



**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 Global Investment Grade Bond Fund*

**For the year ended 31 December 2020**



## Summary

As a tool for return enhancement, the fund has entered repo transactions adhering to its maximum allowable leverage is 30% of the latest Total Net Asset Value. As of 31 December 2020, the fund's repo position totaled \$0, representing 0% of the portfolio. Detailed data are presented in the following sections.

### Part I – Global Data

(a) The amount of securities on loan as proportion of total lendable assets and of the fund's assets under management	N/A
(b) The absolute amount of assets engaged in securities lending	N/A
(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 repo transactions

Name of Counterparty	Amount (US dollar)
N/A	

(b) Top counterparties of reverse repo transactions

Name of Counterparty	Amount (US dollar)
N/A	

### Part III – Aggregate Transaction Data

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

Repo Term	Amount (US dollar)
N/A	



Currency	Amount (US dollar)
N/A	

Geography	Amount (US dollar)
N/A	

Settlement and Clearing	Amount (US dollar)
N/A	

(b) Collateral (in aggregate)

Type	Amount (US dollar)
N/A	

Currency	Amount (US dollar)
N/A	

Tenor	Amount (US dollar)
N/A	

#### 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
- b) Information on any restrictions on type of collateral received



**Part V - Return Data**

Type	Amount (US dollar)
Revenue - To fund	N/A
Revenue - To other parties	N/A
Direct and Indirect Expense - To fund	N/A
Direct and Indirect Expense - To other parties	N/A

**Part VI – Custodians**

Name of Custodian	Amount of Collateral Assets Held

**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.