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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **“金港湾惠享（私募版）1919期”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：2021年03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2021年01月01日起至03月31日止。 | | | | | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **2 产品概况** | | | | | | | | | | | | |  | |
|  | **产品名称** | | | | 金港湾惠享（私募版）1919期 | | | | | | | | |  | |
|  | **产品编码** | | | | HXSM1919 | | | | | | | | |  | |
|  | **全国银行业理财信息登记系统编码** | | | | C1115620A000015 | | | | | | | | |  | |
|  | **产品运作方式** | | | | 封闭式净值型 | | | | | | | | |  | |
|  | **产品类型** | | | | 固定收益类 | | | | | | | | |  | |
|  | **募集方式** | | | | 私募 | | | | | | | | |  | |
|  | **报告期末产品份额总额** | | | | 200,000,000.00 | | | | | | | | |  | |
|  | **报告期末单位净值** | | | | 1.0094 | | | | | | | | |  | |
|  | **报告期末累计单位净值** | | | | 1.0094 | | | | | | | | |  | |
|  | **报告期末净值增长率（年化）** | | | | 2.1582% | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **3 资产组合报告** | | | | | | | | | | | | |  | |
|  | 3.1 报告期末资产组合情况 | | | | | | | | | | | | |  | |
|  | **序号** | **项目** | | | | **金额（元）** | | | | | **占资产组合比例（%）** | | |  | |
|  | 1 | 固定收益投资 | | | | 217,142,819.14 | | | | | 99.61% | | |  | |
|  |  | 其中:银行间/交易所产品 | | | | 217,142,819.14 | | | | | 99.61% | | |  | |
|  |  | 其中：回购 | | | | 0.00 | | | | | 0.00% | | |  | |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  |  | 非银行间/非交易所产品 | | | | 0.00 | | | | | 0.00% | | |  |  |
|  | 2 | 银行存款合计 | | | | 851,607.72 | | | | | 0.39% | | |  |  |
|  | 3 | 其他资产 | | | | 0.00 | | | | | 0.00% | | |  |  |
|  | 4 | 合计 | | | | 217,994,426.86 | | | | | 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 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 2 | 央行票据 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 3 | 金融债券 | | | | | 0.00 | | | | | 0.00% | | |  |
|  |  | 其中：政策性金融债 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 4 | 企业债券 | | | | | 217,142,819.14 | | | | | 99.61% | | |  |
|  | 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 | | | | | 217,142,819.14 | | | | | 99.61% | | |  |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 3.3 报告期末按市值占产品资产组合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)** | | | **占产品资产组合比例（％）** |  |  |
|  | 1 | 031773015 | 17太仓港PPN001 | | | | | 50,000,000.00 | | 50,574,843.75 | | | 23.20% |  |  |
|  | 2 | 031775014 | 17江宁交通PPN001 | | | | | 40,000,000.00 | | 42,281,977.17 | | | 19.40% |  |  |
|  | 3 | 031900533 | 19江宁交通PPN002 | | | | | 30,000,000.00 | | 31,782,288.48 | | | 14.58% |  |  |
|  | 4 | 101658052 | 16常交通MTN001 | | | | | 30,000,000.00 | | 30,797,801.98 | | | 14.13% |  |  |
|  | 5 | 031900505 | 19杭州湾新PPN002 | | | | | 20,000,000.00 | | 20,947,441.62 | | | 9.61% |  |  |
|  | 6 | 031771022 | 17武进经发PPN001 | | | | | 20,000,000.00 | | 20,837,969.82 | | | 9.56% |  |  |
|  | 7 | 102000052 | 20中建材MTN001 | | | | | 20,000,000.00 | | 19,920,496.32 | | | 9.14% |  |  |
|  |  |  |  | | | | |  | |  | | |  |  |  |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 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）** | | | **资产组合净值（元）** | | | | | **流动性资产占比（%）** | | | | |  | |
|  | 851,607.72 | | | 201,876,243.39 | | | | | 0.42% | | | | |  | |
|  |  | | |  | | | | |  | | | | |  | |
|  | 产品管理人通过合理安排资产配置结构，保持一定比例的流动性资产，控制资产久期、杠杆融资比例，管控产品流动性风险。持仓中主要以一定比例的中高等级信用债或非标资产为主，风险总体可控。 | | | | | | | | | | | | |  | |
|  |  | | |  | | | | |  | | | | |  | |
|  | 江苏张家港农村商业银行股份有限公司 | | | | | | | | | | | | |  | |
|  | 2021年03月31日 | | | | | | | | | | | | |  | |