



**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 Hang Seng Hong Kong Biotech Index ETF*

**For the year ended 31 December 2023**



## Summary

As a tool for return enhancement, ChinaAMC Hang Seng Biotech 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 \$ 7,485,013, representing 9.37% 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 | 9.37%     |
| (b) The absolute amount of assets engaged in securities lending                          | 7,485,013 |
| (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>3,623,703</b>   |
| <b>BNP PARIBAS ARBITRAGE LONDON/PARIS</b>                   | <b>1,753,150</b>   |
| <b>THE HONG KONG &amp; SHANGHAI BANKING CORPORATION LTD</b> | <b>1,145,924</b>   |
| <b>NATIXIS</b>  | <b>962,235</b>     |
|   |                    |

### Part III – Aggregate Transaction Data

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

| Term        | Amount (US dollar) |
|-------------|--------------------|
| <b>Open</b> | <b>7,485,013</b>   |
|             |                    |



| Currency | Amount (US dollar) |
|----------|--------------------|
| HKD      | 7,485,013          |
|          |                    |
|          |                    |
|          |                    |

| Geography         | Amount (US dollar) |
|-------------------|--------------------|
| China - Hong Kong | 1,145,924          |
| USA               | 3,623,703          |
| Europe Union      | 2,715,385          |
|                   |                    |

| Settlement and Clearing | Amount (US dollar) |
|-------------------------|--------------------|
| Bilateral               | 7,485,013          |

(b) Collateral (in aggregate)

| Type  | Amount (US dollar) |
|---|--------------------|
| Cash, Cash-equivalent & Money Market Instrument | 1,204,794          |
| Government Debt - Investment Grade              | 6,852,019          |

| Currency | Amount (US dollar) |
|----------|--------------------|
| EUR      | 3,997,244          |
| JPY      | 4,059,568          |
|          |                    |

| Tenor | Amount (US dollar) |
|-------|--------------------|
| Open  | 8,056,813          |
|       |                    |
|       |                    |
|       |                    |

**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                              | 15,448             |
| Revenue - To other parties                     | 6,621              |
| 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 | 4,060,634                        |
| Bank of New York Mellon  | 3,996,179                        |
|                          |                                  |

**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      |  |