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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **“金港湾惠享（私募版）1921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）1921期 | | | | | | | | |  | |
|  | **产品编码** | | | | HXSM1921 | | | | | | | | |  | |
|  | **全国银行业理财信息登记系统编码** | | | | C1115620A000019 | | | | | | | | |  | |
|  | **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** | | | | 250,000,000.00 | | | | | | | | |  | |
|  | **报告期末单位净值** | | | | 1.0061 | | | | | | | | |  | |
|  | **报告期末累计单位净值** | | | | 1.0061 | | | | | | | | |  | |
|  | **报告期末净值增长率（年化）** | | | | 1.9490% | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **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 | | | | 224,107,175.61 | | | | | 79.16% | | |  | |
|  |  | 其中:银行间/交易所产品 | | | | 213,987,337.48 | | | | | 75.59% | | |  | |
|  |  | 其中：回购 | | | | 0.00 | | | | | 0.00% | | |  | |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  |  | 非银行间/非交易所产品 | | | | 10,119,838.13 | | | | | 3.57% | | |  |  |
|  | 2 | 银行存款合计 | | | | 58,982,735.62 | | | | | 20.84% | | |  |  |
|  | 3 | 其他资产 | | | | 0.00 | | | | | 0.00% | | |  |  |
|  | 4 | 合计 | | | | 283,089,911.23 | | | | | 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 | | | | | 10,172,972.63 | | | | | 3.59% | | |  |
|  | 2 | 央行票据 | | | | | 0.00 | | | | | 0.00% | | |  |
|  | 3 | 金融债券 | | | | | 71,122,908.39 | | | | | 25.12% | | |  |
|  |  | 其中：政策性金融债 | | | | | 20,454,732.90 | | | | | 7.23% | | |  |
|  | 4 | 企业债券 | | | | | 132,691,456.46 | | | | | 46.87% | | |  |
|  | 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 | | | | | 213,987,337.48 | | | | | 75.58% | | |  |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 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 | 101900312 | 19赣高速MTN001 | | | | | 30,000,000.00 | | 31,079,599.95 | | | 10.98% |  |  |
|  | 2 | 032000872 | 20溧水城建PPN003 | | | | | 30,000,000.00 | | 30,717,596.58 | | | 10.85% |  |  |
|  | 3 | 1928037 | 19交通银行02 | | | | | 30,000,000.00 | | 30,241,721.93 | | | 10.68% |  |  |
|  | 4 | 101801475 | 18鄂联投MTN007 | | | | | 20,000,000.00 | | 20,544,414.16 | | | 7.26% |  |  |
|  | 5 | 200215 | 20国开15 | | | | | 20,000,000.00 | | 20,454,732.90 | | | 7.23% |  |  |
|  | 6 | 091900018 | 19华泰证券金融债01 | | | | | 20,000,000.00 | | 20,426,453.56 | | | 7.22% |  |  |
|  | 7 | 101901703 | 19苏国信MTN005 | | | | | 20,000,000.00 | | 20,137,265.88 | | | 7.11% |  |  |
|  | 8 | 032100299 | 21富阳交通PPN002 | | | | | 20,000,000.00 | | 20,048,396.48 | | | 7.08% |  |  |
|  | 9 | 200012 | 20附息国债12 | | | | | 10,000,000.00 | | 10,172,972.63 | | | 3.59% |  |  |
|  | 10 | 151091 | 19北仑01 | | | | | 10,000,000.00 | | 10,164,183.41 | | | 3.59% |  |  |
|  |  | | |  | | | | |  | | | | |  | |
|  | 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（%）** | | | | |  | |
|  | 8,329,401.96 | | | 251,531,277.60 | | | | | 3.31% | | | | |  | |
|  |  | | |  | | | | |  | | | | |  | |
|  | 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 | | | | | | | | | | | | |  | |