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|  |  |  | | |  |  | | | | |  | | |  | |
|  | **“金港湾瑞享9号”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9号净值型人民币理财产品 | | | | | | | | |  | |
|  | **产品编码** | | | | RX09 | | | | | | | | |  | |
|  | **全国银行业理财信息登记系统编码** | | | | C1115620000013 | | | | | | | | |  | |
|  | **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** | | | | 1,646,078,761.88 | | | | | | | | |  | |
|  | **报告期末单位净值** | | | | 1.0833 | | | | | | | | |  | |
|  | **报告期末累计单位净值** | | | | 1.0833 | | | | | | | | |  | |
|  | **报告期末净值增长率（年化）** | | | | 4.4447% | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **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 | | | | 1,958,343,493.19 | | | | | 99.79% | | |  | |
|  |  | 其中:银行间/交易所产品 | | | | 1,782,691,389.96 | | | | | 90.84% | | |  | |
|  |  | 其中：回购 | | | | 0.00 | | | | | 0.00% | | |  | |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  |  | 非银行间/非交易所产品 | | | | 175,652,103.23 | | | | | 8.95% | | |  |  |
|  | 2 | 权益投资 | | | | 297,000.00 | | | | | 0.02% | | |  |  |
|  |  | 其中：基金 | | | | 297,000.00 | | | | | 0.02% | | |  |  |
|  | 3 | 银行存款合计 | | | | 3,887,642.37 | | | | | 0.20% | | |  |  |
|  | 4 | 其他资产 | | | | 0.00 | | | | | 0.00% | | |  |  |
|  | 5 | 合计 | | | | 1,962,528,135.56 | | | | | 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 | | | | | 261,151,029.05 | | | | | 13.31% | | |  |
|  | 2 | 央行票据 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 3 | 金融债券 | | | | | 245,608,569.74 | | | | | 12.51% | | |  |
|  |  | 其中：政策性金融债 | | | | | 174,223,706.72 | | | | | 8.88% | | |  |
|  | 4 | 企业债券 | | | | | 1,275,931,791.17 | | | | | 65.01% | | |  |
|  | 5 | 企业短期融资券 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 6 | 可转债 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 7 | 其他 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 8 | 合计 | | | | | 1,782,691,389.96 | | | | | 90.84% | | |  |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 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 | TL1H | 华润信托桃李1号单一资金信托 | | | | | 123,773,841.99 | | 133,691,671.62 | | | 7.50% |  |  |
|  | 2 | 220013 | 22附息国债13 | | | | | 110,000,000.00 | | 110,750,216.58 | | | 6.21% |  |  |
|  | 3 | 220018 | 22附息国债18 | | | | | 90,000,000.00 | | 89,859,767.67 | | | 5.04% |  |  |
|  | 4 | 220201 | 22国开01 | | | | | 80,000,000.00 | | 81,283,754.52 | | | 4.56% |  |  |
|  | 5 | 210218 | 21国开18 | | | | | 70,000,000.00 | | 72,366,169.73 | | | 4.06% |  |  |
|  | 6 | 177882 | 21盐控01 | | | | | 60,000,000.00 | | 62,692,207.29 | | | 3.52% |  |  |
|  | 7 | 102280728 | 22嘉兴高新MTN001 | | | | | 50,000,000.00 | | 51,483,418.49 | | | 2.89% |  |  |
|  | 8 | 185576 | 22海宁01 | | | | | 50,000,000.00 | | 51,423,009.59 | | | 2.88% |  |  |
|  |  |  |  |  | | | |  |  |  | | |  |  | |
|  | 9 | 177999 | 21仑城01 | | | | | 50,000,000.00 | | 51,205,342.47 | | | 2.87% |  | |
|  | 10 | 178361 | 21椒发01 | | | | | 50,000,000.00 | | 50,955,671.24 | | | 2.86% |  | |
|  |  |  |  |  | | | |  |  |  | | |  |  | |
|  | 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）** | | | **产品资产净值（元）** | | | | | **流动性资产占比（%）** | | | | |  | |
|  | 105,745,179.42 | | | 1,783,171,474.20 | | | | | 5.93% | | | | |  | |
|  |  |  |  |  | | | |  |  |  | | |  |  | |
|  | 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 | | | | | | | | | | | | |  | |