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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2024年07月01日起至09月30日止。 | | | | | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **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** | | | | 1,441,479,990.00 | | | | | | | | |  | |
|  | **报告期末单位净值** | | | | 1.1666 | | | | | | | | |  | |
|  | **报告期末累计单位净值** | | | | 1.1666 | | | | | | | | |  | |
|  | **报告期末净值增长率（年化）** | | | | 2.5422% | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **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 | | | | 1,876,710,487.02 | | | | | 99.38% | | |  | |
|  |  | 其中:银行间/交易所产品 | | | | 1,806,625,048.28 | | | | | 95.67% | | |  | |
|  |  | 其中：回购 | | | | 54,004,106.70 | | | | | 2.86% | | |  | |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  |  | 非银行间/非交易所产品 | | | | 70,085,438.74 | | | | | 3.71% | | |  |  |
|  | 2 | 权益投资 | | | | 4,463,872.61 | | | | | 0.24% | | |  |  |
|  |  | 其中：基金 | | | | 4,463,872.61 | | | | | 0.24% | | |  |  |
|  | 3 | 银行存款合计 | | | | 7,120,611.45 | | | | | 0.38% | | |  |  |
|  | 4 | 其他资产 | | | | 0.00 | | | | | 0.00% | | |  |  |
|  | 5 | 合计 | | | | 1,888,294,971.08 | | | | | 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 | | | | | 10,363,566.44 | | | | | 0.55% | | |  |
|  | 2 | 央行票据 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 3 | 金融债券 | | | | | 443,878,949.13 | | | | | 23.51% | | |  |
|  |  | 其中：政策性金融债 | | | | | 214,659,204.59 | | | | | 11.37% | | |  |
|  | 4 | 企业债券 | | | | | 1,298,378,426.01 | | | | | 68.76% | | |  |
|  | 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 | | | | | 1,752,620,941.58 | | | | | 92.82% | | |  |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 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 | 220202 | 22国开02 | | | | | 100,000,000.00 | | 101,833,186.30 | | | 6.06% |  |  |
|  | 2 | TL1H | 华润信托桃李1号单一资金信托 | | | | | 60,047,189.71 | | 70,085,438.74 | | | 4.17% |  |  |
|  | 3 | 032280767 | 22金开国控PPN001 | | | | | 60,000,000.00 | | 59,771,901.51 | | | 3.55% |  |  |
|  | 4 |  | 回购 | | | | | 59,000,000.00 | | 54,004,106.70 | | | 3.21% |  |  |
|  | 5 | 2028042 | 20兴业银行永续债 | | | | | 50,000,000.00 | | 53,529,887.67 | | | 3.18% |  |  |
|  | 6 | 102380300 | 23南浦口MTN003 | | | | | 50,000,000.00 | | 52,146,620.22 | | | 3.10% |  |  |
|  | 7 | 2020016 | 20江苏银行永续债 | | | | | 50,000,000.00 | | 51,337,752.74 | | | 3.05% |  |  |
|  | 8 | 210218 | 21国开18 | | | | | 50,000,000.00 | | 51,282,990.16 | | | 3.05% |  |  |
|  |  |  |  |  | | | |  |  |  | | |  |  |  |
|  | 9 | 102280728 | 22嘉兴高新MTN001 | | | | | 50,000,000.00 | | 51,164,868.49 | | | 3.04% |  |  |
|  | 10 | 240203 | 24国开03 | | | | | 40,000,000.00 | | 41,174,192.79 | | | 2.45% |  |  |
|  |  |  |  |  | | | |  |  |  | | |  |  |  |
|  | 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（%）** | | | | |  |  |
|  | 160,236,787.91 | | | 1,681,685,097.80 | | | | | 9.53% | | | | |  |  |
|  |  |  |  |  | | | |  |  |  | | |  |  |  |
|  | 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 | | | | | | | | | | | | | |  |
|  | 2024年09月30日 | | | | | | | | | | | | |  |  |