|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **“金港湾惠享（私募版）1914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：招商银行股份有限公司 | | | | | | | | | | | | |  | |
|  | 发布时间：2020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2020年07月01日起至09月30日止。 | | | | | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **2 产品概况** | | | | | | | | | | | | |  | |
|  | **产品名称** | | | | 金港湾惠享（私募版）1914期 | | | | | | | | |  | |
|  | **产品编码** | | | | HXSM1914 | | | | | | | | |  | |
|  | **全国银行业理财信息登记系统编码** | | | | C1115619A000066 | | | | | | | | |  | |
|  | **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** | | | | 500,000,000.00 | | | | | | | | |  | |
|  | **报告期末单位净值** | | | | 1.0415 | | | | | | | | |  | |
|  | **报告期末累计单位净值** | | | | 1.0415 | | | | | | | | |  | |
|  | **报告期末净值增长率（年化）** | | | | 4.58% | | | | | | | | |  | |
|  |  |  | | |  |  | | | | |  | | |  | |
|  | **3 投资组合报告** | | | | | | | | | | | | |  | |
|  | 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 | | | | 519,448,772.18 | | | | | 98.72% | | |  | |
|  |  | 其中:银行间/交易所产品 | | | | 244,808,965.83 | | | | | 46.53% | | |  | |
|  |  | 其中：回购 | | | | 49,704,499.74 | | | | | 9.45% | | |  | |
|  |  | 非银行间/非交易所产品 | | | | 274,639,806.35 | | | | | 52.20% | | |  | |
|  | 2 | 银行存款合计 | | | | 6,709,097.82 | | | | | 1.28% | | |  | |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 3 | 其他资产 | | | | 0.00 | | | | | 0.00% | | |  |  |
|  | 4 | 合计 | | | | 526,157,870.00 | | | | | 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 | | | | | 61,757,492.92 | | | | | 11.74% | | |  |
|  |  | 其中：政策性金融债 | | | | | 10,164,014.43 | | | | | 1.93% | | |  |
|  | 4 | 企业债券 | | | | | 133,346,973.17 | | | | | 25.34% | | |  |
|  | 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 | | | | | 195,104,466.09 | | | | | 37.08% | | |  |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 3.3 报告期末按市值占产品资产组合比例大小排名的前十名资产投资明细 | | | | | | | | | | | | |  |  |
|  | **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 | 19CFZR0725 | 启东市城市建设投资开发有限公司2019年度第五期债权融资计划 | | | | | 100,000,000.00 | | 100,540,273.97 | | | 19.11% |  |  |
|  | 2 | fbzc-zg2019042901 | 中海汇誉2019-49金华城投专项债权投资集合资金信托计划 | | | | | 100,000,000.00 | | 100,185,532.38 | | | 19.04% |  |  |
|  | 3 | XHT7H | 鑫元基金-鑫合通7号资产管理计划 | | | | | 63,500,000.00 | | 73,914,000.00 | | | 14.05% |  |  |
|  | 4 | 101900506 | 19南京浦口MTN002 | | | | | 50,000,000.00 | | 51,728,016.95 | | | 9.83% |  |  |
|  | 5 | 031773015 | 17太仓港PPN001 | | | | | 50,000,000.00 | | 50,061,881.84 | | | 9.51% |  |  |
|  | 6 |  | 回购 | | | | | 54,000,000.00 | | 49,704,499.74 | | | 9.45% |  |  |
|  | 7 | 101800398 | 18广州地铁MTN002 | | | | | 30,000,000.00 | | 31,557,074.38 | | | 6.00% |  |  |
|  | 8 | 155814 | 19兴业G1 | | | | | 30,000,000.00 | | 31,117,763.42 | | | 5.91% |  |  |
|  | 9 | 155358 | 19华泰G3 | | | | | 20,000,000.00 | | 20,475,715.07 | | | 3.89% |  |  |
|  | 10 | 200201 | 20国开01 | | | | | 10,000,000.00 | | 10,164,014.43 | | | 1.93% |  |  |
|  |  |  |  | | |  |  |  | |  |  |  |  |  |  |
|  | 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（%）** | | | | |  | |
|  | 16,873,112.25 | | | 520,766,849.32 | | | | | 3.24% | | | | |  | |
|  |  | | |  | | | | |  | | | | |  | |
|  | 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 | | | | | | | | | | | | |  | |
|  | 2020年09月30日 | | | | | | | | | | | | |  | |