

ChinaAMC ETF Series

**ChinaAMC CSI 300 Index ETF**

Unaudited Semi-Annual Report

For the period from  
1 January 2023 to 30 June 2023



**华夏基金**  
**ChinaAMC**

**UNAUDITED SEMI-ANNUAL REPORT**

**ChinaAMC CSI 300 Index ETF**  
(a sub-fund of ChinaAMC ETF Series)

For the period from 1 January 2023 to 30 June 2023

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**IMPORTANT:**

Any opinion expressed herein reflects the Manager's view only and is subject to change. For more information about the Sub-Fund, please refer to the prospectus of the Sub-Fund which is available at our website: <http://www.chinaamc.com.hk/en/products/etf/csi300/documents.html>

Investors should not rely on the information contained in this report for their investment decisions.

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## MANAGEMENT AND ADMINISTRATION

### **Manager and RQFII Holder**

China Asset Management (Hong Kong) Limited  
37/F, Bank of China Tower  
1 Garden Road  
Central, Hong Kong

### **Directors of the Manager**

Yang Kun (appointed on 30 May 2023)  
Li Yimei  
Gan Tian  
Li Fung Ming  
Sun Liqiang

### **Trustee**

Cititrust Limited  
50/F, Champion Tower  
Three Garden Road  
Central, Hong Kong

### **PRC Custodian**

Citibank (China) Co., Limited  
Citigroup Tower  
No. 33, Hua Yuan Shi Qiao Road  
Lu Jia Zui Finance and Trade Area, Shanghai  
People's Republic of China

### **Auditor**

Ernst & Young  
*Certified Public Accountants*  
*Registered Public Interest Entity Auditor*  
27/F, One Taikoo Place  
979 King's Road  
Quarry Bay, Hong Kong

### **Administrator and Custodian**

Citibank, N.A.  
50/F, Champion Tower  
Three Garden Road  
Central, Hong Kong

### **Registrar**

Computershare Hong Kong Investor Services  
Limited  
46/F, Hopewell Centre  
183 Queen's Road East  
Wanchai, Hong Kong

### **Service Agent**

HK Conversion Agency Services Limited  
1/F One & Two Exchange Square  
8 Connaught Place  
Central, Hong Kong

### **Legal Counsel to the Manager**

Simmons & Simmons  
30/F, One Taikoo Place  
979 King's Road  
Hong Kong

ChinaAMC CSI 300 Index ETF  
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MANAGEMENT AND ADMINISTRATION (continued)

**Participating Dealers**

ABN AMRO Clearing Hong Kong Limited  
70/F, International Commerce Centre  
1 Austin Road West  
Kowloon, Hong Kong

Barclays Bank PLC  
41/F, Cheung Kong Center  
2 Queen's Road  
Central, Hong Kong

BOCI Securities Limited  
18/F, Grand Millennium Plaza  
181 Queen's Road  
Central, Hong Kong

China International Capital Corporation  
Hong Kong Securities Limited  
29/F, One International Finance Centre  
1 Harbour View Street  
Central, Hong Kong

China Merchants Securities (HK) Co., Limited  
48/F, One Exchange Square  
8 Connaught Place  
Central, Hong Kong

Citigroup Global Markets Asia Limited  
25/F, Two Exchange Square 8  
Connaught Place  
Central, Hong Kong

CITIC Securities Brokerage (HK) Limited  
26/F, CITIC Tower  
1 Tim Mei Avenue  
Central, Hong Kong

Credit Suisse Securities (Hong Kong) Limited  
88/F, International Commerce Centre  
1 Austin Road West  
Kowloon, Hong Kong

DBS Vickers (Hong Kong) Limited  
16/F, One Island East  
18 Westlands Road  
Quarry Bay, Hong Kong

Goldman Sachs (Asia) Securities Limited  
68/F, Cheung Kong Center  
2 Queen's Road  
Central, Hong Kong

Guotai Junan Securities (Hong Kong) Limited  
27/F, Low Block, Grand Millennium Plaza  
181 Queen's Road  
Central, Hong Kong

Haitong International Securities Company  
Limited  
35/F, Infinitus Plaza  
199 Des Voeux Road  
Central, Hong Kong

Huatai Financial Holdings (Hong Kong) Limited  
58/F, The Center  
99 Queens Road  
Central, Hong Kong

J.P. Morgan Broking (Hong Kong) Limited  
33/F, One Island East  
18 Westlands Road, Island East  
Hong Kong

Korea Investment & Securities Asia Limited  
Suite 3716-19 Jardine House  
1 Connaught Place  
Central Hong Kong

Merrill Lynch Far East Limited  
55/F, Cheung Kong Center  
2 Queen's Road  
Central, Hong Kong

Mirae Asset Securities (HK) Limited  
12/F, Three Exchange Square  
8 Connaught Road  
Central, Hong Kong

Morgan Stanley Hong Kong Securities Limited  
46/F, International Commerce Centre  
1 Austin Road West  
Kowloon, Hong Kong

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MANAGEMENT AND ADMINISTRATION (continued)

**Participating Dealers (continued)**

Nomura International (Hong Kong) Limited  
30/F, Two International Finance Centre  
8 Finance Street  
Central, Hong Kong

The Hongkong and Shanghai Banking  
Corporation Limited  
Level 18, HSBC Main Building  
1 Queen's Road  
Central, Hong Kong

UBS Securities Hong Kong Limited  
42/F, One Exchange Square  
Central, Hong Kong

Yuanta Securities (Hong Kong) Company Limited  
23/F, Tower 1, Admiralty Centre  
18 Harcourt Road  
Admiralty, Hong Kong

Yue Xiu Securities Company Limited  
49/F, Sun Hung Kai Centre  
No.30 Harbour Road  
Wanchai, Hong Kong

Zhongtai International Securities Limited  
19/F, Li Po Chun Chambers  
189 Des Voeux Road  
Central, Hong Kong

ChinaAMC CSI 300 Index ETF  
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REPORT OF THE MANAGER TO THE UNITHOLDERS

**Introduction**

The ChinaAMC CSI 300 Index ETF (the “Sub-Fund”), a sub-fund of ChinaAMC ETF Series, an umbrella unit trust established under Hong Kong law by a trust deed dated 28 May 2012, as amended and restated from time to time, between China Asset Management (Hong Kong) Limited (the “Manager”) and Cititrust Limited (the “Trustee”). The Sub-Fund is a physical exchange traded fund investing directly in underlying A-Shares. Its RMB counter (stock code: 83188) and HKD counter (stock code: 03188) commenced trading on the Stock Exchange of Hong Kong Limited (the “SEHK”) on 17 July 2012 and 26 October 2012 respectively. The Sub-Fund is an index-tracking fund that seeks to track the performance of the CSI 300 Index (the “Index”).

The Manager will primarily use a full replication strategy through investing directly in Securities included in the Index in substantially the same weightings in which they are included in the Index, through the RQFII investment status granted to the Manager by the China Securities Regulatory Commission and the Stock Connect, a securities trading and clearing linked programme with an aim to achieve mutual stock market access between mainland China and Hong Kong, which consists of the Shanghai-Hong Kong Stock Connect and the Shenzhen-Hong Kong Stock Connect. The Manager may invest up to 100% of the Sub-Fund’s NAV through either RQFII and/or the Stock Connect.

The Manager may also use a representative sampling strategy where it is not possible to acquire certain Securities which are constituents of the Index due to restrictions or limited availability or where the Manager considers appropriate in its absolute discretion. This means that the Sub-Fund will invest directly in a representative sample of securities that collectively has an investment profile that aims to reflect the profile of the Index. The Securities constituting the representative sample may or may not themselves be constituents of the Index.

**Performance of the Sub-Fund**

The investment objective of the Sub-Fund is to provide investment results that, before fees and expenses, closely correspond to the performance of the Index. There can be no assurance that the Sub-Fund will achieve its investment objective.

The performance of the Sub-Fund is in below (Total Returns in respective currency<sup>1,2</sup>):

|  | 1-Month | 3-Month | Since Launch         |
|--|---------|---------|----------------------|
| The Index                                    | 2.13%   | -4.03%  | 100.77% <sup>3</sup> |
| RMB Counter of the Sub-Fund (NAV-to-NAV)     | 1.96%   | -4.28%  | 79.41% <sup>3</sup>  |
| RMB Counter of the Sub-Fund (Mark-to-Market) | 2.32%   | -4.34%  | 79.37% <sup>3</sup>  |
| HKD Counter of the Sub-Fund (NAV-to-NAV)     | -0.16%  | -9.63%  | 67.02% <sup>4</sup>  |
| HKD Counter of the Sub-Fund (Mark-to-Market) | 0.89%   | -9.54%  | 66.33% <sup>4</sup>  |

<sup>1</sup> Source: Bloomberg, as of 30 June 2023. Performances of CSI 300 Index and RMB Counter of the Sub-Fund are calculated in RMB while performances of HKD Counter of the Sub-Fund are calculated in HKD. Past performance figures shown are not indicative of the future performance of the Sub-Fund.

<sup>2</sup> With effect from 8 November 2021, the investment strategy of the Fund was changed. The performance of the Fund prior to 8 November 2021 was achieved under circumstances that no longer apply. Besides, China Asset Management Co., Ltd ceased to be the investment adviser of the Fund with effect from 25 April 2017.

<sup>3</sup> Calculated Since 17 July 2012.

<sup>4</sup> Calculated Since 26 October 2012.

ChinaAMC CSI 300 Index ETF  
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REPORT OF THE MANAGER TO THE UNITHOLDERS (continued)

**Activities of the Sub-Fund**

According to Bloomberg, the average daily trading volume of the Sub-Fund was approximately 1,754,862 units from 1 January 2023 to 30 June 2023. As of 30 June 2023, there were 350,850,000 units outstanding.

**Activities of the Index**

There was 1 rebalance for the Index from 1 January 2023 to 30 June 2023. As of 30 June 2023, the Sub-Fund comprised of all 300 constituent stocks in the Index.

China Asset Management (Hong Kong) Limited  
11 August 2023



ChinaAMC CSI 300 Index ETF  
(a sub-fund of ChinaAMC ETF Series)

STATEMENT OF FINANCIAL POSITION

As at 30 June 2023

|  | 30 June 2023<br>(Unaudited)<br>RMB | 31 December 2022<br>(Audited)<br>RMB |
|--|------------------------------------|--------------------------------------|
| <b>ASSETS</b>  |                                    |                                      |
| Financial assets at fair value through profit or loss      | 12,609,776,740                     | 11,694,603,779                       |
| Interest receivable  | 846,362                            | 693,173                              |
| Amounts due from brokers                                   | 79,915,491                         | 20,416,766                           |
| Cash and cash equivalents                                  | 1,243,780,116                      | 1,258,466,643                        |
| <b>TOTAL ASSETS</b>  | <u>13,934,318,709</u>              | <u>12,974,180,361</u>                |
| <b>LIABILITIES</b>   |                                    |                                      |
| Financial liabilities at fair value through profit or loss | –                                  | 6,514,158                            |
| Management fee payable                                     | 7,908,201                          | 7,673,947                            |
| Custodian, fund administration and trustee fees payable    | 5,512,284                          | 3,185,758                            |
| Amounts due to participating dealers                       | 6,045,268                          | 3,689,607                            |
| Other payables and accruals                                | 3,442,362                          | 4,372,882                            |
| <b>TOTAL LIABILITIES</b>                                   | <u>22,908,115</u>                  | <u>25,436,352</u>                    |
| <b>EQUITY</b>  |                                    |                                      |
| <b>NET ASSETS ATTRIBUTABLE TO UNITHOLDERS</b>              | <u>13,911,410,594</u>              | <u>12,948,744,009</u>                |
| <b>TOTAL LIABILITIES AND EQUITY</b>                        | <u>13,934,318,709</u>              | <u>12,974,180,361</u>                |
| <b>NUMBER OF UNITS IN ISSUE</b>                            | <u>350,850,000</u>                 | <u>326,400,000</u>                   |
| <b>NET ASSET VALUE PER UNIT</b>                            | <u>39.6506</u>                     | <u>39.6714</u>                       |

Note: The semi-annual report of the Sub-Fund have been prepared in accordance with the same accounting policies adopted in the 2022 annual financial statements.

ChinaAMC CSI 300 Index ETF  
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STATEMENT OF COMPREHENSIVE INCOME

For the period from 1 January 2023 to 30 June 2023

|  | 1 January 2023 to<br>30 June 2023<br>(Unaudited)<br>RMB | 1 January 2022 to<br>30 June 2022<br>(Unaudited)<br>RMB |
|--|---|---|
| <b>INCOME</b>  |   |   |
| Dividend income  | 152,542,411   | 116,813,906   |
| Interest income  | 11,705,956  | 1,770,642   |
| Other income   | –   | 491,297   |
|  | <u>164,248,367</u>                                      | <u>119,075,845</u>                                      |
| <b>EXPENSES</b>  |   |   |
| Management fee   | ( 49,931,309)   | ( 46,896,335)   |
| Brokerage fee and transaction fee  | ( 4,419,834)  | ( 12,809,425)   |
| Custodian, fund administration and trustee fees  | ( 5,206,782)  | ( 5,727,827)  |
| Audit fee  | ( 86,707)   | ( 77,385)   |
| Index licensing fee  | ( 34,480)   | ( 31,595)   |
| Data licensing fee   | ( 2,854,241)  | ( 2,678,191)  |
| Professional fee   | ( 89,524)   | ( 367,539)  |
| Interest expense   | ( 16,234)   | –   |
| Other operating expenses   | ( 345,878)  | ( 644,529)  |
|  | <u>( 62,984,989)</u>                                    | <u>( 69,232,826)</u>                                    |
| <b>PROFIT BEFORE INVESTMENT (LOSSES)/GAINS</b>   | <b>101,263,378</b>                                      | <b>49,843,019</b>                                       |
| <b>INVESTMENT (LOSSES)/GAINS</b>   |   |   |
| Net change in unrealised losses on financial assets at fair value through profit or loss | ( 11,374,635)   | ( 1,259,633,761)  |
| Net realised losses on financial assets at fair value through profit or loss             | ( 144,245,158)  | ( 365,760,454)  |
| Net foreign exchange gains   | 4,605,795   | 3,809,805   |
| <b>NET INVESTMENTS LOSSES</b>  | <u>( 151,013,998)</u>                                   | <u>( 1,621,584,410)</u>                                 |
| <b>LOSS BEFORE TAX</b>   | <b>( 49,750,620)</b>                                    | <b>( 1,571,741,391)</b>                                 |
| Withholding income tax expenses  | ( 15,280,987)   | ( 11,707,119)   |
| <b>TOTAL COMPREHENSIVE INCOME</b>  | <u>( 65,031,607)</u>                                    | <u>( 1,583,448,510)</u>                                 |

ChinaAMC CSI 300 Index ETF  
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STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS

For the period from 1 January 2023 to 30 June 2023

|   | 1 January 2023 to<br>30 June 2023<br>(Unaudited)<br>RMB             | 1 January 2022 to<br>30 June 2022<br>(Unaudited)<br>RMB             |
|---|---|---|
| At 1 January                                  | 12,948,744,009  | 16,564,849,087  |
| Issue of units                                | 2,106,408,347   | 3,343,656,733   |
| Redemption of units                           | ( 1,078,710,155)  | ( 3,526,808,138)  |
| Total comprehensive income                    | <u>( 65,031,607)</u>  | <u>( 1,583,448,510)</u>   |
| At 30 June                                    | <u>13,911,410,594</u>   | <u>14,798,249,172</u>   |
|   | 1 January 2023 to<br>30 June 2023<br>(Unaudited)<br>Number of units | 1 January 2022 to<br>30 June 2022<br>(Unaudited)<br>Number of units |
| Units in issue at the beginning of the period | 326,400,000   | 328,800,000   |
| Units issued during the period                | 50,850,000  | 76,350,000  |
| Units redeemed during the period              | ( 26,400,000)   | ( 83,100,000)   |
| Units in issue at the end of the period       | <u>350,850,000</u>  | <u>322,050,000</u>  |

ChinaAMC CSI 300 Index ETF  
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STATEMENT OF CASH FLOWS

For the period from 1 January 2023 to 30 June 2023

|  | 1 January 2023 to<br>30 June 2023<br>(Unaudited)<br>RMB | 1 January 2022 to<br>30 June 2022<br>(Unaudited)<br>RMB |
|--|---|---|
| <b>CASH FLOWS FROM OPERATING ACTIVITIES</b>                                    |   |   |
| Loss before tax  | ( 49,750,620)   | ( 1,571,741,391)  |
| (Increase)/decrease in financial assets at fair value through profit or loss   | ( 915,172,961)  | 2,827,579,893   |
| Increase in interest receivable  | ( 153,189)  | ( 1,058,231)  |
| Increase in amounts due from broker  | ( 59,498,725)   | –   |
| Decrease in financial liabilities at fair value through profit or loss         | ( 6,514,158)  | –   |
| Increase/(decrease) in management fee payable                                  | 234,254   | ( 1,881,813)  |
| Increase/(decrease) in custodian, fund administration and trustee fees payable | 2,326,526   | ( 4,405,912)  |
| Decrease in other payables and accruals  | ( 930,520)  | ( 678,951)  |
| Increase in margin accounts payables   | –   | 27,755,214  |
| Cash (used in)/generated from operations                                       | ( 1,029,459,393)  | 1,275,568,809   |
| Tax paid   | ( 15,280,987)   | ( 11,707,119)   |
| Net cash flows (used in)/generated from operating activities                   | <u>( 1,044,740,380)</u>                                 | <u>1,263,861,690</u>                                    |
| <b>CASH FLOWS FROM FINANCING ACTIVITIES</b>                                    |   |   |
| Proceeds from issue of units   | 2,108,764,008   | 3,422,517,530   |
| Payments on redemption of units  | ( 1,078,710,155)  | ( 3,526,808,138)  |
| Net cash flows generated from/(used in) financing activities                   | <u>1,030,053,853</u>                                    | <u>( 104,290,608)</u>                                   |
| <b>NET (DECREASE)/INCREASE IN CASH AND CASH EQUIVALENTS</b>                    |   |   |
|  | ( 14,686,527)   | 1,159,571,082   |
| Cash and cash equivalents at the beginning of the period                       | <u>1,258,466,643</u>                                    | <u>119,277,152</u>                                      |
| <b>CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD</b>                      |   |   |
|  | <u>1,243,780,116</u>                                    | <u>1,278,848,234</u>                                    |
| <b>ANALYSIS OF CASH AND CASH EQUIVALENTS</b>                                   |   |   |
| Cash at banks  | 177,299,861   | 498,507,977   |
| Time deposits  | <u>1,066,480,255</u>                                    | <u>780,340,257</u>                                      |
|  | <u>1,243,780,116</u>                                    | <u>1,278,848,234</u>                                    |
| <b>NET CASH FLOWS FROM OPERATING ACTIVITIES INCLUDE:</b>                       |   |   |
| Dividend received net withholding tax  | 137,261,424   | 105,106,787   |
| Interest received net withholding tax  | <u>11,552,767</u>                                       | <u>712,411</u>  |

ChinaAMC CSI 300 Index ETF  
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INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2023

|   | <b>Holdings<br/>Shares</b> | <b>Market<br/>Value<br/>RMB</b> | <b>% of<br/>NAV</b> |
|---|----------------------------|---------------------------------|---------------------|
| <b><u>Financial assets at fair value through profit or loss</u></b> |                            |                                 |                     |
| <b><u>Listed securities</u></b>                                     |                            |                                 |                     |
| <b><u>China</u></b>   |                            |                                 |                     |
| <b>Communication Services</b>                                       |                            |                                 |                     |
| 37 Interactive Entertainment Network Technology Group Co Ltd        | 1,034,985                  | 36,100,277                      | 0.26                |
| China Mobile Ltd  | 602,000                    | 56,166,600                      | 0.40                |
| China Satellite Communications Co Ltd                               | 280,929                    | 5,584,869                       | 0.04                |
| China Telecom Corp Ltd  | 10,344,300                 | 58,238,409                      | 0.42                |
| China United Network Communications Ltd                             | 12,715,608                 | 61,034,918                      | 0.44                |
| Focus Media Information Technology Co Ltd                           | 6,736,102                  | 45,872,855                      | 0.33                |
| Mango Excellent Media Co Ltd  | 498,106                    | 17,040,206                      | 0.12                |
| <b>Consumer Discretionary</b>                                       |                            |                                 |                     |
| BYD Co Ltd  | 604,562                    | 156,140,228                     | 1.12                |
| Changzhou Xingyu Automotive Lighting Systems Co Ltd                 | 96,164                     | 11,885,870                      | 0.09                |
| China Tourism Group Duty Free Corp Ltd                              | 650,557                    | 71,906,065                      | 0.52                |
| Chongqing Changan Automobile Co Ltd                                 | 3,310,285                  | 42,801,985                      | 0.31                |
| Ecovacs Robotics Co Ltd   | 153,107                    | 11,907,131                      | 0.09                |
| Fuyao Glass Industry Group Co Ltd                                   | 1,067,989                  | 38,287,406                      | 0.28                |
| Great Wall Motor Co Ltd   | 823,221                    | 20,720,473                      | 0.15                |
| Gree Electric Appliances Inc of Zhuhai                              | 3,001,686                  | 109,591,556                     | 0.79                |
| Guangzhou Automobile Group Co Ltd                                   | 1,475,996                  | 15,379,878                      | 0.11                |
| Haier Smart Home Co Ltd   | 2,522,086                  | 59,218,579                      | 0.43                |
| Huali Industrial Group Co Ltd                                       | 102,100                    | 4,976,354                       | 0.04                |
| Huayu Automotive Systems Co Ltd                                     | 1,050,808                  | 19,397,916                      | 0.14                |
| Huizhou Desay Sv Automotive Co Ltd                                  | 185,245                    | 28,863,023                      | 0.21                |
| Midea Group Co Ltd  | 3,275,580                  | 192,997,174                     | 1.39                |
| Ningbo Tuopu Group Co Ltd   | 293,100                    | 23,653,170                      | 0.17                |
| Oppein Home Group Inc   | 122,609                    | 11,745,942                      | 0.08                |
| SAIC Motor Corp Ltd   | 3,113,759                  | 44,121,965                      | 0.32                |
| Shanghai Jinjiang International Hotels Co Ltd                       | 303,800                    | 12,862,892                      | 0.09                |
| Shenzhen Overseas Chinese Town Co Ltd                               | 2,732,574                  | 12,023,326                      | 0.09                |
| TCL Technology Group Corp   | 10,009,432                 | 39,437,162                      | 0.28                |
| <b>Consumer Staples</b>   |                            |                                 |                     |
| Anhui Gujing Distillery Co Ltd                                      | 109,788                    | 27,159,355                      | 0.20                |
| Chongqing Brewery Co Ltd  | 161,708                    | 14,903,009                      | 0.11                |
| Eastroc Beverage Group Co Ltd                                       | 30,855                     | 5,334,830                       | 0.04                |
| Foshan Haitian Flavouring & Food Co Ltd                             | 1,111,395                  | 52,068,856                      | 0.37                |
| Guangdong Haid Group Co Ltd   | 552,444                    | 25,876,477                      | 0.19                |

ChinaAMC CSI 300 Index ETF  
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2023

|   | Holdings<br>Shares | Market<br>Value<br>RMB | % of<br>NAV |
|---|--------------------|------------------------|-------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |                    |                        |             |
| <b><u>Listed securities (continued)</u></b>                                     |                    |                        |             |
| <b><u>China (continued)</u></b>   |                    |                        |             |
| <b>Consumer Staples (continued)</b>   |                    |                        |             |
| Henan Shuanghui Investment & Development Co Ltd                                 | 692,341            | 16,955,431             | 0.12        |
| Inner Mongolia Yili Industrial Group Co Ltd                                     | 4,241,596          | 120,121,999            | 0.86        |
| Jiangsu King's Luck Brewery JSC Ltd   | 418,162            | 22,078,954             | 0.16        |
| Jiangsu Yanghe Brewery Joint-Stock Co Ltd                                       | 402,012            | 52,804,276             | 0.38        |
| Kweichow Moutai Co Ltd  | 418,594            | 707,842,454            | 5.09        |
| Luzhou Laojiao Co Ltd   | 490,003            | 102,689,929            | 0.74        |
| Muyuan Foods Co Ltd   | 1,821,793          | 76,788,575             | 0.55        |
| New Hope Liuhe Co Ltd   | 1,512,225          | 17,662,788             | 0.13        |
| Shanxi Xinghuacun Fen Wine Factory Co Ltd                                       | 324,262            | 60,011,168             | 0.43        |
| Tsingtao Brewery Co Ltd   | 236,145            | 24,471,706             | 0.18        |
| Wens Foodstuffs Group Co Ltd  | 3,493,956          | 64,114,093             | 0.46        |
| Wuliangye Yibin Co Ltd  | 1,293,398          | 211,561,111            | 1.52        |
| Yihai Kerry Arawana Holdings Co Ltd   | 397,681            | 15,903,263             | 0.11        |
| Yunnan Botanee Bio-Technology Group Co Ltd                                      | 85,826             | 7,628,215              | 0.06        |
| <b>Energy</b>   |                    |                        |             |
| China Coal Energy Co Ltd  | 1,220,500          | 10,301,020             | 0.07        |
| China Merchants Energy Shipping Co Ltd  | 2,165,200          | 12,536,508             | 0.09        |
| China Oilfield Services Ltd   | 394,935            | 5,481,698              | 0.04        |
| China Petroleum & Chemical Corp   | 12,674,427         | 80,609,356             | 0.58        |
| China Shenhua Energy Co Ltd   | 2,197,743          | 67,580,597             | 0.49        |
| PetroChina Co Ltd   | 7,551,869          | 56,412,461             | 0.41        |
| Shaanxi Coal Industry Co Ltd  | 2,584,453          | 47,011,200             | 0.34        |
| Shanxi Coking Coal Energy Group Co Ltd  | 1,513,201          | 13,770,129             | 0.10        |
| Shanxi Lu'an Environmental Energy Development Co Ltd                            | 798,000            | 13,023,360             | 0.09        |
| Yankuang Energy Group Co Ltd  | 612,386            | 18,322,589             | 0.13        |
| <b>Financials</b>   |                    |                        |             |
| Agricultural Bank of China Ltd  | 21,269,989         | 75,083,061             | 0.54        |
| Bank of Beijing Co Ltd  | 9,861,214          | 45,657,421             | 0.33        |
| Bank of Chengdu Co Ltd  | 1,493,866          | 18,240,104             | 0.13        |
| Bank of China Ltd   | 14,042,363         | 54,905,639             | 0.40        |
| Bank of Communications Co Ltd   | 18,307,283         | 106,182,241            | 0.76        |
| Bank of Hangzhou Co Ltd   | 1,975,785          | 23,215,474             | 0.17        |
| Bank of Jiangsu Co Ltd  | 7,872,707          | 57,864,396             | 0.42        |
| Bank of Nanjing Co Ltd  | 3,446,710          | 27,573,680             | 0.20        |
| Bank of Ningbo Co Ltd   | 2,640,037          | 66,792,936             | 0.48        |
| Bank of Shanghai Co Ltd   | 6,626,200          | 38,100,650             | 0.27        |

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|   | Holdings<br>Shares | Market<br>Value<br>RMB | % of<br>NAV |
|---|--------------------|------------------------|-------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |                    |                        |             |
| <b><u>Listed securities (continued)</u></b>                                     |                    |                        |             |
| <b><u>China (continued)</u></b>   |                    |                        |             |
| <b>Financials (continued)</b>   |                    |                        |             |
| China CITIC Bank Corp Ltd   | 2,041,593          | 12,208,726             | 0.09        |
| China Construction Bank Corp  | 4,474,131          | 28,008,060             | 0.20        |
| China Everbright Bank Co Ltd  | 12,369,267         | 37,973,650             | 0.27        |
| China Galaxy Securities Co Ltd  | 859,283            | 9,976,276              | 0.07        |
| China International Capital Corp Ltd  | 585,004            | 20,779,342             | 0.15        |
| China Life Insurance Co Ltd   | 1,109,932          | 38,803,223             | 0.28        |
| China Merchants Bank Co Ltd   | 8,246,487          | 270,154,914            | 1.94        |
| China Merchants Securities Co Ltd   | 2,472,190          | 33,547,618             | 0.24        |
| China Minsheng Banking Corp Ltd   | 16,539,413         | 62,022,799             | 0.45        |
| China Pacific Insurance Group Co Ltd  | 2,279,900          | 59,231,802             | 0.43        |
| CITIC Securities Co Ltd   | 6,503,525          | 128,639,725            | 0.93        |
| CSC Financial Co Ltd  | 865,804            | 20,952,457             | 0.15        |
| East Money Information Co Ltd   | 8,451,960          | 120,017,832            | 0.86        |
| Everbright Securities Co Ltd  | 1,301,751          | 20,684,823             | 0.15        |
| Founder Securities Co Ltd   | 2,743,604          | 17,943,170             | 0.13        |
| GF Securities Co Ltd  | 1,972,103          | 29,009,635             | 0.21        |
| Guosen Securities Co Ltd  | 1,921,955          | 16,778,667             | 0.12        |
| Guotai Junan Securities Co Ltd  | 3,003,328          | 42,016,559             | 0.30        |
| Haitong Securities Co Ltd   | 6,432,645          | 59,308,987             | 0.43        |
| Hithink RoyalFlush Information Network Co Ltd                                   | 143,949            | 25,231,381             | 0.18        |
| Hongta Securities Co Ltd  | 628,867            | 4,685,059              | 0.03        |
| Huatai Securities Co Ltd  | 3,431,984          | 47,258,420             | 0.34        |
| Huaxia Bank Co Ltd  | 4,241,211          | 22,944,952             | 0.17        |
| Industrial & Commercial Bank of China Ltd                                       | 23,353,353         | 112,563,161            | 0.81        |
| Industrial Bank Co Ltd  | 9,689,621          | 151,642,569            | 1.09        |
| Industrial Securities Co Ltd  | 4,603,621          | 28,174,161             | 0.20        |
| New China Life Insurance Co Ltd   | 555,716            | 20,433,677             | 0.15        |
| Orient Securities Co Ltd/China  | 3,484,295          | 33,797,662             | 0.24        |
| People's Insurance Co Group of China Ltd/The                                    | 2,128,389          | 12,429,792             | 0.09        |
| Ping An Bank Co Ltd   | 6,464,646          | 72,597,975             | 0.52        |
| Ping An Insurance Group Co of China Ltd   | 7,218,400          | 334,933,760            | 2.41        |
| Postal Savings Bank of China Co Ltd   | 7,397,846          | 36,175,467             | 0.26        |
| SDIC Capital Co Ltd   | 1,712,117          | 12,190,273             | 0.09        |
| Shanghai Pudong Development Bank Co Ltd   | 7,822,201          | 56,632,735             | 0.41        |
| Shenwan Hongyuan Group Co Ltd   | 6,007,767          | 27,755,884             | 0.20        |
| Zheshang Securities Co Ltd  | 1,292,213          | 12,767,064             | 0.09        |
| Zhongtai Securities Co Ltd  | 1,858,394          | 12,841,503             | 0.09        |

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|   | Holdings<br>Shares | Market<br>Value<br>RMB | % of<br>NAV |
|---|--------------------|------------------------|-------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |                    |                        |             |
| <b><u>Listed securities (continued)</u></b>                                     |                    |                        |             |
| <b><u>China (continued)</u></b>   |                    |                        |             |
| <b>Health Care</b>  |                    |                        |             |
| Aier Eye Hospital Group Co Ltd  | 3,107,538          | 57,644,830             | 0.41        |
| Asymchem Laboratories Tianjin Co Ltd  | 160,074            | 18,866,322             | 0.14        |
| Beijing Tongrentang Co Ltd  | 456,781            | 26,292,314             | 0.19        |
| Beijing Wantai Biological Pharmacy Enterprise Co Ltd                            | 253,202            | 16,906,298             | 0.12        |
| Bloomage Biotechnology Corp Ltd   | 129,131            | 11,513,320             | 0.08        |
| Changchun High & New Technology Industry Group Inc                              | 215,659            | 29,394,322             | 0.21        |
| Chongqing Zhifei Biological Products Co Ltd                                     | 800,205            | 35,369,061             | 0.25        |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd                             | 468,173            | 14,925,355             | 0.11        |
| Hangzhou Tigermed Consulting Co Ltd   | 350,189            | 22,601,198             | 0.16        |
| Huadong Medicine Co Ltd   | 584,955            | 25,369,498             | 0.18        |
| Hualan Biological Engineering Inc   | 728,787            | 16,332,117             | 0.12        |
| Imeik Technology Development Co Ltd   | 73,331             | 32,628,628             | 0.23        |
| Jiangsu Hengrui Pharmaceuticals Co Ltd  | 2,974,290          | 142,468,491            | 1.02        |
| Pharmaron Beijing Co Ltd  | 396,196            | 15,166,383             | 0.11        |
| Shanghai Fosun Pharmaceutical Group Co Ltd                                      | 847,940            | 26,201,346             | 0.19        |
| Shanghai Pharmaceuticals Holding Co Ltd   | 740,100            | 16,585,641             | 0.12        |
| Shanghai RAAS Blood Products Co Ltd   | 3,143,588          | 23,608,346             | 0.17        |
| Shenzhen Kangtai Biological Products Co Ltd                                     | 446,453            | 11,335,442             | 0.08        |
| Shenzhen Mindray Bio-Medical Electronics Co Ltd                                 | 322,218            | 96,600,956             | 0.69        |
| Topchoice Medical Corp  | 150,148            | 14,543,335             | 0.10        |
| Walvax Biotechnology Co Ltd   | 1,071,253          | 28,334,642             | 0.20        |
| WuXi AppTec Co Ltd  | 1,366,997          | 85,177,583             | 0.61        |
| Yunnan Baiyao Group Co Ltd  | 478,603            | 25,117,085             | 0.18        |
| Zhangzhou Pientzhuang Pharmaceutical Co Ltd                                     | 201,084            | 57,582,414             | 0.41        |
| Zhejiang NHU Co Ltd   | 1,235,380          | 19,024,852             | 0.14        |
| <b>Industrials</b>  |                    |                        |             |
| AECC Aviation Power Co Ltd  | 887,987            | 37,526,331             | 0.27        |
| Air China Ltd   | 2,327,155          | 19,175,757             | 0.14        |
| AVIC Shenyang Aircraft Co Ltd   | 733,477            | 33,006,465             | 0.24        |
| AVIC Xi'an Aircraft Industry Group Co Ltd                                       | 926,356            | 24,780,023             | 0.18        |
| Beijing New Building Materials PLC  | 675,342            | 16,552,632             | 0.12        |
| Beijing-Shanghai High Speed Railway Co Ltd                                      | 16,359,750         | 86,052,285             | 0.62        |
| China Communications Construction Co Ltd  | 2,367,298          | 25,827,221             | 0.19        |
| China CSSC Holdings Ltd   | 1,490,486          | 49,051,894             | 0.35        |
| China Eastern Airlines Corp Ltd   | 4,561,212          | 21,711,369             | 0.16        |
| China Energy Engineering Corp Ltd   | 8,641,700          | 20,221,578             | 0.15        |



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|   | Holdings<br>Shares | Market<br>Value<br>RMB | % of<br>NAV |
|---|--------------------|------------------------|-------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |                    |                        |             |
| <b><u>Listed securities (continued)</u></b>                                     |                    |                        |             |
| <b><u>China (continued)</u></b>   |                    |                        |             |
| <b>Industrials (continued)</b>  |                    |                        |             |
| China National Chemical Engineering Co Ltd                                      | 2,442,368          | 20,222,807             | 0.15        |
| China Railway Construction Corp Ltd   | 3,066,050          | 30,200,593             | 0.22        |
| China Railway Group Ltd   | 6,844,584          | 51,881,947             | 0.37        |
| China Shipbuilding Industry Co Ltd  | 7,596,590          | 36,615,564             | 0.26        |
| China Southern Airlines Co Ltd  | 3,592,257          | 21,661,310             | 0.16        |
| China State Construction Engineering Corp Ltd                                   | 13,971,077         | 80,193,982             | 0.58        |
| CNPC Capital Co Ltd   | 1,684,400          | 12,178,212             | 0.09        |
| Contemporary Amperex Technology Co Ltd  | 1,757,522          | 402,103,458            | 2.89        |
| COSCO SHIPPING Holdings Co Ltd  | 4,244,164          | 39,895,142             | 0.29        |
| CRRC Corp Ltd   | 8,104,578          | 52,679,757             | 0.38        |
| Daqin Railway Co Ltd  | 3,962,483          | 29,441,249             | 0.21        |
| Dongfang Electric Corp Ltd  | 739,900            | 13,799,135             | 0.10        |
| Eve Energy Co Ltd   | 818,403            | 49,513,382             | 0.36        |
| FAW Jiefang Group Co Ltd  | 620,150            | 5,190,656              | 0.04        |
| Ginlong Technologies Co Ltd   | 132,850            | 13,829,685             | 0.10        |
| Gongniu Group Co Ltd  | 78,202             | 7,512,084              | 0.05        |
| Gotion High-tech Co Ltd   | 710,718            | 19,630,031             | 0.14        |
| Hoyuan Green Energy Co Ltd  | 137,549            | 10,254,278             | 0.07        |
| Jiangsu Hengli Hydraulic Co Ltd   | 358,075            | 23,034,965             | 0.17        |
| Metallurgical Corp of China Ltd   | 4,757,133          | 18,885,818             | 0.14        |
| Ming Yang Smart Energy Group Ltd  | 1,060,000          | 17,892,800             | 0.13        |
| NARI Technology Co Ltd  | 2,676,063          | 61,817,055             | 0.44        |
| Ningbo Deye Technology Co Ltd   | 115,488            | 17,271,230             | 0.12        |
| Ningbo Ronbay New Energy Technology Co Ltd                                      | 210,443            | 11,368,131             | 0.08        |
| Power Construction Corp of China Ltd  | 4,591,561          | 26,355,560             | 0.19        |
| Sany Heavy Industry Co Ltd  | 3,958,355          | 65,827,444             | 0.47        |
| SF Holding Co Ltd   | 1,630,153          | 73,503,599             | 0.53        |
| Shanghai International Airport Co Ltd   | 829,481            | 37,675,027             | 0.27        |
| Shanghai International Port Group Co Ltd  | 1,860,971          | 9,770,098              | 0.07        |
| Shanghai M&G Stationery Inc   | 246,773            | 11,015,947             | 0.08        |
| Shenzhen Inovance Technology Co Ltd   | 1,241,892          | 79,741,885             | 0.57        |
| Sichuan Road and Bridge Group Co Ltd  | 1,742,418          | 17,093,121             | 0.12        |
| Spring Airlines Co Ltd  | 260,434            | 14,967,142             | 0.11        |
| Sungrow Power Supply Co Ltd   | 692,422            | 80,757,178             | 0.58        |
| Sunwoda Electronic Co Ltd   | 992,638            | 16,199,852             | 0.12        |
| Suzhou Maxwell Technologies Co Ltd  | 93,760             | 15,881,069             | 0.11        |
| TBEA Co Ltd   | 2,591,390          | 57,762,083             | 0.42        |
| Weichai Power Co Ltd  | 3,615,274          | 45,046,314             | 0.32        |

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|---|--------------------|------------------------|-------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |                    |                        |             |
| <b><u>Listed securities (continued)</u></b>                                     |                    |                        |             |
| <b><u>China (continued)</u></b>   |                    |                        |             |
| <b>Industrials (continued)</b>  |                    |                        |             |
| Wuxi Lead Intelligent Equipment Co Ltd  | 729,926            | 26,401,423             | 0.19        |
| XCMG Construction Machinery Co Ltd  | 3,149,581          | 21,322,663             | 0.15        |
| Xinjiang Goldwind Science & Technology Co Ltd                                   | 1,840,099          | 19,541,851             | 0.14        |
| YTO Express Group Co Ltd  | 1,146,458          | 16,692,428             | 0.12        |
| Yunda Holding Co Ltd  | 966,188            | 9,236,757              | 0.07        |
| Zhejiang Chint Electrics Co Ltd   | 715,806            | 19,792,036             | 0.14        |
| Zhejiang Sanhua Intelligent Controls Co Ltd                                     | 1,435,665          | 43,443,223             | 0.31        |
| Zhuzhou CRRC Times Electric Co Ltd  | 173,926            | 7,280,542              | 0.05        |
| Zoomlion Heavy Industry Science and Technology Co Ltd                           | 3,309,751          | 22,340,819             | 0.16        |
| <b>Information Technology</b>   |                    |                        |             |
| 360 Security Technology Inc   | 2,380,913          | 29,856,649             | 0.21        |
| Advanced Micro-Fabrication Equipment Inc China                                  | 287,786            | 45,024,120             | 0.32        |
| Avary Holding Shenzhen Co Ltd   | 463,621            | 11,261,354             | 0.08        |
| AVIC Jonhon Optron Technology Co Ltd  | 847,885            | 38,451,585             | 0.28        |
| Beijing Kingsoft Office Software Inc  | 123,801            | 58,461,308             | 0.42        |
| BOE Technology Group Co Ltd   | 24,981,682         | 102,175,079            | 0.73        |
| Chaozhou Three-Circle Group Co Ltd  | 893,807            | 26,233,235             | 0.19        |
| China Resources Microelectronics Ltd  | 352,566            | 18,477,984             | 0.13        |
| China Zhenhua Group Science & Technology Co Ltd                                 | 242,503            | 23,243,913             | 0.17        |
| Dawning Information Industry Co Ltd   | 780,184            | 39,711,366             | 0.29        |
| Flat Glass Group Co Ltd   | 339,259            | 13,064,864             | 0.09        |
| Foxconn Industrial Internet Co Ltd  | 2,646,958          | 66,703,342             | 0.48        |
| GigaDevice Semiconductor Inc  | 444,395            | 47,216,969             | 0.34        |
| Glodon Co Ltd   | 887,655            | 28,839,911             | 0.21        |
| GoerTek Inc   | 1,594,956          | 28,310,469             | 0.20        |
| Guangzhou Shiyuan Electronic Technology Co Ltd                                  | 279,902            | 18,708,650             | 0.13        |
| Hangzhou First Applied Material Co Ltd  | 496,396            | 18,460,967             | 0.13        |
| Hangzhou Hikvision Digital Technology Co Ltd                                    | 3,119,390          | 103,283,003            | 0.74        |
| Hangzhou Silan Microelectronics Co Ltd  | 566,900            | 17,160,063             | 0.12        |
| Hundsun Technologies Inc  | 1,013,484          | 44,887,206             | 0.32        |
| Iflytek Co Ltd  | 1,234,997          | 83,930,396             | 0.60        |
| Ingenic Semiconductor Co Ltd  | 160,900            | 14,209,079             | 0.10        |
| Inspur Electronic Information Industry Co Ltd                                   | 686,384            | 33,289,624             | 0.24        |
| JA Solar Technology Co Ltd  | 1,099,203          | 45,836,765             | 0.33        |
| JCET Group Co Ltd   | 948,011            | 29,549,503             | 0.21        |
| Jinko Solar Co Ltd  | 1,332,548          | 18,735,625             | 0.13        |
| Lens Technology Co Ltd  | 1,325,573          | 15,588,738             | 0.11        |

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|---|--------------------|------------------------|-------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |                    |                        |             |
| <b><u>Listed securities (continued)</u></b>                                     |                    |                        |             |
| <b><u>China (continued)</u></b>   |                    |                        |             |
| <b>Information Technology (continued)</b>                                       |                    |                        |             |
| LONGi Green Energy Technology Co Ltd  | 4,040,735          | 115,847,872            | 0.83        |
| Luxshare Precision Industry Co Ltd  | 3,325,623          | 107,916,466            | 0.78        |
| Maxscend Microelectronics Co Ltd  | 248,793            | 24,040,868             | 0.17        |
| Montage Technology Co Ltd   | 529,163            | 30,384,539             | 0.22        |
| National Silicon Industry Group Co Ltd  | 909,841            | 19,015,677             | 0.14        |
| NAURA Technology Group Co Ltd   | 176,564            | 56,085,555             | 0.40        |
| Ninestar Corp   | 660,601            | 22,625,584             | 0.16        |
| Qi An Xin Technology Group Inc  | 182,925            | 9,477,344              | 0.07        |
| Sangfor Technologies Inc  | 167,101            | 18,924,188             | 0.14        |
| Semiconductor Manufacturing International Corp                                  | 1,304,396          | 65,898,086             | 0.47        |
| SG Micro Corp   | 217,900            | 17,896,127             | 0.13        |
| Shanghai Aiko Solar Energy Co Ltd   | 730,740            | 22,470,255             | 0.16        |
| Shanghai Baosight Software Co Ltd   | 479,235            | 24,349,930             | 0.18        |
| Shengyi Technology Co Ltd   | 779,777            | 11,072,833             | 0.08        |
| Shennan Circuits Co Ltd   | 137,387            | 10,354,858             | 0.07        |
| Shenzhen Transsion Holdings Co Ltd  | 214,222            | 31,490,634             | 0.23        |
| StarPower Semiconductor Ltd   | 58,268             | 12,539,274             | 0.09        |
| TCL Zhonghuan Renewable Energy Technology Co Ltd                                | 2,153,750          | 71,504,500             | 0.51        |
| Thunder Software Technology Co Ltd  | 213,419            | 20,562,921             | 0.15        |
| Tongwei Co Ltd  | 1,799,582          | 61,743,658             | 0.44        |
| Trina Solar Co Ltd  | 723,580            | 30,831,744             | 0.22        |
| Unigroup Guoxin Microelectronics Co Ltd   | 452,836            | 42,226,957             | 0.30        |
| Unisplendour Corp Ltd   | 1,524,706          | 48,561,886             | 0.35        |
| Will Semiconductor Co Ltd Shanghai  | 551,462            | 54,065,334             | 0.39        |
| Wingtech Technology Co Ltd  | 580,386            | 28,380,875             | 0.20        |
| Wuhan Guide Infrared Co Ltd   | 1,139,091          | 8,850,737              | 0.06        |
| Xinjiang Daqo New Energy Co Ltd   | 427,365            | 17,286,914             | 0.12        |
| Yealink Network Technology Corp Ltd   | 336,485            | 11,800,529             | 0.09        |
| Yonyou Network Technology Co Ltd  | 1,372,108          | 28,128,214             | 0.20        |
| Zhejiang Dahua Technology Co Ltd  | 1,108,160          | 21,886,160             | 0.16        |
| Zhejiang Jingsheng Mechanical & Electrical Co Ltd                               | 436,052            | 30,916,087             | 0.22        |
| ZTE Corp  | 2,124,364          | 96,743,537             | 0.70        |
| <b>Materials</b>  |                    |                        |             |
| Aluminum Corp of China Ltd  | 5,284,345          | 29,011,054             | 0.21        |
| Anhui Conch Cement Co Ltd   | 1,598,627          | 37,951,405             | 0.27        |
| Baoshan Iron & Steel Co Ltd   | 5,933,649          | 33,347,107             | 0.24        |
| Beijing Oriental Yuhong Waterproof Technology Co Ltd                            | 1,342,327          | 36,591,834             | 0.26        |
| Cathay Biotech Inc  | 116,642            | 7,262,131              | 0.05        |

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|   | Holdings<br>Shares | Market<br>Value<br>RMB | % of<br>NAV |
|---|--------------------|------------------------|-------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |                    |                        |             |
| <b><u>Listed securities (continued)</u></b>                                     |                    |                        |             |
| <b><u>China (continued)</u></b>   |                    |                        |             |
| <b>Materials (continued)</b>  |                    |                        |             |
| China Jushi Co Ltd  | 1,599,929          | 22,654,995             | 0.16        |
| China Northern Rare Earth Group High-Tech Co Ltd                                | 1,686,733          | 40,447,857             | 0.29        |
| Citic Pacific Special Steel Group Co Ltd  | 672,512            | 10,652,590             | 0.08        |
| CMOC Group Ltd  | 4,708,560          | 25,096,625             | 0.18        |
| CNGR Advanced Material Co Ltd   | 179,101            | 10,790,835             | 0.08        |
| Ganfeng Lithium Group Co Ltd  | 751,228            | 45,794,859             | 0.33        |
| Guangzhou Tinci Materials Technology Co Ltd                                     | 769,662            | 31,702,378             | 0.23        |
| Hengli Petrochemical Co Ltd   | 1,407,358          | 20,167,440             | 0.14        |
| Hoshine Silicon Industry Co Ltd   | 236,200            | 16,538,724             | 0.12        |
| Huafon Chemical Co Ltd  | 1,322,509          | 9,072,412              | 0.07        |
| Inner Mongolia BaoTou Steel Union Co Ltd  | 15,127,093         | 27,077,496             | 0.19        |
| Inner Mongolia Junzheng Energy & Chemical Industry Group<br>Co Ltd              | 2,248,595          | 9,219,240              | 0.07        |
| Jiangsu Eastern Shenghong Co Ltd  | 1,762,103          | 20,828,057             | 0.15        |
| Jiangxi Copper Co Ltd   | 691,091            | 13,116,907             | 0.09        |
| LB Group Co Ltd   | 954,616            | 15,751,164             | 0.11        |
| Ningbo Shanshan Co Ltd  | 753,500            | 11,407,990             | 0.08        |
| Ningxia Baofeng Energy Group Co Ltd   | 1,464,711          | 18,470,006             | 0.13        |
| Qinghai Salt Lake Industry Co Ltd   | 3,620,024          | 69,395,860             | 0.50        |
| Rongsheng Petrochemical Co Ltd  | 2,023,702          | 23,555,891             | 0.17        |
| Satellite Chemical Co Ltd   | 1,122,194          | 16,788,022             | 0.12        |
| Shandong Gold Mining Co Ltd   | 1,204,298          | 28,276,917             | 0.20        |
| Shandong Hualu Hengsheng Chemical Co Ltd  | 989,407            | 30,305,536             | 0.22        |
| Shandong Nanshan Aluminum Co Ltd  | 4,681,341          | 14,137,650             | 0.10        |
| Shanghai Putailai New Energy Technology Co Ltd                                  | 671,691            | 25,672,030             | 0.18        |
| Shanxi Meijin Energy Co Ltd   | 1,729,900          | 13,043,446             | 0.09        |
| Shenzhen Dynanonic Co Ltd   | 149,346            | 16,462,410             | 0.12        |
| Tianqi Lithium Corp   | 688,683            | 48,145,829             | 0.35        |
| Wanhua Chemical Group Co Ltd  | 1,255,751          | 110,305,168            | 0.79        |
| Xinjiang Tianshan Cement Co Ltd   | 1,154,100          | 9,394,374              | 0.07        |
| YongXing Special Materials Technology Co Ltd                                    | 215,587            | 13,497,902             | 0.10        |
| Yunnan Energy New Material Co Ltd   | 357,440            | 34,439,344             | 0.25        |
| Zangge Mining Co Ltd  | 525,800            | 11,867,306             | 0.09        |
| Zhejiang Huayou Cobalt Co Ltd   | 852,732            | 39,148,926             | 0.28        |
| Zijin Mining Group Co Ltd   | 10,975,709         | 124,793,811            | 0.90        |

ChinaAMC CSI 300 Index ETF  
(a sub-fund of ChinaAMC ETF Series)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2023

|   | <b>Holdings<br/>Shares</b> | <b>Market<br/>Value<br/>RMB</b> | <b>% of<br/>NAV</b> |
|---|----------------------------|---------------------------------|---------------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |                            |                                 |                     |
| <b><u>Listed securities (continued)</u></b>                                     |                            |                                 |                     |
| <b><u>China (continued)</u></b>   |                            |                                 |                     |
| <b>Real Estate</b>  |                            |                                 |                     |
| China Merchants Shekou Industrial Zone Holdings Co Ltd                          | 2,062,869                  | 26,879,183                      | 0.19                |
| China Vanke Co Ltd  | 4,535,353                  | 63,585,649                      | 0.46                |
| Gemdale Corp  | 2,106,493                  | 15,187,815                      | 0.11                |
| Greenland Holdings Corp Ltd   | 2,809,862                  | 7,727,121                       | 0.06                |
| Poly Developments and Holdings Group Co Ltd                                     | 4,786,147                  | 62,363,495                      | 0.45                |
| Seazen Holdings Co Ltd  | 602,992                    | 8,689,115                       | 0.06                |
| <b>Utilities</b>  |                            |                                 |                     |
| CGN Power Co Ltd  | 5,243,300                  | 16,306,663                      | 0.12                |
| China Longyuan Power Group Corp Ltd   | 101,702                    | 2,288,295                       | 0.02                |
| China National Nuclear Power Co Ltd   | 6,286,473                  | 44,319,635                      | 0.32                |
| China Three Gorges Renewables Group Co Ltd                                      | 9,535,900                  | 51,207,783                      | 0.37                |
| China Yangtze Power Co Ltd  | 6,521,338                  | 143,860,716                     | 1.03                |
| ENN Natural Gas Co Ltd  | 619,650                    | 11,760,957                      | 0.08                |
| GD Power Development Co Ltd   | 5,943,152                  | 22,762,272                      | 0.16                |
| Huaneng Lancang River Hydropower Inc  | 1,199,549                  | 8,552,784                       | 0.06                |
| Huaneng Power International Inc   | 2,930,612                  | 27,137,467                      | 0.20                |
| SDIC Power Holdings Co Ltd  | 1,986,670                  | 25,131,376                      | 0.18                |
| Sichuan Chuantou Energy Co Ltd  | 1,486,592                  | 22,373,210                      | 0.16                |

ChinaAMC CSI 300 Index ETF  
(a sub-fund of ChinaAMC ETF Series)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2023

|   | Position | Underlying assets | Counterparty  | Contracts | Market Value RMB      | % of NAV     |
|---|----------|-------------------|---|-----------|-----------------------|--------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |          |                   |   |           |                       |              |
| <b><u>Total return index swap contracts</u></b>                                 |          |                   |   |           |                       |              |
| Total Return Index Swap (CGML)  | Long     | CSI 300 Index     | Citigroup Global Markets Limited                      | 111,500   | 8,803,379             | 0.06         |
| Total Return Index Swap (HSBC)  | Long     | CSI 300 Index     | The Hongkong and Shanghai Banking Corporation Limited | 126,500   | 10,176,723            | 0.07         |
| <b>TOTAL INVESTMENTS, AT FAIR VALUE</b>   |          |                   |   |           | <b>12,609,776,740</b> | <b>90.64</b> |
| <b>TOTAL INVESTMENTS, AT COST</b>   |          |                   |   |           | <b>13,587,123,488</b> |              |

ChinaAMC CSI 300 Index ETF  
(a sub-fund of ChinaAMC ETF Series)

MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through<br/>profit or loss</u></b> |  |           |                      |           |                                      |
| <b>Listed securities</b>  |  |           |                      |           |                                      |
| 360 Security Technology Inc   | 1,790,413                              | 743,600   | -                    | 153,100   | 2,380,913                            |
| 37 Interactive Entertainment Network<br>Technology Group Co Ltd         | 833,962                                | 271,423   | -                    | 70,400    | 1,034,985                            |
| Advanced Micro-Fabrication Equipment<br>Inc China                       | 269,912                                | 40,730    | -                    | 22,856    | 287,786                              |
| AECC Aviation Power Co Ltd  | 835,236                                | 135,451   | -                    | 82,700    | 887,987                              |
| Agricultural Bank of China Ltd  | 20,006,889                             | 3,354,800 | -                    | 2,091,700 | 21,269,989                           |
| Aier Eye Hospital Group Co Ltd  | 2,248,923                              | 389,590   | 719,325              | 250,300   | 3,107,538                            |
| Air China Ltd   | 1,872,900                              | 641,855   | -                    | 187,600   | 2,327,155                            |
| Aluminum Corp of China Ltd  | 4,959,545                              | 800,000   | -                    | 475,200   | 5,284,345                            |
| Anhui Conch Cement Co Ltd   | 1,503,613                              | 248,414   | -                    | 153,400   | 1,598,627                            |
| Anhui Gujing Distillery Co Ltd  | 103,111                                | 33,777    | -                    | 27,100    | 109,788                              |
| Asymchem Laboratories Tianjin Co Ltd                                    | 129,274                                | 54,900    | -                    | 24,100    | 160,074                              |
| Avary Holding Shenzhen Co Ltd   | 436,283                                | 67,638    | -                    | 40,300    | 463,621                              |
| AVIC Jonhon Optron Technology Co<br>Ltd                                 | 497,554                                | 229,133   | 156,998              | 35,800    | 847,885                              |
| AVIC Shenyang Aircraft Co Ltd   | 490,967                                | 77,588    | 208,722              | 43,800    | 733,477                              |
| AVIC Xi'an Aircraft Industry Group Co<br>Ltd                            | 867,239                                | 135,517   | -                    | 76,400    | 926,356                              |
| Bank of Beijing Co Ltd  | 9,274,118                              | 1,510,496 | -                    | 923,400   | 9,861,214                            |
| Bank of Chengdu Co Ltd  | 1,385,866                              | 233,900   | -                    | 125,900   | 1,493,866                            |
| Bank of China Ltd   | 13,208,963                             | 2,151,600 | -                    | 1,318,200 | 14,042,363                           |
| Bank of Communications Co Ltd   | 17,218,683                             | 2,885,300 | -                    | 1,796,700 | 18,307,283                           |
| Bank of Hangzhou Co Ltd   | 1,858,268                              | 304,917   | -                    | 187,400   | 1,975,785                            |
| Bank of Jiangsu Co Ltd  | 7,404,557                              | 1,238,150 | -                    | 770,000   | 7,872,707                            |
| Bank of Nanjing Co Ltd  | 3,229,306                              | 529,504   | -                    | 312,100   | 3,446,710                            |
| Bank of Ningbo Co Ltd   | 2,482,991                              | 416,946   | -                    | 259,900   | 2,640,037                            |
| Bank of Shanghai Co Ltd   | 6,232,163                              | 1,013,337 | -                    | 619,300   | 6,626,200                            |
| Baoshan Iron & Steel Co Ltd   | 5,581,649                              | 912,000   | -                    | 560,000   | 5,933,649                            |
| Beijing Kingsoft Office Software Inc                                    | 116,237                                | 33,713    | -                    | 26,149    | 123,801                              |
| Beijing New Building Materials PLC                                      | 635,164                                | 101,678   | -                    | 61,500    | 675,342                              |
| Beijing Oriental Yuhong Waterproof<br>Technology Co Ltd                 | 1,262,527                              | 210,500   | -                    | 130,700   | 1,342,327                            |
| Beijing Roborock Technology Co Ltd                                      | 36,302                                 | 31,752    | -                    | 68,054    | -                                    |
| Beijing Tongrentang Co Ltd  | 429,602                                | 67,779    | -                    | 40,600    | 456,781                              |
| Beijing Wantai Biological Pharmacy<br>Enterprise Co Ltd                 | 114,161                                | 117,655   | 46,886               | 25,500    | 253,202                              |
| Beijing-Shanghai High Speed Railway Co<br>Ltd                           | 15,387,050                             | 2,576,600 | -                    | 1,603,900 | 16,359,750                           |

ChinaAMC CSI 300 Index ETF  
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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS (continued)   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |  |           |                      |           |                                      |
| <b>Listed securities (continued)</b>  |  |           |                      |           |                                      |
| Bloomage Biotechnology Corp Ltd   | 61,291                                 | 98,426    | -                    | 30,586    | 129,131                              |
| BOE Technology Group Co Ltd   | 23,502,135                             | 3,935,747 | -                    | 2,456,200 | 24,981,682                           |
| BYD Co Ltd  | 568,339                                | 101,423   | -                    | 65,200    | 604,562                              |
| Cathay Biotech Inc  | 110,321                                | 32,870    | -                    | 26,549    | 116,642                              |
| CGN Power Co Ltd  | 4,930,500                              | 798,000   | -                    | 485,200   | 5,243,300                            |
| Changchun High & New Technology Industry Group Inc                              | 202,956                                | 33,803    | -                    | 21,100    | 215,659                              |
| Changzhou Xingyu Automotive Lighting Systems Co Ltd                             | 90,264                                 | 33,900    | -                    | 28,000    | 96,164                               |
| Chaozhou Three-Circle Group Co Ltd  | 840,703                                | 135,504   | -                    | 82,400    | 893,807                              |
| China CITIC Bank Corp Ltd   | 1,921,682                              | 316,011   | -                    | 196,100   | 2,041,593                            |
| China Coal Energy Co Ltd  | 1,146,400                              | 183,900   | -                    | 109,800   | 1,220,500                            |
| China Communications Construction Co Ltd  | 2,208,498                              | 366,000   | -                    | 207,200   | 2,367,298                            |
| China Construction Bank Corp  | 4,208,140                              | 682,491   | -                    | 416,500   | 4,474,131                            |
| China CSSC Holdings Ltd   | 1,120,594                              | 457,892   | -                    | 88,000    | 1,490,486                            |
| China Eastern Airlines Corp Ltd   | 3,433,712                              | 1,551,900 | -                    | 424,400   | 4,561,212                            |
| China Energy Engineering Corp Ltd   | 8,128,900                              | 1,318,000 | -                    | 805,200   | 8,641,700                            |
| China Everbright Bank Co Ltd  | 10,367,067                             | 6,565,000 | -                    | 4,562,800 | 12,369,267                           |
| China Galaxy Securities Co Ltd  | 808,077                                | 135,506   | -                    | 84,300    | 859,283                              |
| China International Capital Corp Ltd  | 550,108                                | 101,496   | -                    | 66,600    | 585,004                              |
| China Jushi Co Ltd  | 1,504,929                              | 237,300   | -                    | 142,300   | 1,599,929                            |
| China Life Insurance Co Ltd   | 1,043,905                              | 169,327   | -                    | 103,300   | 1,109,932                            |
| China Longyuan Power Group Corp Ltd   | 95,600                                 | 33,802    | -                    | 27,700    | 101,702                              |
| China Merchants Bank Co Ltd   | 7,756,231                              | 1,294,956 | -                    | 804,700   | 8,246,487                            |
| China Merchants Energy Shipping Co Ltd  | -                                      | 2,165,200 | -                    | -         | 2,165,200                            |
| China Merchants Securities Co Ltd   | 2,325,371                              | 372,819   | -                    | 226,000   | 2,472,190                            |
| China Merchants Shekou Industrial Zone Holdings Co Ltd                          | 1,984,702                              | 306,467   | -                    | 228,300   | 2,062,869                            |
| China Minsheng Banking Corp Ltd   | 15,557,273                             | 2,606,740 | -                    | 1,624,600 | 16,539,413                           |
| China Mobile Ltd  | 340,000                                | 302,500   | -                    | 40,500    | 602,000                              |
| China National Chemical Engineering Co Ltd                                      | 2,297,168                              | 372,900   | -                    | 227,700   | 2,442,368                            |
| China National Nuclear Power Co Ltd   | 5,907,431                              | 970,842   | -                    | 591,800   | 6,286,473                            |
| China Northern Rare Earth Group High-Tech Co Ltd                                | 1,366,708                              | 441,925   | -                    | 121,900   | 1,686,733                            |
| China Oilfield Services Ltd   | 371,314                                | 67,621    | -                    | 44,000    | 394,935                              |
| China Pacific Insurance Group Co Ltd  | 2,144,364                              | 354,536   | -                    | 219,000   | 2,279,900                            |



ChinaAMC CSI 300 Index ETF  
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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS (continued)   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through<br/>profit or loss (continued)</u></b> |  |           |                      |           |                                      |
| <b>Listed securities (continued)</b>  |  |           |                      |           |                                      |
| China Petroleum & Chemical Corp   | 8,384,127                              | 4,995,300 | -                    | 705,000   | 12,674,427                           |
| China Railway Construction Corp Ltd   | 2,883,721                              | 472,729   | -                    | 290,400   | 3,066,050                            |
| China Railway Group Ltd   | 6,437,940                              | 1,050,244 | -                    | 643,600   | 6,844,584                            |
| China Resources Microelectronics Ltd  | 331,483                                | 67,800    | -                    | 46,717    | 352,566                              |
| China Satellite Communications Co Ltd   | 264,329                                | 36,300    | -                    | 19,700    | 280,929                              |
| China Shenhua Energy Co Ltd   | 2,067,043                              | 347,300   | -                    | 216,600   | 2,197,743                            |
| China Shipbuilding Industry Co Ltd  | 7,144,290                              | 1,159,000 | -                    | 706,700   | 7,596,590                            |
| China Southern Airlines Co Ltd  | 3,378,557                              | 553,900   | -                    | 340,200   | 3,592,257                            |
| China State Construction Engineering<br>Corp Ltd                                    | 13,139,537                             | 2,201,040 | -                    | 1,369,500 | 13,971,077                           |
| China Telecom Corp Ltd  | 9,729,500                              | 1,631,000 | -                    | 1,016,200 | 10,344,300                           |
| China Three Gorges Renewables Group<br>Co Ltd                                       | 5,380,800                              | 4,612,700 | -                    | 457,600   | 9,535,900                            |
| China Tourism Group Duty Free Corp Ltd  | 611,852                                | 103,405   | -                    | 64,700    | 650,557                              |
| China United Network Communications<br>Ltd  | 11,958,759                             | 2,003,649 | -                    | 1,246,800 | 12,715,608                           |
| China Vanke Co Ltd  | 4,265,081                              | 714,472   | -                    | 444,200   | 4,535,353                            |
| China Yangtze Power Co Ltd  | 7,125,585                              | 1,149,453 | -                    | 1,753,700 | 6,521,338                            |
| China Zhenhua Group Science &<br>Technology Co Ltd                                  | 227,200                                | 36,703    | -                    | 21,400    | 242,503                              |
| Chongqing Brewery Co Ltd  | 152,008                                | 33,900    | -                    | 24,200    | 161,708                              |
| Chongqing Changan Automobile Co Ltd   | 3,113,509                              | 508,176   | -                    | 311,400   | 3,310,285                            |
| Chongqing Zhifei Biological Products Co<br>Ltd                                      | 500,727                                | 81,343    | 264,335              | 46,200    | 800,205                              |
| Citic Pacific Special Steel Group Co Ltd  | 632,512                                | 101,700   | -                    | 61,700    | 672,512                              |
| CITIC Securities Co Ltd   | 6,115,962                              | 1,024,563 | -                    | 637,000   | 6,503,525                            |
| CMOC Group Ltd  | 4,428,460                              | 726,700   | -                    | 446,600   | 4,708,560                            |
| CNGR Advanced Material Co Ltd   | 126,600                                | 76,801    | -                    | 24,300    | 179,101                              |
| CNPC Capital Co Ltd   | -                                      | 1,684,400 | -                    | -         | 1,684,400                            |
| Contemporary Amperex Technology Co<br>Ltd   | 917,715                                | 182,632   | 776,775              | 119,600   | 1,757,522                            |
| COSCO SHIPPING Holdings Co Ltd  | 3,991,694                              | 665,770   | -                    | 413,300   | 4,244,164                            |
| CRRC Corp Ltd   | 7,622,774                              | 1,239,304 | -                    | 757,500   | 8,104,578                            |
| CSC Financial Co Ltd  | 814,230                                | 135,574   | -                    | 84,000    | 865,804                              |
| Daqin Railway Co Ltd  | 3,726,860                              | 610,123   | -                    | 374,500   | 3,962,483                            |
| Dawning Information Industry Co Ltd   | 733,884                                | 124,900   | -                    | 78,600    | 780,184                              |
| Dongfang Electric Corp Ltd  | -                                      | 739,900   | -                    | -         | 739,900                              |
| East Money Information Co Ltd   | 6,624,982                              | 1,164,880 | 1,396,398            | 734,300   | 8,451,960                            |

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS (continued)   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through<br/>profit or loss (continued)</u></b> |  |           |                      |           |                                      |
| <b>Listed securities (continued)</b>  |  |           |                      |           |                                      |
| Eastroc Beverage Group Co Ltd   | 28,800                                 | 35,755    | -                    | 33,700    | 30,855                               |
| Ecovacs Robotics Co Ltd   | 144,200                                | 33,807    | -                    | 24,900    | 153,107                              |
| ENN Natural Gas Co Ltd  | 582,800                                | 101,650   | -                    | 64,800    | 619,650                              |
| Eve Energy Co Ltd   | 768,173                                | 135,430   | -                    | 85,200    | 818,403                              |
| Everbright Securities Co Ltd  | 1,224,252                              | 203,399   | -                    | 125,900   | 1,301,751                            |
| FAW Jiefang Group Co Ltd  | 583,500                                | 89,450    | -                    | 52,800    | 620,150                              |
| Flat Glass Group Co Ltd   | 318,988                                | 63,671    | -                    | 43,400    | 339,259                              |
| Focus Media Information Technology Co<br>Ltd  | 6,334,902                              | 1,030,600 | -                    | 629,400   | 6,736,102                            |
| Foshan Haitian Flavouring & Food Co Ltd   | 870,892                                | 147,981   | 184,522              | 92,000    | 1,111,395                            |
| Founder Securities Co Ltd   | 2,578,904                              | 410,100   | -                    | 245,400   | 2,743,604                            |
| Foxconn Industrial Internet Co Ltd  | 2,489,324                              | 406,734   | -                    | 249,100   | 2,646,958                            |
| Fuyao Glass Industry Group Co Ltd   | 1,004,462                              | 169,427   | -                    | 105,900   | 1,067,989                            |
| Ganfeng Lithium Group Co Ltd  | 706,691                                | 112,337   | -                    | 67,800    | 751,228                              |
| GD Power Development Co Ltd   | 5,588,052                              | 910,800   | -                    | 555,700   | 5,943,152                            |
| Gemdale Corp  | 1,980,997                              | 330,896   | -                    | 205,400   | 2,106,493                            |
| GF Securities Co Ltd  | 1,854,917                              | 305,086   | -                    | 187,900   | 1,972,103                            |
| GigaDevice Semiconductor Inc  | 417,955                                | 69,840    | -                    | 43,400    | 444,395                              |
| Ginlong Technologies Co Ltd   | 118,750                                | 39,200    | -                    | 25,100    | 132,850                              |
| Glodon Co Ltd   | 597,425                                | 110,500   | 250,130              | 70,400    | 887,655                              |
| GoerTek Inc   | 1,498,363                              | 237,293   | -                    | 140,700   | 1,594,956                            |
| Gongniu Group Co Ltd  | 50,078                                 | 36,363    | 23,461               | 31,700    | 78,202                               |
| Gotion High-tech Co Ltd   | 668,600                                | 108,718   | -                    | 66,600    | 710,718                              |
| Great Wall Motor Co Ltd   | 773,421                                | 135,600   | -                    | 85,800    | 823,221                              |
| Gree Electric Appliances Inc of Zhuhai  | 2,823,886                              | 473,000   | -                    | 295,200   | 3,001,686                            |
| Greenland Holdings Corp Ltd   | 2,643,219                              | 428,143   | -                    | 261,500   | 2,809,862                            |
| Guangdong Haid Group Co Ltd   | 520,501                                | 89,043    | -                    | 57,100    | 552,444                              |
| Guangzhou Automobile Group Co Ltd   | 1,384,638                              | 231,758   | -                    | 140,400   | 1,475,996                            |
| Guangzhou Baiyunshan Pharmaceutical<br>Holdings Co Ltd                              | 440,354                                | 67,719    | -                    | 39,900    | 468,173                              |
| Guangzhou Kingmed Diagnostics Group<br>Co Ltd                                       | 175,915                                | 32,100    | -                    | 208,015   | -                                    |
| Guangzhou Shiyuan Electronic<br>Technology Co Ltd                                   | 218,002                                | 79,500    | -                    | 17,600    | 279,902                              |
| Guangzhou Tinci Materials Technology<br>Co Ltd                                      | 723,826                                | 119,936   | -                    | 74,100    | 769,662                              |
| Guosen Securities Co Ltd  | 1,807,655                              | 305,100   | -                    | 190,800   | 1,921,955                            |

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS (continued)   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |  |           |                      |           |                                      |
| <b>Listed securities (continued)</b>  |  |           |                      |           |                                      |
| Guotai Junan Securities Co Ltd  | 2,826,235                              | 462,093   | -                    | 285,000   | 3,003,328                            |
| Haier Smart Home Co Ltd   | 2,371,486                              | 392,300   | -                    | 241,700   | 2,522,086                            |
| Haitong Securities Co Ltd   | 6,050,253                              | 1,012,392 | -                    | 630,000   | 6,432,645                            |
| Hangzhou First Applied Material Co Ltd  | 334,384                                | 67,593    | 140,719              | 46,300    | 496,396                              |
| Hangzhou Hikvision Digital Technology Co Ltd                                    | 2,955,504                              | 491,986   | -                    | 328,100   | 3,119,390                            |
| Hangzhou Silan Microelectronics Co Ltd  | 532,500                                | 100,900   | -                    | 66,500    | 566,900                              |
| Hangzhou Tigermed Consulting Co Ltd   | 329,252                                | 67,537    | -                    | 46,600    | 350,189                              |
| Han's Laser Technology Industry Group Co Ltd                                    | 528,128                                | 94,600    | -                    | 622,728   | -                                    |
| Henan Shuanghui Investment & Development Co Ltd                                 | 651,187                                | 101,654   | -                    | 60,500    | 692,341                              |
| Hengli Petrochemical Co Ltd   | 1,322,858                              | 206,600   | -                    | 122,100   | 1,407,358                            |
| Hithink RoyalFlush Information Network Co Ltd                                   | 135,249                                | 33,900    | -                    | 25,200    | 143,949                              |
| Hongta Securities Co Ltd  | 590,772                                | 90,895    | -                    | 52,800    | 628,867                              |
| Hoshine Silicon Industry Co Ltd   | 135,100                                | 118,700   | -                    | 17,600    | 236,200                              |
| Hoyuan Green Energy Co Ltd  | 129,220                                | 33,829    | -                    | 25,500    | 137,549                              |
| Huadong Medicine Co Ltd   | 550,119                                | 101,636   | -                    | 66,800    | 584,955                              |
| Huafon Chemical Co Ltd  | 1,244,000                              | 203,309   | -                    | 124,800   | 1,322,509                            |
| Hualan Biological Engineering Inc   | 685,535                                | 101,552   | -                    | 58,300    | 728,787                              |
| Huali Industrial Group Co Ltd   | 95,800                                 | 33,900    | -                    | 27,600    | 102,100                              |
| Huaneng Lancang River Hydropower Inc  | 1,128,200                              | 196,549   | -                    | 125,200   | 1,199,549                            |
| Huaneng Power International Inc   | 2,757,012                              | 453,300   | -                    | 279,700   | 2,930,612                            |
| Huatai Securities Co Ltd  | 3,226,384                              | 533,600   | -                    | 328,000   | 3,431,984                            |
| Huaxia Bank Co Ltd  | 3,989,855                              | 659,656   | -                    | 408,300   | 4,241,211                            |
| Huayu Automotive Systems Co Ltd   | 988,208                                | 169,500   | -                    | 106,900   | 1,050,808                            |
| Huizhou Desay Sv Automotive Co Ltd  | 174,252                                | 33,793    | -                    | 22,800    | 185,245                              |
| Hundsun Technologies Inc  | 953,038                                | 169,146   | -                    | 108,700   | 1,013,484                            |
| Iflytek Co Ltd  | 1,165,509                              | 203,388   | -                    | 133,900   | 1,234,997                            |
| Imeik Technology Development Co Ltd   | 68,727                                 | 34,404    | -                    | 29,800    | 73,331                               |
| Industrial & Commercial Bank of China Ltd                                       | 21,965,353                             | 3,682,400 | -                    | 2,294,400 | 23,353,353                           |
| Industrial Bank Co Ltd  | 9,113,452                              | 1,529,569 | -                    | 953,400   | 9,689,621                            |
| Industrial Securities Co Ltd  | 4,329,866                              | 705,255   | -                    | 431,500   | 4,603,621                            |
| Ingenic Semiconductor Co Ltd  | 151,300                                | 33,900    | -                    | 24,300    | 160,900                              |
| Inner Mongolia BaoTou Steel Union Co Ltd  | 14,284,593                             | 2,334,600 | -                    | 1,492,100 | 15,127,093                           |

ChinaAMC CSI 300 Index ETF  
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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS (continued)   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through<br/>profit or loss (continued)</u></b> |  |           |                      |           |                                      |
| <b>Listed securities (continued)</b>  |  |           |                      |           |                                      |
| Inner Mongolia Junzheng Energy &<br>Chemical Industry Group Co Ltd                  | 2,114,941                              | 339,954   | -                    | 206,300   | 2,248,595                            |
| Inner Mongolia Yili Industrial Group Co<br>Ltd                                      | 4,009,973                              | 667,623   | -                    | 436,000   | 4,241,596                            |
| Inspur Electronic Information Industry Co<br>Ltd                                    | 641,979                                | 101,605   | -                    | 57,200    | 686,384                              |
| JA Solar Technology Co Ltd  | 590,648                                | 315,575   | 248,580              | 55,600    | 1,099,203                            |
| Jafron Biomedical Co Ltd  | 303,747                                | 42,900    | -                    | 346,647   | -                                    |
| JCET Group Co Ltd   | 891,811                                | 145,100   | -                    | 88,900    | 948,011                              |
| Jiangsu Eastern Shenghong Co Ltd  | 1,168,003                              | 699,700   | -                    | 105,600   | 1,762,103                            |
| Jiangsu Hengli Hydraulic Co Ltd   | 327,775                                | 72,000    | -                    | 41,700    | 358,075                              |
| Jiangsu Hengrui Pharmaceuticals Co Ltd  | 2,798,940                              | 463,750   | -                    | 288,400   | 2,974,290                            |
| Jiangsu King's Luck Brewery JSC Ltd   | 393,217                                | 67,645    | -                    | 42,700    | 418,162                              |
| Jiangsu Yanghe Brewery Joint-Stock Co<br>Ltd  | 378,022                                | 67,590    | -                    | 43,600    | 402,012                              |
| Jiangxi Copper Co Ltd   | 650,076                                | 101,615   | -                    | 60,600    | 691,091                              |
| Jinko Solar Co Ltd  | -                                      | 1,332,548 | -                    | -         | 1,332,548                            |
| Kweichow Moutai Co Ltd  | 393,780                                | 67,514    | -                    | 42,700    | 418,594                              |
| LB Group Co Ltd   | 898,216                                | 135,600   | -                    | 79,200    | 954,616                              |
| Lens Technology Co Ltd  | 1,246,673                              | 203,400   | -                    | 124,500   | 1,325,573                            |
| Lingyi iTech Guangdong Co   | 1,764,561                              | 279,385   | -                    | 2,043,946 | -                                    |
| LONGi Green Energy Technology Co Ltd  | 3,800,624                              | 632,411   | -                    | 392,300   | 4,040,735                            |
| Luxshare Precision Industry Co Ltd  | 3,114,083                              | 522,040   | -                    | 310,500   | 3,325,623                            |
| Luzhou Laojiao Co Ltd   | 460,903                                | 73,700    | -                    | 44,600    | 490,003                              |
| Mango Excellent Media Co Ltd  | 468,606                                | 67,800    | -                    | 38,300    | 498,106                              |
| Maxscend Microelectronics Co Ltd  | 200,727                                | 65,666    | -                    | 17,600    | 248,793                              |
| Metallurgical Corp of China Ltd   | 4,475,833                              | 728,800   | -                    | 447,500   | 4,757,133                            |
| Midea Group Co Ltd  | 3,069,180                              | 518,000   | -                    | 311,600   | 3,275,580                            |
| Ming Yang Smart Energy Group Ltd  | 997,000                                | 169,500   | -                    | 106,500   | 1,060,000                            |
| Montage Technology Co Ltd   | 496,761                                | 77,369    | -                    | 44,967    | 529,163                              |
| Muyuan Foods Co Ltd   | 1,667,659                              | 294,934   | -                    | 140,800   | 1,821,793                            |
| NARI Technology Co Ltd  | 2,097,480                              | 351,969   | 444,014              | 217,400   | 2,676,063                            |
| National Silicon Industry Group Co Ltd  | 684,342                                | 278,299   | -                    | 52,800    | 909,841                              |
| NAURA Technology Group Co Ltd   | 165,902                                | 33,662    | -                    | 23,000    | 176,564                              |
| New China Life Insurance Co Ltd   | 521,995                                | 81,121    | -                    | 47,400    | 555,716                              |
| New Hope Liuhe Co Ltd   | 1,422,367                              | 237,258   | -                    | 147,400   | 1,512,225                            |

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS (continued)   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through<br/>profit or loss (continued)</u></b> |  |           |                      |           |                                      |
| <b>Listed securities (continued)</b>  |  |           |                      |           |                                      |
| Ninestar Corp   | 533,100                                | 185,401   | -                    | 57,900    | 660,601                              |
| Ningbo Deye Technology Co Ltd   | 60,900                                 | 37,549    | 47,639               | 30,600    | 115,488                              |
| Ningbo Ronbay New Energy Technology<br>Co Ltd                                       | 169,598                                | 58,445    | -                    | 17,600    | 210,443                              |
| Ningbo Shanshan Co Ltd  | 704,600                                | 109,500   | -                    | 60,600    | 753,500                              |
| Ningbo Tuopu Group Co Ltd   | 275,800                                | 41,300    | -                    | 24,000    | 293,100                              |
| Ningxia Baofeng Energy Group Co Ltd   | 1,379,266                              | 225,645   | -                    | 140,200   | 1,464,711                            |
| Oppein Home Group Inc   | 115,183                                | 33,826    | -                    | 26,400    | 122,609                              |
| Orient Securities Co Ltd/China  | 3,276,375                              | 537,320   | -                    | 329,400   | 3,484,295                            |
| Ovctek China Inc  | 279,928                                | 39,740    | -                    | 319,668   | -                                    |
| People's Insurance Co Group of China<br>Ltd/The                                     | 2,001,289                              | 322,400   | -                    | 195,300   | 2,128,389                            |
| PetroChina Co Ltd   | 6,088,169                              | 1,979,400 | -                    | 515,700   | 7,551,869                            |
| Pharmaron Beijing Co Ltd  | 309,568                                | 105,828   | -                    | 19,200    | 396,196                              |
| Ping An Bank Co Ltd   | 6,080,286                              | 1,015,260 | -                    | 630,900   | 6,464,646                            |
| Ping An Insurance Group Co of China Ltd   | 6,789,156                              | 1,142,844 | -                    | 713,600   | 7,218,400                            |
| Poly Developments and Holdings Group<br>Co Ltd                                      | 4,501,447                              | 741,400   | -                    | 456,700   | 4,786,147                            |
| Postal Savings Bank of China Co Ltd   | 6,817,446                              | 1,154,000 | -                    | 573,600   | 7,397,846                            |
| Power Construction Corp of China Ltd  | 4,745,561                              | 743,500   | -                    | 897,500   | 4,591,561                            |
| Qi An Xin Technology Group Inc  | 171,230                                | 33,900    | -                    | 22,205    | 182,925                              |
| Qinghai Salt Lake Industry Co Ltd   | 3,404,200                              | 565,524   | -                    | 349,700   | 3,620,024                            |
| Rongsheng Petrochemical Co Ltd  | 1,903,411                              | 304,991   | -                    | 184,700   | 2,023,702                            |
| SAIC Motor Corp Ltd   | 2,928,614                              | 474,445   | -                    | 289,300   | 3,113,759                            |
| Sangfor Technologies Inc  | 156,600                                | 33,801    | -                    | 23,300    | 167,101                              |
| Sany Heavy Industry Co Ltd  | 3,725,886                              | 625,569   | -                    | 393,100   | 3,958,355                            |
| Satellite Chemical Co Ltd   | 1,055,494                              | 169,400   | -                    | 102,700   | 1,122,194                            |
| SDIC Capital Co Ltd   | 1,610,917                              | 263,500   | -                    | 162,300   | 1,712,117                            |
| SDIC Power Holdings Co Ltd  | 1,868,570                              | 305,100   | -                    | 187,000   | 1,986,670                            |
| Seazen Holdings Co Ltd  | 567,032                                | 101,660   | -                    | 65,700    | 602,992                              |
| Semiconductor Manufacturing<br>International Corp                                   | 1,226,809                              | 203,371   | -                    | 125,784   | 1,304,396                            |
| SF Holding Co Ltd   | 1,533,353                              | 251,300   | -                    | 154,500   | 1,630,153                            |
| SG Micro Corp   | 156,600                                | 33,731    | 49,869               | 22,300    | 217,900                              |
| Shaanxi Coal Industry Co Ltd  | 2,430,718                              | 406,635   | -                    | 252,900   | 2,584,453                            |
| Shandong Gold Mining Co Ltd   | 1,131,882                              | 180,716   | -                    | 108,300   | 1,204,298                            |

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS (continued)   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |  |           |                      |           |                                      |
| <b>Listed securities (continued)</b>  |  |           |                      |           |                                      |
| Shandong Hualu Hengsheng Chemical Co Ltd  | 930,772                                | 149,435   | -                    | 90,800    | 989,407                              |
| Shandong Linglong Tyre Co Ltd   | 370,500                                | 64,123    | -                    | 434,623   | -                                    |
| Shandong Nanshan Aluminum Co Ltd  | 4,402,341                              | 729,500   | -                    | 450,500   | 4,681,341                            |
| Shanghai Aiko Solar Energy Co Ltd   | -                                      | 523,500   | 207,240              | -         | 730,740                              |
| Shanghai Baosight Software Co Ltd   | 369,690                                | 67,406    | 79,339               | 37,200    | 479,235                              |
| Shanghai Fosun Pharmaceutical Group Co Ltd                                      | 796,540                                | 135,600   | -                    | 84,200    | 847,940                              |
| Shanghai International Airport Co Ltd   | 623,773                                | 258,508   | -                    | 52,800    | 829,481                              |
| Shanghai International Port Group Co Ltd  | 1,896,729                              | 319,642   | -                    | 355,400   | 1,860,971                            |
| Shanghai Jinjiang International Hotels Co Ltd                                   | -                                      | 303,800   | -                    | -         | 303,800                              |
| Shanghai M&G Stationery Inc   | 232,143                                | 33,830    | -                    | 19,200    | 246,773                              |
| Shanghai Pharmaceuticals Holding Co Ltd   | -                                      | 740,100   | -                    | -         | 740,100                              |
| Shanghai Pudong Development Bank Co Ltd   | 7,357,246                              | 1,206,455 | -                    | 741,500   | 7,822,201                            |
| Shanghai Putailai New Energy Technology Co Ltd                                  | 435,625                                | 76,466    | 205,300              | 45,700    | 671,691                              |
| Shanghai RAAS Blood Products Co Ltd   | 2,957,388                              | 476,200   | -                    | 290,000   | 3,143,588                            |
| Shanxi Coking Coal Energy Group Co Ltd  | -                                      | 1,513,201 | -                    | -         | 1,513,201                            |
| Shanxi Lu'an Environmental Energy Development Co Ltd                            | -                                      | 798,000   | -                    | -         | 798,000                              |
| Shanxi Meijin Energy Co Ltd   | 1,627,000                              | 271,200   | -                    | 168,300   | 1,729,900                            |
| Shanxi Xinghuacun Fen Wine Factory Co Ltd                                       | 305,213                                | 43,949    | -                    | 24,900    | 324,262                              |
| Shengyi Technology Co Ltd   | 729,722                                | 126,955   | -                    | 76,900    | 779,777                              |
| Shennan Circuits Co Ltd   | 129,108                                | 33,879    | -                    | 25,600    | 137,387                              |
| Shenwan Hongyuan Group Co Ltd   | 5,648,864                              | 928,803   | -                    | 569,900   | 6,007,767                            |
| Shenzhen Dynanonic Co Ltd   | 77,079                                 | 55,000    | 46,367               | 29,100    | 149,346                              |
| Shenzhen Inovance Technology Co Ltd   | 1,166,750                              | 203,342   | -                    | 128,200   | 1,241,892                            |
| Shenzhen Kangtai Biological Products Co Ltd                                     | 421,317                                | 67,536    | -                    | 42,400    | 446,453                              |
| Shenzhen Mindray Bio-Medical Electronics Co Ltd                                 | 303,255                                | 43,763    | -                    | 24,800    | 322,218                              |
| Shenzhen Overseas Chinese Town Co Ltd   | 2,570,174                              | 420,100   | -                    | 257,700   | 2,732,574                            |
| Shenzhen Transsion Holdings Co Ltd  | 201,571                                | 33,673    | -                    | 21,022    | 214,222                              |
| Sichuan Chuantou Energy Co Ltd  | 1,115,000                              | 460,892   | -                    | 89,300    | 1,486,592                            |
| Sichuan Road and Bridge Group Co Ltd  | 1,170,500                              | 202,398   | 493,720              | 124,200   | 1,742,418                            |
| Spring Airlines Co Ltd  | 245,034                                | 38,400    | -                    | 23,000    | 260,434                              |
| StarPower Semiconductor Ltd   | 43,868                                 | 46,600    | -                    | 32,200    | 58,268                               |
| Sungrow Power Supply Co Ltd   | 651,362                                | 107,060   | -                    | 66,000    | 692,422                              |

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS (continued)   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |  |           |                      |           |                                      |
| <b>Listed securities (continued)</b>  |  |           |                      |           |                                      |
| Sunwoda Electronic Co Ltd   | 817,138                                | 245,900   | -                    | 70,400    | 992,638                              |
| Suzhou Maxwell Technologies Co Ltd  | 55,243                                 | 37,600    | 32,017               | 31,100    | 93,760                               |
| TBEA Co Ltd   | 2,426,979                              | 406,711   | -                    | 242,300   | 2,591,390                            |
| TCL Technology Group Corp   | 8,792,384                              | 1,432,250 | 907,798              | 1,123,000 | 10,009,432                           |
| TCL Zhonghuan Renewable Energy<br>Technology Co Ltd                             | 1,620,497                              | 274,700   | 427,153              | 168,600   | 2,153,750                            |
| Thunder Software Technology Co Ltd  | 200,709                                | 33,810    | -                    | 21,100    | 213,419                              |
| Tianqi Lithium Corp   | 647,812                                | 106,771   | -                    | 65,900    | 688,683                              |
| Tongwei Co Ltd  | 1,692,482                              | 281,500   | -                    | 174,400   | 1,799,582                            |
| Topchoice Medical Corp  | 141,109                                | 33,839    | -                    | 24,800    | 150,148                              |
| Trina Solar Co Ltd  | 679,361                                | 109,805   | -                    | 65,586    | 723,580                              |
| Tsingtao Brewery Co Ltd   | 222,145                                | 36,200    | -                    | 22,200    | 236,145                              |
| Unigroup Guoxin Microelectronics Co Ltd   | 425,859                                | 70,577    | -                    | 43,600    | 452,836                              |
| Unisplendour Corp Ltd   | 1,254,606                              | 375,700   | -                    | 105,600   | 1,524,706                            |
| Walvax Biotechnology Co Ltd   | 1,003,939                              | 169,414   | -                    | 102,100   | 1,071,253                            |
| Wanhua Chemical Group Co Ltd  | 1,181,050                              | 203,301   | -                    | 128,600   | 1,255,751                            |
| Weichai Power Co Ltd  | 3,400,474                              | 549,700   | -                    | 334,900   | 3,615,274                            |
| Wens Foodstuffs Group Co Ltd  | 3,286,160                              | 553,596   | -                    | 345,800   | 3,493,956                            |
| Will Semiconductor Co Ltd Shanghai  | 445,100                                | 141,562   | -                    | 35,200    | 551,462                              |
| Wingtech Technology Co Ltd  | 468,326                                | 147,260   | -                    | 35,200    | 580,386                              |
| Wuhan Guide Infrared Co Ltd   | 823,564                                | 137,327   | 261,500              | 83,300    | 1,139,091                            |
| Wuliangye Yibin Co Ltd  | 1,216,435                              | 206,063   | -                    | 129,100   | 1,293,398                            |
| WuXi AppTec Co Ltd  | 1,285,711                              | 212,686   | -                    | 131,400   | 1,366,997                            |
| Wuxi Lead Intelligent Equipment Co Ltd  | 686,626                                | 110,500   | -                    | 67,200    | 729,926                              |
| XCMG Construction Machinery Co Ltd  | 3,702,069                              | 597,312   | -                    | 1,149,800 | 3,149,581                            |
| Xinjiang Daqo New Energy Co Ltd   | 187,663                                | 257,302   | -                    | 17,600    | 427,365                              |
| Xinjiang Goldwind Science & Technology<br>Co Ltd                                | 1,729,905                              | 278,694   | -                    | 168,500   | 1,840,099                            |
| Xinjiang Tianshan Cement Co Ltd   | 597,400                                | 609,500   | -                    | 52,800    | 1,154,100                            |
| Yankuang Energy Group Co Ltd  | 573,500                                | 101,686   | -                    | 62,800    | 612,386                              |
| Yealink Network Technology Corp Ltd   | 225,847                                | 36,671    | 94,767               | 20,800    | 336,485                              |
| Yihai Kerry Arawana Holdings Co Ltd   | 373,985                                | 67,796    | -                    | 44,100    | 397,681                              |
| YongXing Special Materials Technology<br>Co Ltd                                 | 130,500                                | 68,897    | 40,290               | 24,100    | 215,587                              |
| Yonyou Network Technology Co Ltd  | 1,290,785                              | 213,023   | -                    | 131,700   | 1,372,108                            |

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

| INVESTMENTS (continued)   | Holdings<br>as at<br>1 January<br>2023 | Additions | Corporate<br>Actions | Disposals | Holdings<br>as at<br>30 June<br>2023 |
|---|--|-----------|----------------------|-----------|--------------------------------------|
| <b><u>Financial assets at fair value through profit or loss (continued)</u></b> |  |           |                      |           |                                      |
| <b>Listed securities (continued)</b>  |  |           |                      |           |                                      |
| YTO Express Group Co Ltd  | 1,077,737                              | 169,421   | -                    | 100,700   | 1,146,458                            |
| Yunda Holding Co Ltd  | 908,908                                | 143,280   | -                    | 86,000    | 966,188                              |
| Yunnan Baiyao Group Co Ltd  | 450,032                                | 72,771    | -                    | 44,200    | 478,603                              |
| Yunnan Botanee Bio-Technology Group Co Ltd                                      | 80,464                                 | 34,062    | -                    | 28,700    | 85,826                               |
| Yunnan Energy New Material Co Ltd   | 336,122                                | 67,718    | -                    | 46,400    | 357,440                              |
| Zangge Mining Co Ltd  | 396,300                                | 164,700   | -                    | 35,200    | 525,800                              |
| Zhangzhou Pientzehuang Pharmaceutical Co Ltd                                    | 189,204                                | 33,780    | -                    | 21,900    | 201,084                              |
| Zhejiang Century Huatong Group Co Ltd   | 3,268,835                              | 509,340   | -                    | 3,778,175 | -                                    |
| Zhejiang Chint Electrics Co Ltd   | 673,325                                | 109,281   | -                    | 66,800    | 715,806                              |
| Zhejiang Dahua Technology Co Ltd  | 1,140,569                              | 192,791   | -                    | 225,200   | 1,108,160                            |
| Zhejiang Huayou Cobalt Co Ltd   | 801,359                                | 135,373   | -                    | 84,000    | 852,732                              |
| Zhejiang Jingsheng Mechanical & Electrical Co Ltd                               | 409,964                                | 67,588    | -                    | 41,500    | 436,052                              |
| Zhejiang NHU Co Ltd   | 1,162,158                              | 199,622   | -                    | 126,400   | 1,235,380                            |
| Zhejiang Sanhua Intelligent Controls Co Ltd                                     | 1,350,190                              | 221,475   | -                    | 136,000   | 1,435,665                            |
| Zhejiang Supor Co Ltd   | 102,047                                | 32,100    | -                    | 134,147   | -                                    |
| Zheshang Securities Co Ltd  | 1,215,367                              | 203,246   | -                    | 126,400   | 1,292,213                            |
| Zhongtai Securities Co Ltd  | 1,746,300                              | 282,794   | -                    | 170,700   | 1,858,394                            |
| Zhuzhou CRRC Times Electric Co Ltd  | 163,659                                | 33,755    | -                    | 23,488    | 173,926                              |
| Zijin Mining Group Co Ltd   | 9,033,466                              | 2,699,043 | -                    | 756,800   | 10,975,709                           |
| Zoomlion Heavy Industry Science and Technology Co Ltd                           | 3,112,951                              | 507,700   | -                    | 310,900   | 3,309,751                            |
| ZTE Corp  | 1,996,228                              | 334,136   | -                    | 206,000   | 2,124,364                            |
| <b><u>Total return index swap contracts</u></b>                                 |  |           |                      |           |                                      |
| Total Return Index Swap (JPM)   | 2,000                                  | -         | -                    | 2,000     | -                                    |
| Total Return Index Swap (CGML)  | 111,500                                | -         | -                    | -         | 111,500                              |
| Total Return Index Swap (HSBC)  | 126,500                                | -         | -                    | -         | 126,500                              |



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(a sub-fund of ChinaAMC ETF Series)

PERFORMANCE RECORD (Unaudited)

For the period from 1 January 2023 to 30 June 2023

**1. NET ASSET VALUE** (calculated in accordance with the Sub-Fund's Trust Deed)

| As at:                     | Net assets<br>attributable to<br>unitholders<br>RMB | Net asset value<br>per unit<br>RMB |
|----------------------------|---|------------------------------------|
| 30 June 2023 (Unaudited)   | 13,911,410,594                                      | 39.6506                            |
| 31 December 2022 (Audited) | 12,948,744,009                                      | 39.6714                            |
| 31 December 2021 (Audited) | 16,564,849,087                                      | 50.3797                            |
| 31 December 2020 (Audited) | 15,733,343,678                                      | 53.0815                            |

**2. HIGHEST ISSUE AND LOWEST REDEMPTION PRICES PER UNIT<sup>1</sup>**

| During the period/year ended: | Highest<br>issue unit<br>price<br>RMB | Lowest<br>redemption unit<br>price<br>RMB |
|-------------------------------|---------------------------------------|---|
| 30 June 2023 (Unaudited)      | 43.0092                               | 38.8302                                   |
| 31 December 2022 (Audited)    | 50.1430                               | 35.9614                                   |
| 31 December 2021 (Audited)    | 59.0817                               | 48.4918                                   |
| 31 December 2020 (Audited)    | 53.0815                               | 35.9722                                   |
| 31 December 2019 (Audited)    | 41.7586                               | 30.2426                                   |
| 31 December 2018 (Audited)    | 44.7342                               | 30.5351                                   |
| 31 December 2017 (Audited)    | 43.1972                               | 33.9102                                   |
| 31 December 2016 (Audited)    | 36.5111                               | 29.1665                                   |
| 31 December 2015 (Audited)    | 53.7690                               | 30.5877                                   |
| 31 December 2014 (Audited)    | 35.3314                               | 21.0387                                   |
| 31 December 2013 (Audited)    | 27.1919                               | 21.6261                                   |

<sup>1</sup> Past performance figures shown are not indicative of the future performance of the Sub-Fund.

ChinaAMC CSI 300 Index ETF  
(a sub-fund of ChinaAMC ETF Series)

PERFORMANCE RECORD (Unaudited) (continued)

For the period from 1 January 2023 to 30 June 2023

**3. COMPARISON OF THE SCHEME PERFORMANCE AND THE ACTUAL INDEX PERFORMANCE<sup>1</sup>**

The table below illustrates the comparison between the Sub-Fund's performance (Market-to-Market) and that of the Index during the following period/year:

|                               | The Index<br>(since 17 July<br>2012) | RMB counter of<br>the Sub-Fund<br>(since 17 July<br>2012) | HKD counter of<br>the Sub-Fund<br>(since 26 October<br>2012) |
|-------------------------------|--------------------------------------|---|--|
| During the period/year ended: |                                      |   |  |
| 30 June 2023 (Unaudited)      | 100.77%                              | 79.37%  | 66.33%   |
| 31 December 2022 (Audited)    | 99.88%                               | 80.19%  | 73.32%   |
| 31 December 2021 (Audited)    | 149.33%                              | 125.30%   | 136.97%  |
| 31 December 2020 (Audited)    | 160.00%                              | 134.19%   | 140.13%  |
| 31 December 2019 (Audited)    | 100.16%                              | 71.69%  | 64.83%   |
| 31 December 2018 (Audited)    | 43.81%                               | 27.89%  | 25.22%   |
| 31 December 2017 (Audited)    | 88.27%                               | 70.04%  | 75.49%   |
| 31 December 2016 (Audited)    | 37.94%                               | 39.88%  | 33.75%   |
| 31 December 2015 (Audited)    | 55.48%                               | 57.44%  | 59.33%   |
| 31 December 2014 (Audited)    | 47.25%                               | 41.94%  | 52.57%   |
| 31 December 2013 (Audited)    | -2.90%                               | -4.96%  | 4.44%  |

<sup>1</sup> Past performance figures shown are not indicative of the future performance of the Sub-Fund.

ChinaAMC CSI 300 Index ETF  
(a sub-fund of ChinaAMC ETF Series)

DISTRIBUTION DISCLOSURE (Unaudited)

For the period from 1 January 2023 to 30 June 2023

|   | <b>Distribution<br/>RMB</b> | <b>Distribution per unit<br/>RMB</b> |
|---|-----------------------------|--------------------------------------|
| Distribution declared by the Manager on |                             |                                      |
| 24 July 2023 (paid on 31 July 2023)     | 152,155,500                 | 0.43                                 |
| 25 July 2022 (paid on 29 July 2022)     | 115,884,000                 | 0.37                                 |

The Manager may in its absolute discretion distribute income to unitholders at such time or times as it may determine in each financial period or determine that no distribution shall be made in any financial period. The amount to be distributed to unitholders, if any, will be derived from the net income of the Sub-Fund.

