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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：2023年12月31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2023年01月01日起至12月31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** | | 1,755,151,730.44 | | |  |
|  | **报告期末单位净值** | | 1.2096 | | |  |
|  | **报告期末累计单位净值** | | 1.2096 | | |  |
|  | **报告期末净值增长率（年化）** | | 4.5942% | | |  |
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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 | | 2,321,950,165.92 | 99.51% |  |
|  |  | 其中:银行间/交易所产品 | | 2,046,393,730.04 | 87.70% |  |
|  |  | 其中：回购 | | 0.00 | 0.00% |  |

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|  |  | 非银行间/非交易所产品 | | 275,556,435.88 | | | | 11.81% | | |  |  |
|  | 2 | 权益投资 | | 9,624,160.00 | | | | 0.41% | | |  |  |
|  |  | 其中：基金 | | 9,624,160.00 | | | | 0.41% | | |  |  |
|  | 3 | 银行存款合计 | | 1,808,519.35 | | | | 0.08% | | |  |  |
|  | 4 | 其他资产 | | 0.00 | | | | 0.00% | | |  |  |
|  | 5 | 合计 | | 2,333,382,845.27 | | | | 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 | | | 121,510,971.15 | | | | 5.21% | | |  |
|  | 2 | 央行票据 | | | 0.00 | | | | 0.00% | | |  |
|  | 3 | 金融债券 | | | 337,935,199.47 | | | | 14.48% | | |  |
|  |  | 其中：政策性金融债 | | | 182,812,372.85 | | | | 7.83% | | |  |
|  | 4 | 企业债券 | | | 1,586,947,559.42 | | | | 68.01% | | |  |
|  | 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 | | | 2,046,393,730.04 | | | | 87.70% | | |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | 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 | | | 218,125,117.16 | 245,519,147.43 | | | 11.56% |  |  |
|  | 2 | 230022 | 23附息国债22 | | | 120,000,000.00 | 121,510,971.15 | | | 5.72% |  |  |
|  | 3 | 230301 | 23进出01 | | | 70,000,000.00 | 71,400,188.20 | | | 3.36% |  |  |
|  | 4 | 220322 | 22进出22 | | | 70,000,000.00 | 70,598,018.80 | | | 3.33% |  |  |
|  | 5 | 2228023 | 22中国银行永续债01 | | | 50,000,000.00 | 52,358,600.00 | | | 2.47% |  |  |
|  | 6 | 188311 | 21虞国01 | | | 50,000,000.00 | 51,268,200.69 | | | 2.41% |  |  |
|  | 7 | 2128044 | 21工商银行永续债02 | | | 50,000,000.00 | 51,174,700.00 | | | 2.41% |  |  |
|  | 8 | 032300442 | 23江宁交通PPN004 | | | 50,000,000.00 | 50,798,401.64 | | | 2.39% |  |  |

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|  | 9 | 032380699 | 23嘉善国投PPN003 | | 50,000,000.00 | | 50,753,306.01 | 2.39% |  |  |
|  | 10 | 102103201 | 21湖州城投MTN003(乡村振兴) | | 50,000,000.00 | | 50,339,668.85 | 2.37% |  |  |
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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（%）** | | |  |  |
|  | 184,620,892.20 | | | 2,123,080,123.97 | | 8.70% | | |  |  |
|  |  |  |  |  |  |  |  |  |  |  |
|  | 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 | | | | | | | | |  |
|  | 2023年12月31日 | | | | | | | |  |  |