期末按债券品种分类的债券投资组合 | | | | | | | | | | | | |  |  |
|  | **序号** | **债券品种** | | | | | **金额（元）** | | | | | **占资产组合比例（%）** | | |  |
|  | 1 | 国家债券 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 2 | 央行票据 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 3 | 金融债券 | | | | | 5,104,029,056.28 | | | | | 75.83% | | |  |
|  |  | 其中：政策性金融债 | | | | | 1,246,662,676.00 | | | | | 18.52% | | |  |
|  | 4 | 企业债券 | | | | | 1,249,191,648.16 | | | | | 18.56% | | |  |
|  | 5 | 企业短期融资券 | | | | | 202,314,386.18 | | | | | 3.01% | | |  |
|  | 6 | 可转债 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 7 | 其他 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 8 | 合计 | | | | | 6,555,535,090.62 | | | | | 97.40% | | |  |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 3.3 报告期末按市值占产品资产净值比例大小排名前十的资产投资明细 | | | | | | | | | | | | |  |  |
|  | **序号** | **资产代码** | **资产名称** | | | | | **数量** | | **市值(元)** | | | **占产品资产净值比例（％）** |  |  |
|  | 1 | 180211 | 18国开11 | | | | | 350,000,000.00 | | 357,404,620.43 | | | 6.02% |  |  |
|  | 2 | 200303 | 20进出03 | | | | | 320,000,000.00 | | 323,138,648.28 | | | 5.45% |  |  |
|  | 3 | 210322 | 21进出22 | | | | | 250,000,000.00 | | 258,176,209.67 | | | 4.35% |  |  |
|  | 4 | 210312 | 21进出12 | | | | | 200,000,000.00 | | 204,225,132.94 | | | 3.44% |  |  |
|  | 5 | 112211013 | 22平安银行CD013 | | | | | 200,000,000.00 | | 198,536,086.04 | | | 3.35% |  |  |
|  | 6 | 112206042 | 22交通银行CD042 | | | | | 200,000,000.00 | | 198,296,688.60 | | | 3.34% |  |  |
|  | 7 | 112209025 | 22浦发银行CD025 | | | | | 200,000,000.00 | | 198,242,278.85 | | | 3.34% |  |  |
|  | 8 | 112205084 | 22建设银行CD084 | | | | | 200,000,000.00 | | 197,013,996.41 | | | 3.32% |  |  |
|  | 9 | 032000866 | 20江阴临港PPN001 | | | | | 100,000,000.00 | | 106,124,544.01 | | | 1.79% |  |  |
|  | 10 | 180204 | 18国开04 | | | | | 100,000,000.00 | | 103,718,064.68 | | | 1.75% |  |  |
|  |  | | |  | | | | |  | | | | |  | |
|  | 3.4 报告期末资产组合流动性风险分析 | | | | | | | | | | | | |  | |
|  | **流动性资产市值（元）** | | | **资产组合净值（元）** | | | | | **流动性资产占比（%）** | | | | |  | |
|  | 1,163,741,005.95 | | | 5,933,740,000.00 | | | | | 19.61% | | | | |  | |
|  |  | | |  | | | | |  | | | | |  | |
|  | 报告期内，产品管理人通过合理安排资产配置结构，保持一定比例的高流动性资产，控制资产久期、杠杆融资比例，管控产品流动性风险。持仓中利率债和中高等级信用债占比较高，对于关键时点的规模变动和资金面波动都有充足的准备，且融资渠道畅通多元，风险总体可控。 | | | | | | | | | | | | |  | |
|  |  | | |  | | | | |  | | | | |  | |
|  | 江苏张家港农村商业银行股份有限公司 | | | | | | | | | | | | |  | |
|  | 2022年09月30日 | | | | | | | | | | | | |  | |