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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **“金港湾惠享（私募版）1917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）1917期 | | | | | | | | |  | |
|  | **产品编码** | | | | HXSM1917 | | | | | | | | |  | |
|  | **全国银行业理财信息登记系统编码** | | | | C1115620A000013 | | | | | | | | |  | |
|  | **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** | | | | 300,000,000.00 | | | | | | | | |  | |
|  | **报告期末单位净值** | | | | 1.0132 | | | | | | | | |  | |
|  | **报告期末累计单位净值** | | | | 1.0132 | | | | | | | | |  | |
|  | **报告期末净值增长率（年化）** | | | | 2.6731% | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **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 | | | | 252,950,937.11 | | | | | 82.12% | | |  | |
|  |  | 其中:银行间/交易所产品 | | | | 51,087,868.62 | | | | | 16.59% | | |  | |
|  |  | 其中：回购 | | | | 0.00 | | | | | 0.00% | | |  | |
|  |  |  |  |  | |  |  |  |  |  |  |  |  |  |  |
|  |  | 非银行间/非交易所产品 | | | | 201,863,068.49 | | | | | 65.54% | | |  |  |
|  | 2 | 银行存款合计 | | | | 55,068,032.79 | | | | | 17.88% | | |  |  |
|  | 3 | 其他资产 | | | | 0.00 | | | | | 0.00% | | |  |  |
|  | 4 | 合计 | | | | 308,018,969.90 | | | | | 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 | | | | | 51,087,868.62 | | | | | 16.59% | | |  |
|  | 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 | | | | | 51,087,868.62 | | | | | 16.59% | | |  |
|  |  |  |  |  | |  |  |  |  |  |  |  |  |  |  |
|  | 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 | XHT7H | 鑫元基金-鑫合通7号资产管理计划 | | | | | 117,800,000.00 | | 140,182,000.00 | | | 45.51% |  |  |
|  | 2 | 888-19088081 | 江苏省张家港经济开发区实业总公司2019年度第一期理财直接融资工具 | | | | | 60,000,000.00 | | 61,681,068.49 | | | 20.03% |  |  |
|  | 3 | 031773015 | 17太仓港PPN001 | | | | | 50,000,000.00 | | 51,087,868.62 | | | 16.59% |  |  |
|  |  |  |  | | | | |  | |  | | |  |  |  |
|  |  |  |  |  | |  |  |  |  |  |  |  |  |  |  |
|  | 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（%）** | | | | |  |  |
|  | 55,068,032.79 | | | 303,951,435.81 | | | | | 18.12% | | | | |  |  |
|  |  | | | | | | | | | | | | |  | |
|  | 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 | | | | | | | | | | | | |  | |