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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：2024年06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2024年01月01日起至06月30日止。 | | | | |  |
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|  | **2 产品概况** | | | | |  |
|  | **产品名称** | | 金港湾瑞享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** | | 1,360,561,574.66 | | |  |
|  | **报告期末单位净值** | | 1.1592 | | |  |
|  | **报告期末累计单位净值** | | 1.1592 | | |  |
|  | **报告期末净值增长率（年化）** | | 4.0353% | | |  |
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|  | **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 | | 1,993,786,237.16 | 99.79% |  |
|  |  | 其中:银行间/交易所产品 | | 1,843,963,134.94 | 92.29% |  |
|  |  | 其中：回购 | | 0.00 | 0.00% |  |

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|  |  | 非银行间/非交易所产品 | | 149,823,102.22 | | | | 7.50% | | |  |  |
|  | 2 | 权益投资 | | 3,734,600.00 | | | | 0.19% | | |  |  |
|  |  | 其中：基金 | | 3,734,600.00 | | | | 0.19% | | |  |  |
|  | 3 | 银行存款合计 | | 475,146.29 | | | | 0.02% | | |  |  |
|  | 4 | 其他资产 | | 0.00 | | | | 0.00% | | |  |  |
|  | 5 | 合计 | | 1,997,995,983.45 | | | | 100.00% | | |  |  |
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|  | 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 | | | 61,810,107.68 | | | | 3.09% | | |  |
|  | 2 | 央行票据 | | | 0.00 | | | | 0.00% | | |  |
|  | 3 | 金融债券 | | | 461,585,902.29 | | | | 23.10% | | |  |
|  |  | 其中：政策性金融债 | | | 152,513,739.79 | | | | 7.63% | | |  |
|  | 4 | 企业债券 | | | 1,320,567,124.97 | | | | 66.09% | | |  |
|  | 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 | | | 1,843,963,134.94 | | | | 92.28% | | |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | 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 | | | 119,940,172.30 | 138,081,544.35 | | | 8.75% |  |  |
|  | 2 | 220202 | 22国开02 | | | 100,000,000.00 | 101,432,064.38 | | | 6.43% |  |  |
|  | 3 | 032280767 | 22金开国控PPN001 | | | 60,000,000.00 | 61,338,976.56 | | | 3.89% |  |  |
|  | 4 | 2028042 | 20兴业银行永续债 | | | 50,000,000.00 | 53,376,828.08 | | | 3.38% |  |  |
|  | 5 | 102380300 | 23南浦口MTN003 | | | 50,000,000.00 | 52,036,069.95 | | | 3.30% |  |  |
|  | 6 | 2271578 | 22辽宁债24 | | | 50,000,000.00 | 51,520,296.72 | | | 3.27% |  |  |
|  | 7 | 2020016 | 20江苏银行永续债 | | | 50,000,000.00 | 51,124,348.63 | | | 3.24% |  |  |
|  | 8 | 210218 | 21国开18 | | | 50,000,000.00 | 51,081,675.41 | | | 3.24% |  |  |

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|  | 9 | 102280728 | 22嘉兴高新MTN001 | | 50,000,000.00 | | 50,949,191.78 | 3.23% |  |  |
|  | 10 | 112304023 | 23中国银行CD023 | | 50,000,000.00 | | 49,944,705.05 | 3.17% |  |  |
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|  | 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（%）** | | |  |  |
|  | 152,988,886.08 | | | 1,577,176,486.22 | | 9.70% | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  | 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。 | | | | | | | |  |  |
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|  | 江苏张家港农村商业银行股份有限公司 | | | | | | | | |  |
|  | 2024年06月30日 | | | | | | | |  |  |