



**华夏基金(香港)有限公司**  
CHINA ASSET MANAGEMENT (HONG KONG) LIMITED

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**Disclosure on Securities Lending, Repo  
and Reverse Repo Transactions**

*ChinaAMC HSI ESG ETF*

**For the year ended 31 December 2023**



## Summary

As a tool for return enhancement, ChinaAMC HSI ESG ETF (the “Sub-Fund”) has entered into securities lending transactions while adhering to its maximum level of up to 50% of the Sub-Fund’s net asset value (“NAV”). As of 29 December 2023, the Sub-Fund’s securities lending position totaled \$ 23,127,588, representing 2.49% of the NAV. Detailed data are presented in the following sections.

### Part I – Global Data

(a) The amount of securities on loan as proportion of the fund’s assets under management	2.49%
(b) The absolute amount of assets engaged in securities lending	23,127,588
(c) The absolute amount of the repo book	N/A
(d) The absolute amount of the reverse repo book	N/A

### Part II – Concentration Data

(a) Top counterparties of securities lending transactions

Name of Counterparty	Amount (US dollar)
<b>GOLDMAN SACHS INTERNATIONAL</b>	<b>22,357,667</b>
<b>BNP PARIBAS ARBITRAGE LONDON/PARIS</b>	<b>288,514</b>
<b>THE HONG KONG &amp; SHANGHAI BANKING CORPORATION LTD</b>	<b>260,858</b>
<b>NATIXIS</b>	<b>220,549</b>

### Part III – Aggregate Transaction Data

(a) Securities financing transactions and securities borrowing transactions (in aggregate)

Term	Amount (US dollar)
<b>Open</b>	<b>23,127,588</b>



Currency	Amount (US dollar)
HKD	23,127,588

Geography	Amount (US dollar)
China - Hong Kong	260,858
USA	22,357,667
Europe Union	509,063

Settlement and Clearing	Amount (US dollar)
Bilateral	23,127,588

(b) Collateral (in aggregate)

Type	Amount (US dollar)
Cash, Cash-equivalent & Money Market Instrument	274,259
Government Debt - Investment Grade	25,197,617

Currency	Amount (US dollar)
EUR	24,662,354
JPY	809,522

Tenor	Amount (US dollar)
Open	25,471,876

**Part IV – Re-use and Re-hypothecation of Data**

- a) Share of collateral received that is re-used or re-hypothecated, compared to the maximum authorized amount of any  
No reinvestment



**b) Information on any restrictions on type of collateral received**

For any non-cash collaterals, such as equity securities and fixed income securities, which may be received as collaterals in respect of the securities lending transactions, the Sub-Fund may hold not more than 30% of its NAV in securities which are not constituents of the Index.

Eligible collateral include cash, cash equivalents, government bonds, supranational bonds, corporate bonds, stocks, funds and money market instruments.

Collateral generally should not include (i) structured products whose payouts rely on embedded FDIs or synthetic instruments; (ii) securities issued by special purpose vehicles, special investment vehicles or similar entities; (iii) securitised products; or (iv) unlisted collective investment schemes.

**Part V - Return Data**

Type	Amount (US dollar)
Revenue - To fund	4,768
Revenue - To other parties	2,044
Direct and Indirect Expense - To fund	
Direct and Indirect Expense - To other parties	

**Part VI – Custodians**

Name of Custodian	Amount of Collateral Assets Held
JP Morgan Luxembourg S.A	815,100
Bank of New York Mellon	24,656,776

**Part VII – Collateral in Other Accounts**

The proportion of collateral posted by funds which are held in segregated accounts, pooled accounts, or in any other accounts.

Type	Proportion (in %) of collateral posted by the fund
Segregated accounts	100.00%
Pooled accounts	
Other accounts	