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|  | **“金港湾瑞享6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：南京银行股份有限公司 | | | | |  |
|  | 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6号净值型人民币理财产品 | | |  |
|  | **产品编码** | | RX06 | | |  |
|  | **全国银行业理财信息登记系统编码** | | C1115619000070 | | |  |
|  | **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** | | 1,714,087,226.05 | | |  |
|  | **报告期末单位净值** | | 1.2342 | | |  |
|  | **报告期末累计单位净值** | | 1.2342 | | |  |
|  | **报告期末净值增长率（年化）** | | 4.0759% | | |  |
|  |  |  |  |  |  |  |
|  | **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 | | 2,560,503,780.84 | 96.66% |  |
|  |  | 其中:银行间/交易所产品 | | 2,234,623,910.83 | 84.36% |  |
|  |  | 其中：回购 | | 0.00 | 0.00% |  |

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|  |  | 非银行间/非交易所产品 | | 325,879,870.01 | | | | 12.30% | | |  |  |
|  | 2 | 权益投资 | | 8,881,600.00 | | | | 0.34% | | |  |  |
|  |  | 其中：基金 | | 8,881,600.00 | | | | 0.34% | | |  |  |
|  | 3 | 银行存款合计 | | 79,493,633.76 | | | | 3.00% | | |  |  |
|  | 4 | 其他资产 | | 0.00 | | | | 0.00% | | |  |  |
|  | 5 | 合计 | | 2,648,879,014.60 | | | | 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 | | | 0.00 | | | | 0.00% | | |  |
|  | 2 | 央行票据 | | | 0.00 | | | | 0.00% | | |  |
|  | 3 | 金融债券 | | | 360,191,813.41 | | | | 13.60% | | |  |
|  |  | 其中：政策性金融债 | | | 182,773,194.65 | | | | 6.90% | | |  |
|  | 4 | 企业债券 | | | 1,874,432,097.42 | | | | 70.76% | | |  |
|  | 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 | | | 2,234,623,910.83 | | | | 84.36% | | |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | 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 | | | 186,871,606.04 | 215,136,592.37 | | | 10.17% |  |  |
|  | 2 | 220322 | 22进出22 | | | 70,000,000.00 | 71,435,363.77 | | | 3.38% |  |  |
|  | 3 | 2128044 | 21工商银行永续债02 | | | 50,000,000.00 | 52,856,050.00 | | | 2.50% |  |  |
|  | 4 | 2228023 | 22中国银行永续债01 | | | 50,000,000.00 | 52,410,500.00 | | | 2.48% |  |  |
|  | 5 | 253251 | 23长交F5 | | | 50,000,000.00 | 52,035,294.52 | | | 2.46% |  |  |
|  | 6 | 032300442 | 23江宁交通PPN004 | | | 50,000,000.00 | 51,700,942.62 | | | 2.44% |  |  |
|  | 7 | 032380699 | 23嘉善国投PPN003 | | | 50,000,000.00 | 51,621,038.25 | | | 2.44% |  |  |
|  | 8 | 102103201 | 21湖州城投MTN003(乡村振兴) | | | 50,000,000.00 | 51,201,524.32 | | | 2.42% |  |  |

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|  | 9 | 032100299 | 21富阳交通PPN002 | | 50,000,000.00 | | 50,602,121.64 | 2.39% |  |  |
|  | 10 | 005171 | 富国景利纯债债券 | | 46,556,720.26 | | 50,448,862.07 | 2.38% |  |  |
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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（%）** | | |  |  |
|  | 262,266,828.41 | | | 2,115,546,474.93 | | 12.40% | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  | 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 | | | | | | | |  |  |