

平成 28 年 12 月期 中間決算短信（平成 28 年 1 月 1 日～平成 28 年 6 月 30 日）  
Interim Earning Report for Fiscal Year ending December 2016 (January 1, 2016 – June 30, 2016)

平成 28 年 9 月 6 日

September 6, 2016

フ ァ ン ド 名 ChinaAMC CSI 300 Index ETF-JDR 上場取引所 東  
コ ー ド 番 号 1575 売買単位 10 口  
連 動 対 象 指 標 CSI300 指数  
主 要 投 資 資 産 株式  
管 理 会 社 チャイナ・アセット・マネジメント（香港）・リミテッド  
U R L <http://etfjdr.chinaamc.com.hk>  
代 表 者 (役職名) 最高経営責任者 (氏名) 張 霄岭  
問 合 せ 先 責 任 者 (役職名) アンダーソン・毛利・友常 (氏名) 平川 修 (TEL) 03(6888)1000  
法律事務所 弁護士

Fund name: ChinaAMC CSI 300 Index ETF-JDR Listed Exchange: TSE  
Code: 1575 Trading unit: 10 units  
Underlying indicator: CSI 300 Index  
Primary invested assets: Stocks  
Management co.: China Asset Management (Hong Kong) Limited  
URL: <http://etfjdr.chinaamc.com.hk>  
Representative: (Title) Chief Executive Officer (Name) Zhang Xiaoling  
Contact person: (Title) Anderson Mori & Tomotsune, (Name) Osamu Hirakawa (TEL) 03(6888)1000  
Attorney-at-law

半期報告書提出予定日 平成 28 年 9 月 30 日

Scheduled date of submission of Semi-annual Report: September 30, 2016

## I ファンドの運用状況

### I Fund Management

1. 平成 28 年 6 月中間期の運用状況（平成 28 年 1 月 1 日～平成 28 年 6 月 30 日）  
1. Management Status for Half-Year ended June 2016 (from January 1, 2016 to June 30, 2016)

#### (1) 信託財産である外国 ETF の資産内訳

(百万円未満切捨て)

##### (1) Assets of Trust Asset Foreign ETF

(amounts below 1 mil. yen are discarded)

	主要投資資産 Primary Invested Assets		現金・預金・その他の資産（負債控除後） Cash/Deposits/Other Assets (excluding liabilities)		合計（純資産） Total (Net Assets)	
	金額 Amount	構成比 ratio	金額 Amount	構成比 ratio	金額 Amount	構成比 ratio
	百万円 JPY mil.	%	百万円 JPY mil.	%	百万円 JPY mil.	%
28 年 6 月中間期 SAN ended June 2016	157,509	98.45	2,471	1.55	159,981	100
27 年 12 月期 FY ended December 2015	158,124	99.30	1,112	0.70	159,236	100

(2) 信託財産である外国 ETF の設定・交換実績

(2) Creation and Redemption of Trust Asset Foreign ETF

	前計算期間末発行済口数 No. of Issued Units at End of Previous Calculation Period (①)	設定口数 No. of Units Created (②)	交換口数 No. of Units Redeemed (③)	当中間計算期間末発行済口数 No. of Issued Units at End of Semi-annual Period (①+②-③)
	千口 '000 units	千口 '000 units	千口 '000 units	千口 '000 units
28 年 6 月中間期 SAN ended June 2016	269,250	75,900	27,450	317,700
27 年 12 月期 FY ended December 2015	335,100	273,900	339,750	269,250

(3) 信託財産である外国 ETF の基準価額

(3) Net Asset Value of Trust Asset Foreign ETF

	総資産 Total Assets (①)	負債 Liabilities (②)	純資産 Net Assets (③(①-②))	1 口当たり基準価額 ((③/当中間計算期間末 (前計算期間 末) 発行済口数) × 1) Net Asset Value per 1 unit ((③/No. of Issued Units at End of Semi-annual Period (Previous Calculation Period))×1)
	百万円 JPY mil.	百万円 JPY mil.	百万円 JPY mil.	円 JPY
28 年 6 月中間期 SAN ended June 2016	160,365	384	159,981	504
27 年 12 月期 FY ended December 2015	159,655	418	159,236	591

(4) 上場外国 ETF 信託受益証券に係る設定・交換実績

(4) Creation and Redemption of Listed Foreign ETF Trust Beneficiary Certificates (JDR)

	前計算期間末発行済口数 No. of Issued Units at End of Previous Calculation Period (①)	設定口数 No. of Units Created (②)	交換口数 No. of Units Redeemed (③)	当中間計算期間末発行済口数 No. of Issued Units at End of Semi-annual Period (①+②-③)
	千口 '000 units	千口 '000 units	千口 '000 units	千口 '000 units
28 年 6 月中間期 SAN ended June 2016	200	0	90	110
27 年 12 月期 FY ended December 2015	300	0	100	200

(5) 上場外国 ETF 信託受益証券の分配金

(5) Dividend Payment of Listed Foreign ETF Trust Beneficiary Certificates (JDR)

	1 口当たり分配金 Dividend per 1 unit
	円 JPY
28 年 6 月中間期 SAN ended June 2016	0
27 年 12 月期 FY ended December 2015	5

注) 日本円への換算は、1 人民元 = 15.56 円 (2016 年 7 月 29 日東京時間午後 3 時現在のブルームバーグによる米国ドル/人民元 (CNH) 及び米国ドル/日本円の仲値) により計算されています。

Note: Conversion into Japanese yen has been made at the exchange rate of RMB 1.00 = JPY 15.56, calculated from the middle rates for USD-RMB and USD-JPY as of 15:00 Tokyo time on July 29, 2016 published by Bloomberg.

2. 信託財産である外国 ETF の会計方針の変更

2. Change in Accounting Policies of Trust Asset Foreign ETF

(1) 会計基準等の改正に伴う会計方針の変更 : 無

(1) Changes accompanying revision to accounting standards, etc. : No

(2) (1) 以外の会計方針の変更 : 無

(2) Changes other than those in (1) : No

ChinaAMC ETF Series

**ChinaAMC CSI 300 Index ETF**

Unaudited Semi-Annual Report

For the period from  
January 1, 2016 to December 31, 2016



**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 2016 to 30 June 2016

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

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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/portal/HKen/product/listETF/index.shtml>

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

ChinaAMC CSI 300 Index ETF  
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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**

Mr. Yang Minghui  
Mr. Zhang Xiaoling  
Mr. Gan Tian

### **Trustee**

Cititrust Limited  
50/F, Champion Tower<sup>1</sup>  
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

### **Auditors**

Ernst & Young  
22/F, CITIC Tower  
1 Tim Mei Avenue  
Central, Hong Kong

### **Investment Adviser**

China Asset Management Co., Ltd.  
3/F Tower B, Tongtai Building  
No. 33 Finance Street  
Xicheng District, Beijing  
People's Republic of China

### **Administrator and Custodian**

Citibank, N.A.  
50/F, Champion Tower<sup>1</sup>  
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  
2/F, Infinitus Plaza  
199 Des Voeus Road  
Central, Hong Kong

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

Simmons & Simmons  
13/F, One Pacific Place  
88 Queensway  
Central, Hong Kong

<sup>1</sup>Prior to 28 June 2016, Champion Tower was known as Citibank Tower.

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

BNP Paribas Securities (Asia) Limited  
59/F-63/F, Two International Finance Centre  
8 Finance Street  
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

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

Deutsche Securities Asia Limited  
52/F, International Commerce Centre  
1 Austin Road West  
Kowloon, 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

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

Macquarie Bank Limited  
Level 18, One International Finance Centre  
1 Harbour View Street  
Central, Hong Kong

Merrill Lynch Far East Limited  
15/F, Champion Tower<sup>1</sup>  
Three Garden Road  
Central, Hong Kong

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

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

<sup>1</sup>Prior to 28 June 2016, Champion Tower was known as Citibank Tower.



ChinaAMC CSI 300 Index ETF  
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MANAGEMENT AND ADMINISTRATION (continued)

**Participating Dealers** (continued)

SG Securities (HK) Limited  
38/F, Pacific Place 3  
1 Queen's Road East  
Admiralty, Hong Kong

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

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

Yuanta Securities (Hong Kong) Company Limited  
23/F, Tower 1, Admiralty Centre  
18 Harcourt Road  
Admiralty, 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 or supplemented from time to time (the “Trust Deed”), 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 primarily use a full replication strategy through investing directly in securities included in the Index with substantially the same weightings in which they are included in the Index, with the Renminbi Qualified Foreign Institutional Investor (“RQFII”) investment quota of RMB 11.45 billion (as of 30 June 2016) granted to the Manager by the State Administration of Foreign Exchange (the “SAFE”). 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. 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, through the RQFII investment quota granted to the Manager by the SAFE. 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.

A summary of 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	0.16%	-1.08%	42.55% <sup>3</sup>
RMB Counter of the Sub-Fund (NAV-to-NAV)	0.00%	-1.39%	38.04% <sup>3</sup>
RMB Counter of the Sub-Fund (Market-to-Market)	-0.92%	-2.12%	33.26% <sup>4</sup>
HKD Counter of the Sub-Fund (NAV-to-NAV)	-1.19%	-4.16%	32.28% <sup>5</sup>
HKD Counter of the Sub-Fund (Market-to-Market)	-2.09%	-4.94%	33.39% <sup>6</sup>

<sup>1</sup> Source: Bloomberg, as of 30 June 2016. 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.

<sup>2</sup> Past performance figures are not indicative of the future performance of the Sub-Fund.

<sup>3</sup> Calculated since 16 July 2012

<sup>4</sup> Calculated since 17 July 2012

<sup>5</sup> Calculated since 25 October 2012

<sup>6</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 7,676,130 units from 1 January 2016 to 30 June 2016. As of 30 June 2016, there were 317,700,000 units outstanding.

**Activities of the Index**

There were 1 rebalance for the Index from 1 January 2016 to 30 June 2016. As of 30 June 2016, the Sub-Fund comprised of all 301 constituent stocks in the Index.

China Asset Management (Hong Kong) Limited  
26 August 2016

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

STATEMENT OF FINANCIAL POSITION

As at 30 June 2016

	30 June 2016 (Unaudited) RMB	31 December 2015 (Audited) RMB
<b>ASSETS</b>		
Financial assets at fair value through profit or loss	10,122,734,822	10,162,244,705
Other receivable	1,472,099	1,331,707
Amounts due from broker	—	1,148,400
Cash and cash equivalents	182,090,645	95,925,572
<b>TOTAL ASSETS</b>	<b>10,306,297,566</b>	<b>10,260,650,384</b>
<b>LIABILITIES</b>		
Management fee payable	11,532,229	6,097,518
Custodian, fund administration and trustee fees payable	2,827,163	2,559,787
Amounts due to participating dealers	8,871,313	16,446,976
Other payables and accruals	1,471,160	1,811,108
<b>TOTAL LIABILITIES</b>	<b>24,701,865</b>	<b>26,915,389</b>
<b>NET ASSETS ATTRIBUTABLE TO UNITHOLDERS</b>	<b>10,281,595,701</b>	<b>10,233,734,995</b>
<b>NUMBER OF UNITS IN ISSUE</b>	<b>317,700,000</b>	<b>269,250,000</b>
<b>NET ASSET VALUE PER UNIT</b>	<b>32.3626</b>	<b>38.0083</b>

ChinaAMC CSI 300 Index ETF  
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STATEMENT OF COMPREHENSIVE INCOME

For the period from 1 January 2016 to 30 June 2016

	1 January 2016 to 30 June 2016 (Unaudited) RMB	1 January 2015 to 30 June 2015 (Unaudited) RMB
INCOME		
Dividend income	94,811,699	84,564,100
Interest income	271,825	223,210
	<u>95,083,524</u>	<u>84,787,310</u>
EXPENSES		
Management fees	( 31,512,414)	( 40,539,900)
Brokerage fees	( 3,439,781)	( 8,806,631)
Custodian, fund administration and trustee fees	( 3,238,106)	( 4,053,990)
Audit fee	( 61,505)	( 57,898)
Index licensing fee	( 25,897)	( 30,114)
Data licensing fee	( 1,800,836)	( 2,313,217)
Professional fee	( 166,837)	( 430,586)
Other operating expenses	( 2,058,581)	( 8,151,959)
	<u>( 42,303,957)</u>	<u>( 64,384,295)</u>
PROFIT BEFORE INVESTMENT (LOSSES)/GAINS AND EXCHANGE DIFFERENCES	52,779,567	20,403,015
INVESTMENT (LOSSES)/GAINS AND EXCHANGE DIFFERENCES		
Net change in unrealised (losses)/gains on financial assets at fair value through profit or loss	( 1,493,992,730)	146,193,993
Net realised (losses)/gains on financial assets at fair value through profit or loss	( 102,371,660)	2,822,962,946
Net foreign exchange losses	( 595)	—
NET INVESTMENTS AND EXCHANGE (LOSSES)/GAINS	<u>( 1,596,364,985)</u>	<u>2,969,156,939</u>
(LOSS)/PROFIT BEFORE TAX	( 1,543,585,418)	2,989,559,954
Withholding taxes	( 9,895,714)	( 8,991,679)
TOTAL COMPREHENSIVE INCOME	<u>( 1,553,481,132)</u>	<u>2,980,568,275</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 2016 to 30 June 2016

	1 January 2016 to 30 June 2016 (Unaudited) RMB	1 January 2015 to 30 June 2015 (Unaudited) RMB
At 1 January	10,233,734,995	11,838,043,003
Issue of units	2,477,087,489	3,527,377,565
Redemption of units	( 875,745,651)	( 5,304,056,355)
Total comprehensive income	<u>( 1,553,481,132)</u>	<u>2,980,568,275</u>
At 30 June	<u>10,281,595,701</u>	<u>13,041,932,488</u>

ChinaAMC CSI 300 Index ETF  
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STATEMENT OF CASH FLOWS

For the period from 1 January 2016 to 30 June 2016

	1 January 2016 to 30 June 2016 (Unaudited) RMB	1 January 2015 to 30 June 2015 (Unaudited) RMB
<b>CASH FLOWS FROM OPERATING ACTIVITIES</b>		
(Loss)/profit before tax	( 1,543,585,418)	2,989,559,954
Adjustments for:		
Net realised losses/(gains) on financial assets at fair value through profit or loss	102,371,660	( 2,822,962,946)
Net change in unrealised losses/(gains) on financial assets at fair value through profit or loss	1,493,992,730	( 146,193,993)
Operating gains before changes in working capital	52,778,972	20,403,015
Purchase of financial assets at fair value through profit or loss	( 2,941,851,608)	( 4,551,453,655)
Proceeds from sale of financial assets at fair value through profit or loss	1,384,997,101	6,467,744,119
(Increase)/decrease in other receivable	( 140,392)	794,667
Decrease/(increase) in amounts due from broker	1,148,400	( 1,466,000)
Increase/(decrease) in management fee payable	5,434,711	( 10,107,972)
Increase in custodian, fund administration and trustee fees payable	267,376	1,444,443
(Decrease)/increase in other payables and accruals	( 339,948)	1,354,733
Increase in subscription received in advance	—	815,298,413
Decrease in amounts due to participating dealers	( 7,575,663)	—
Cash (used in)/generated from operations	( 1,505,281,051)	2,744,011,763
Tax paid	( 9,895,714)	( 8,991,679)
Net cash flows (used in)/from operating activities	( 1,515,176,765)	2,735,020,084

ChinaAMC CSI 300 Index ETF  
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STATEMENT OF CASH FLOWS (continued)

For the period from 1 January 2016 to 30 June 2016

	1 January 2016 to 30 June 2016 (Unaudited) RMB	1 January 2015 to 30 June 2015 (Unaudited) RMB
<b>CASH FLOWS FROM FINANCING ACTIVITIES</b>		
Proceeds from issue of units	2,477,087,489	3,554,201,677
Payments on redemption of units	( 875,745,651)	( 5,334,825,693)
Net cash flows from/(used in) financing activities	<u>1,601,341,838</u>	<u>( 1,780,624,016)</u>
<b>NET INCREASE IN CASH AND CASH EQUIVALENTS</b>	86,165,073	954,396,068
Cash and cash equivalents at the beginning of the period	<u>95,925,572</u>	<u>105,751,957</u>
<b>CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD</b>	<u><u>182,090,645</u></u>	<u><u>1,060,148,025</u></u>
<b>ANALYSIS OF CASH AND CASH EQUIVALENTS</b>		
Cash at bank	<u><u>182,090,645</u></u>	<u><u>1,060,148,025</u></u>
<b>NET CASH FLOWS FROM OPERATING ACTIVITIES INCLUDES:</b>		
Dividend received	84,943,167	75,594,742
Interest received	244,642	200,889



ChinaAMC CSI 300 Index ETF  
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INVESTMENT PORTFOLIO (Unaudited)

30 June 2016

	Holdings shares	Market value RMB	% of NAV
<b><u>Financial assets at fair value through profit or loss (98.45%)</u></b>			
<b>Listed Securities (98.45%)</b>			
<b>China (98.45%)</b>			
<b>Consumer Discretionary</b>			
Alpha Group	612,487	18,343,986	0.18%
Beijing Enlight Media Co Ltd	1,065,690	12,319,376	0.12%
Beijing Gehua CATV Network Co Ltd	836,257	12,719,469	0.12%
BYD Co Ltd	756,287	46,141,070	0.45%
China International Travel Service Corp Ltd	471,667	20,743,915	0.20%
China South Publishing & Media Group Co Ltd	869,874	15,753,418	0.15%
Chinese Universe Publishing and Media Co Ltd	667,323	13,846,952	0.13%
Chongqing Changan Automobile Co Ltd	2,732,601	37,354,656	0.36%
CITIC Guoan Information Industry Co Ltd	1,319,300	28,114,283	0.27%
FAW CAR Co Ltd	986,715	10,735,459	0.10%
Fuyao Glass Industry Group Co Ltd	1,697,824	23,769,536	0.23%
Great Wall Motor Co Ltd	1,459,841	12,321,058	0.12%
Gree Electric Appliances Inc of Zhuhai	4,790,368	92,070,873	0.90%
Heilan Home Co Ltd	1,633,345	18,456,799	0.18%
Hisense Electric Co Ltd	950,407	16,803,196	0.16%
Huawen Media Investment Corp	1,983,666	19,598,620	0.19%
Huayi Brothers Media Corp	2,352,944	31,858,862	0.31%
Huayu Automotive Systems Co Ltd	1,526,963	21,392,752	0.21%
Hunan TV & Broadcast Intermediary Co Ltd	1,372,982	22,695,392	0.22%
Jiangsu Broadcasting Cable Information Network Corp Ltd	722,412	10,084,872	0.10%
Jiangsu Phoenix Publishing & Media Corp Ltd	924,310	9,742,227	0.09%
Liaoning Cheng Da Co Ltd	1,481,917	23,073,448	0.22%
Midea Group Co Ltd	3,815,789	90,510,515	0.88%
Pang Da Automobile Trade Co Ltd	3,914,448	10,764,732	0.10%
Qingdao Haier Co Ltd	3,707,065	32,918,737	0.32%
SAIC Motor Corp Ltd	4,005,443	81,270,438	0.79%
Shanghai Oriental Pearl Media Co Ltd	1,567,050	38,032,304	0.37%
Shenzhen Overseas Chinese Town Co Ltd	3,973,117	25,427,949	0.25%
Sichuan Changhong Electric Co Ltd	4,472,978	19,770,563	0.19%
Songcheng Performance Development Co Ltd	692,989	17,262,356	0.17%
Suning Commerce Group Co Ltd	4,442,379	48,244,236	0.47%
TCL Corp	8,742,553	28,762,999	0.28%
Wanda Cinema Line Co Ltd	559,905	44,736,410	0.44%
Wanxiang Qianchao Co Ltd	1,388,851	21,666,076	0.21%
Wasu Media Holding Co Ltd	513,352	9,522,680	0.09%
Wuchan Zhongda Group Co Ltd	1,033,920	9,677,491	0.09%
Zhejiang Huace Film & TV Co Ltd	844,957	13,155,980	0.13%

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INVESTMENT PORTFOLIO (Unaudited) (continued)

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	Holdings shares	Market value RMB	% of NAV
<b><u>Financial assets at fair value through profit or loss (98.45%)</u></b>			
(continued)			
<b>Listed Securities (98.45%) (continued)</b>			
<b>China (98.45%) (continued)</b>			
<b>Consumer Staples</b>			
Beijing Dabeinong Technology Group Co Ltd	2,445,553	19,711,157	0.19%
Beijing Yanjing Brewery Co Ltd	1,706,507	12,952,388	0.13%
By-health Co Ltd	703,986	9,531,970	0.09%
COFCO Tunhe Co Ltd	1,232,800	14,238,840	0.14%
Henan Shuanghui Investment & Development Co Ltd	1,199,312	25,041,635	0.24%
Inner Mongolia Yili Industrial Group Co Ltd	7,231,838	120,554,739	1.17%
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	729,751	52,483,692	0.51%
Kweichow Moutai Co Ltd	598,949	174,845,192	1.70%
Luzhou Laojiao Co Ltd	849,020	25,215,894	0.25%
MeiHua Holdings Group Co Ltd	2,259,606	14,032,153	0.14%
New Hope Liuhe Co Ltd	2,523,844	20,998,382	0.20%
Shanghai Bailian Group Co Ltd	933,870	11,281,150	0.11%
Shanghai Bairun Investment Holding Group Co Ltd	213,700	4,701,400	0.05%
Shenzhen Agricultural Products Co Ltd	1,027,558	12,495,105	0.12%
Tsingtao Brewery Co Ltd	338,361	9,836,154	0.10%
Wuliangye Yibin Co Ltd	2,298,413	74,767,375	0.73%
Yonghui Superstores Co Ltd	4,925,324	20,341,588	0.20%
<b>Energy</b>			
China Coal Energy Co Ltd	2,215,182	11,430,339	0.11%
China Merchants Energy Shipping Co Ltd	2,566,806	12,012,652	0.12%
China Oilfield Services Ltd	715,680	8,695,512	0.08%
China Petroleum & Chemical Corp	12,728,460	60,078,331	0.58%
China Shenhua Energy Co Ltd	2,396,209	33,714,661	0.33%
Guanghui Energy Co Ltd	3,793,701	15,554,174	0.15%
Offshore Oil Engineering Co Ltd	2,675,563	18,488,140	0.18%
PetroChina Co Ltd	5,883,538	42,537,980	0.41%
Shaanxi Coal Industry Co Ltd	2,421,677	12,520,070	0.12%
Sinopec Oilfield Service Corp	2,155,100	8,275,584	0.08%
Wintime Energy Co Ltd	4,512,789	17,780,389	0.17%
Yanzhou Coal Mining Co Ltd	465,847	5,096,366	0.05%

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	Holdings shares	Market value RMB	% of NAV
<b><u>Financial assets at fair value through profit or loss (98.45%)</u></b>			
(continued)			
<b>Listed Securities (98.45%) (continued)</b>			
<b>China (98.45%) (continued)</b>			
<b>Financials</b>			
Agricultural Bank of China Ltd	45,581,886	145,862,036	1.42%
Anxin Trust Co Ltd	1,063,600	17,942,932	0.17%
Avic Capital Co Ltd	5,218,852	30,686,850	0.30%
Bank of Beijing Co Ltd	12,088,336	125,356,044	1.22%
Bank of China Ltd	25,128,691	80,663,098	0.78%
Bank of Communications Co Ltd	32,775,958	184,528,644	1.79%
Bank of Nanjing Co Ltd	4,403,238	41,346,405	0.40%
Bank of Ningbo Co Ltd	2,361,115	34,897,280	0.34%
Beijing Capital Development Co Ltd	1,347,700	14,986,424	0.15%
Bohai Financial Investment Holding Co Ltd	1,776,397	12,115,028	0.12%
Changjiang Securities Co Ltd	4,019,971	46,631,664	0.45%
China CITIC Bank Corp Ltd	3,712,562	21,050,227	0.20%
China Construction Bank Corp	8,126,372	38,600,267	0.38%
China Everbright Bank Co Ltd	19,284,064	72,508,081	0.71%
China Fortune Land Development Co Ltd	1,073,433	26,170,297	0.25%
China Life Insurance Co Ltd	2,018,573	42,026,690	0.41%
China Merchants Bank Co Ltd	12,299,928	215,248,740	2.09%
China Merchants Securities Co Ltd	3,517,918	58,045,647	0.56%
CHINA MERCHANTS SHEKOU INDUSTRY	2,872,692	40,935,861	0.40%
China Minsheng Banking Corp Ltd	28,202,513	251,848,441	2.45%
China Pacific Insurance Group Co Ltd	3,747,232	101,325,153	0.99%
China Vanke Co Ltd	7,938,807	193,945,055	1.89%
CITIC Securities Co Ltd	9,385,646	152,329,035	1.48%
Dongxing Securities Co Ltd	1,194,400	29,191,136	0.28%
Everbright Securities Co Ltd	1,419,351	24,043,806	0.23%
Financial Street Holdings Co Ltd	1,808,329	17,576,958	0.17%
Founder Securities Co Ltd	4,985,614	38,189,803	0.37%
Gemdale Corp	2,724,455	28,225,354	0.27%
GF Securities Co Ltd	3,583,957	60,067,119	0.58%
Greenland Holdings Corp Ltd	438,720	4,746,950	0.05%
Guosen Securities Co Ltd	2,934,445	50,619,176	0.49%
Guotai Junan Securities Co Ltd	1,847,954	32,875,102	0.32%
Guoyuan Securities Co Ltd	1,442,420	24,117,262	0.23%
Haitong Securities Co Ltd	9,648,443	148,778,991	1.45%
Huatai Securities Co Ltd	3,956,455	74,856,129	0.73%
Huaxia Bank Co Ltd	6,471,074	63,998,922	0.62%

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	Holdings shares	Market value RMB	% of NAV
<b><u>Financial assets at fair value through profit or loss (98.45%)</u></b>			
(continued)			
<b>Listed Securities (98.45%) (continued)</b>			
<b>China (98.45%) (continued)</b>			
<b>Financials (continued)</b>			
Industrial & Commercial Bank of China Ltd	28,945,703	128,518,921	1.25%
Industrial Bank Co Ltd	15,903,902	242,375,466	2.36%
Industrial Securities Co Ltd	5,591,480	41,321,037	0.40%
New China Life Insurance Co Ltd	994,208	40,166,003	0.39%
Northeast Securities Co Ltd	1,706,410	22,029,753	0.21%
Oceanwide Holdings Co Ltd	1,887,760	19,085,254	0.19%
Orient Securities Co Ltd	3,150,191	52,954,711	0.52%
Pacific Securities Co Ltd	5,558,654	34,074,549	0.33%
Ping An Bank Co Ltd	8,317,729	72,364,242	0.70%
Ping An Insurance Group Co of China Ltd	12,922,427	414,034,561	4.03%
Poly Real Estate Group Co Ltd	8,415,418	72,625,057	0.71%
RiseSun Real Estate Development Co Ltd	1,579,410	10,613,635	0.10%
SDIC Essence Holdings Co Ltd	1,322,249	23,562,477	0.23%
Sealand Securities Co Ltd	2,552,360	18,861,940	0.18%
Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	887,253	20,185,006	0.20%
Shanghai Pudong Development Bank Co Ltd	10,315,184	160,607,415	1.56%
Shanghai SMI Holding Co Ltd	1,818,960	26,120,266	0.25%
Shanghai Zhangjiang High-Tech Park Development Co Ltd	937,444	16,948,988	0.16%
Shanxi Securities Co Ltd	1,371,512	22,712,239	0.22%
SHENWAN HONGYUAN GROUP CO	5,398,527	45,401,612	0.44%
Sinolink Securities Co Ltd	2,197,142	29,617,474	0.29%
SooChow Securities Co Ltd	2,542,960	34,075,664	0.33%
Southwest Securities Co Ltd	3,417,817	24,813,351	0.24%
Western Securities Co Ltd	1,666,654	43,099,672	0.42%
Xinhu Zhongbao Co Ltd	4,105,216	17,365,064	0.17%
Youngor Group Co Ltd	1,858,752	25,632,190	0.25%
Zhejiang China Commodities City Group Co Ltd	3,295,929	20,368,841	0.20%
Zhongtian Urban Development Group Co Ltd	2,262,961	14,098,247	0.14%
<b>Health Care</b>			
Aier Eye Hospital Group Co Ltd	475,752	17,379,221	0.17%
Aurora Optoelectronics Co Ltd	274,900	9,555,524	0.09%
Beijing Tongrentang Co Ltd	654,299	19,491,567	0.19%
China Resources Sanjiu Medical & Pharmaceutical Co Ltd	474,025	11,480,886	0.11%
Dong-E-E-Jiao Co Ltd	633,581	33,472,084	0.33%
Guangxi Wuzhou Zhongheng Group Co Ltd	3,364,897	14,603,653	0.14%

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	Holdings shares	Market value RMB	% of NAV
<b><u>Financial assets at fair value through profit or loss (98.45%)</u></b>			
(continued)			
<b>Listed Securities (98.45%) (continued)</b>			
<b>China (98.45%) (continued)</b>			
<b>Health Care (continued)</b>			
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	648,510	15,979,286	0.16%
Guizhou Bailing Group Pharmaceutical Co Ltd	509,200	8,758,240	0.09%
Huadong Medicine Co Ltd	294,134	19,824,632	0.19%
Hualan Biological Engineering Inc	563,261	17,686,395	0.17%
Jiangsu Hengrui Medicine Co Ltd	1,706,480	68,446,913	0.67%
Jilin Aodong Pharmaceutical Group Co Ltd	866,449	21,617,903	0.21%
Jointown Pharmaceutical Group Co Ltd	398,937	6,985,387	0.07%
Kangmei Pharmaceutical Co Ltd	3,548,828	53,906,697	0.52%
Lepu Medical Technology Beijing Co Ltd	1,057,330	19,285,699	0.19%
Searainbow Holding Corp	870,657	35,009,118	0.34%
Shanghai Fosun Pharmaceutical Group Co Ltd	1,389,575	26,429,717	0.26%
Shanghai Pharmaceuticals Holding Co Ltd	1,398,491	25,242,763	0.25%
Shanghai RAAS Blood Products Co Ltd	667,495	25,151,212	0.24%
Shenzhen Hepalink Pharmaceutical Co Ltd	464,331	8,107,219	0.08%
Shenzhen Salubris Pharmaceuticals Co Ltd	380,103	10,338,802	0.10%
Sichuan Kelun Pharmaceutical Co Ltd	1,046,228	16,122,373	0.16%
Tasly Pharmaceutical Group Co Ltd	785,195	28,078,573	0.27%
Tonghua Dongbao Pharmaceutical Co Ltd	1,155,098	23,898,978	0.23%
Yunnan Baiyao Group Co Ltd	630,550	40,544,365	0.39%
<b>Industrials</b>			
Air China Ltd	3,095,599	20,926,249	0.20%
AVIC Aero-Engine Controls Co Ltd	555,109	14,654,878	0.14%
AVIC Aircraft Co Ltd	1,340,933	26,402,971	0.26%
Avic Aviation Engine Corp PLC	943,641	32,697,161	0.32%
AVIC Helicopter Co Ltd	285,307	11,834,534	0.12%
Beijing Originwater Technology Co Ltd	1,834,486	27,297,152	0.27%
BlueFocus Communication Group Co Ltd	1,668,019	16,196,464	0.16%
China Avionics Systems Co Ltd	639,073	12,442,751	0.12%
China Baoan Group Co Ltd	1,540,005	21,098,069	0.21%
China Communications Construction Co Ltd	1,849,367	19,473,835	0.19%
China COSCO Holdings Co Ltd	3,694,400	18,767,552	0.18%
China CSSC Holdings Ltd	834,472	18,575,347	0.18%
China Eastern Airlines Corp Ltd	4,109,436	27,163,372	0.26%
China First Heavy Industries	3,166,837	16,499,221	0.16%
China Gezhouba Group Co Ltd	3,346,879	19,478,836	0.19%
China International Marine Containers Group Co Ltd	894,955	12,681,512	0.12%

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	Holdings shares	Market value RMB	% of NAV
<b><u>Financial assets at fair value through profit or loss (98.45%)</u></b>			
(continued)			
<b>Listed Securities (98.45%) (continued)</b>			
<b>China (98.45%) (continued)</b>			
<b>Industrials (continued)</b>			
China National Chemical Engineering Co Ltd	2,389,286	13,212,752	0.13%
China Railway Construction Corp Ltd	4,179,016	41,622,999	0.40%
China Railway Group Ltd	6,771,554	47,197,731	0.46%
China Shipbuilding Industry Co Ltd	10,972,769	69,457,628	0.68%
China Shipping Container Lines Co Ltd	3,842,017	15,214,387	0.15%
China Southern Airlines Co Ltd	4,251,962	30,018,852	0.29%
China Spacesat Co Ltd	715,730	24,048,528	0.23%
China State Construction Engineering Corp Ltd	17,882,732	95,136,134	0.93%
China XD Electric Co Ltd	2,484,098	12,594,377	0.12%
CITIC Heavy Industries Co Ltd	1,576,210	8,464,248	0.08%
CRRC Corp Ltd	10,928,843	100,217,490	0.97%
CSSC Offshore and Marine Engineering Group Co Ltd	296,600	7,521,776	0.07%
Daqin Railway Co Ltd	7,202,123	46,381,672	0.45%
Dongfang Electric Corp Ltd	1,450,911	14,247,946	0.14%
Eternal Asia Supply Chain Management Ltd	1,496,200	21,425,584	0.21%
Guangshen Railway Co Ltd	4,106,988	16,058,323	0.16%
Hainan Airlines Co Ltd	7,150,757	22,667,900	0.22%
Han's Laser Technology Industry Group Co Ltd	1,023,046	23,366,371	0.23%
Jihua Group Corp Ltd	1,868,349	14,274,186	0.14%
Juneyao Airlines Co Ltd	171,112	4,491,690	0.04%
Luxshare Precision Industry Co Ltd	906,261	17,808,029	0.17%
Metallurgical Corp of China Ltd	5,899,329	21,768,524	0.21%
NARI Technology Co Ltd	1,764,603	23,592,742	0.23%
Ningbo Port Co Ltd	4,649,945	23,017,228	0.22%
Power Construction Corp of China Ltd	4,998,033	28,538,768	0.28%
Sany Heavy Industry Co Ltd	4,612,735	23,155,930	0.23%
Shanghai Construction Group Co Ltd	2,586,817	9,907,509	0.10%
Shanghai Electric Group Co Ltd	3,579,780	27,063,137	0.26%
Shanghai International Airport Co Ltd	1,166,470	30,386,544	0.30%
Shanghai International Port Group Co Ltd	3,929,961	20,042,801	0.19%
Shanghai Tunnel Engineering Co Ltd	1,903,600	15,971,204	0.16%
Shanghai Waigaoqiao Free Trade Zone Group Co Ltd	452,677	8,922,264	0.09%
Shenzhen Inovance Technology Co Ltd	1,150,581	22,321,271	0.22%
Siasun Robot & Automation Co Ltd	1,322,439	33,576,726	0.33%
Spring Airlines Co Ltd	290,444	13,923,885	0.14%
Suzhou Gold Mantis Construction Decoration Co Ltd	1,599,597	16,027,962	0.16%
TBEA Co Ltd	3,148,699	26,826,915	0.26%

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INVESTMENT PORTFOLIO (Unaudited) (continued)

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	Holdings shares	Market value RMB	% of NAV
<b><u>Financial assets at fair value through profit or loss (98.45%)</u></b>			
(continued)			
<b>Listed Securities (98.45%) (continued)</b>			
<b>China (98.45%) (continued)</b>			
<b>Industrials (continued)</b>			
Tian Di Science & Technology Co Ltd	1,488,900	6,700,050	0.07%
Tus-Sound Environmental Resources Co Ltd	615,103	18,791,397	0.18%
Weichai Power Co Ltd	2,932,534	22,903,091	0.22%
XCMG Construction Machinery Co Ltd	5,148,639	15,754,835	0.15%
Xiamen C & D Inc	2,028,721	24,344,652	0.24%
Xinjiang Goldwind Science & Technology Co Ltd	1,894,909	28,669,973	0.28%
Yingkou Port Liability Co Ltd	2,351,456	7,900,892	0.08%
Zhengzhou Yutong Bus Co Ltd	1,609,809	31,874,218	0.31%
Zoomlion Heavy Industry Science and Technology Co Ltd	5,319,724	21,970,460	0.21%
<b>Information Technology</b>			
Aisino Corp	1,341,644	31,931,127	0.31%
Beijing Shiji Information Technology Co Ltd	387,620	10,225,416	0.10%
Beijing Ultrapower Software Co Ltd	1,443,405	15,357,829	0.15%
Beijing Xinwei Technology Group Co Ltd	1,416,300	25,266,792	0.25%
BOE Technology Group Co Ltd	28,780,861	66,483,789	0.65%
DHC Software Co Ltd	798,552	20,043,655	0.19%
Dongxu Optoelectronic Technology Co Ltd	2,170,516	18,644,732	0.18%
East Money Information Co Ltd	2,573,651	57,135,052	0.56%
Focus Media Information Technology Co Ltd	728,600	12,029,186	0.12%
GoerTek Inc	1,108,943	31,804,485	0.31%
GRG Banking Equipment Co Ltd	944,500	15,527,580	0.15%
Guangzhou Haige Communications Group Inc Co	2,089,750	25,996,490	0.25%
Hangzhou Hikvision Digital Technology Co Ltd	2,218,467	47,608,302	0.46%
Hundsun Technologies Inc	598,549	39,965,117	0.39%
Iflytek Co Ltd	1,089,520	35,790,732	0.35%
Inspur Electronic Information Industry Co Ltd	692,400	16,236,780	0.16%
Jiangsu Protruly Vision Technology Group Co Ltd	1,089,500	16,255,340	0.16%
Leshi Internet Information & Technology Corp Beijing	1,120,300	59,275,073	0.58%
Neusoft Corp	1,052,146	19,275,315	0.19%
Ourpalm Co Ltd	1,929,250	20,237,833	0.20%
People.cn Co Ltd	669,422	11,119,099	0.11%
Sanan Optoelectronics Co Ltd	1,543,193	30,817,564	0.30%
Shanghai 2345 Network Holding Group Co Ltd	692,820	8,514,758	0.08%
Shenzhen Infogem Technologies Co Ltd	328,100	9,810,190	0.10%
Shenzhen Kingdom Sci-Tech Co Ltd	598,700	21,523,265	0.21%
Shenzhen O-film Tech Co Ltd	873,524	25,768,958	0.25%
Tianjin Zhonghuan Semiconductor Co Ltd	1,602,186	13,282,122	0.13%

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	Holdings shares	Market value RMB	% of NAV
<b><u>Financial assets at fair value through profit or loss (98.45%)</u></b>			
(continued)			
<b>Listed Securities (98.45%) (continued)</b>			
<b>China (98.45%) (continued)</b>			
<b>Information Technology (continued)</b>			
Tsinghua Tongfang Co Ltd	2,153,384	32,214,625	0.31%
Wangsu Science & Technology Co Ltd	573,654	38,549,549	0.37%
Wonders Information Co Ltd	839,915	21,829,391	0.21%
Yonyou Network Technology Co Ltd	705,763	13,818,840	0.13%
Zhejiang Dahua Technology Co Ltd	1,729,137	22,651,695	0.22%
ZTE Corp	2,855,940	40,954,180	0.40%
<b>Materials</b>			
Aluminum Corp of China Ltd	6,638,309	25,026,425	0.24%
Angang Steel Co Ltd	2,233,493	8,554,278	0.08%
Anhui Conch Cement Co Ltd	2,421,480	35,208,319	0.34%
Baoshan Iron & Steel Co Ltd	5,982,503	29,314,265	0.29%
BBMG Corp	1,514,656	11,738,584	0.11%
China Hainan Rubber Industry Group Co Ltd	1,429,370	7,990,178	0.08%
China Molybdenum Co Ltd	4,634,935	19,234,980	0.19%
China Northern Rare Earth Group High-Tech Co Ltd	2,640,995	35,151,643	0.34%
Hesteel Co Ltd	5,143,246	14,246,791	0.14%
Inner Mongolia BaoTou Steel Union Co Ltd	11,830,952	33,836,523	0.33%
Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	1,532,588	11,448,432	0.11%
Jiangxi Copper Co Ltd	1,005,300	13,551,444	0.13%
Jinduicheng Molybdenum Co Ltd	1,173,503	9,564,049	0.09%
Kangde Xin Composite Material Group Co Ltd	3,115,023	53,266,893	0.52%
Kingenta Ecological Engineering Group Co Ltd	1,511,720	12,169,346	0.12%
Luxin Venture Capital Group Co Ltd	360,706	7,794,857	0.08%
Pangang Group Vanadium Titanium & Resources Co Ltd	4,976,066	11,892,798	0.12%
Qinghai Salt Lake Industry Co Ltd	899,592	18,981,391	0.18%
Shandong Gold Mining Co Ltd	861,582	33,524,156	0.33%
Shandong Iron and Steel Co Ltd	2,023,500	4,795,695	0.05%
Shanxi Taigang Stainless Steel Co Ltd	2,761,754	8,727,143	0.08%
Shenzhen Zhongjin Lingnan Nonfemet Co Ltd	1,605,118	16,741,381	0.16%
Sinopec Shanghai Petrochemical Co Ltd	2,655,114	16,196,195	0.16%
Tongling Nonferrous Metals Group Co Ltd	7,980,287	20,269,929	0.20%
Wanhua Chemical Group Co Ltd	1,309,117	22,647,724	0.22%
Wuhan Iron & Steel Co Ltd	4,891,780	13,501,313	0.13%
Xinxing Ductile Iron Pipes Co Ltd	2,648,471	12,288,905	0.12%
Zhejiang Longsheng Group Co Ltd	2,757,641	23,770,865	0.23%
Zhongjin Gold Corp Ltd	2,102,817	23,635,663	0.23%
Zijin Mining Group Co Ltd	11,483,354	38,698,903	0.38%



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	Holdings shares	Market value RMB	% of NAV
<b><u>Financial assets at fair value through profit or loss (98.45%)</u></b>			
(continued)			
<b>Listed Securities (98.45%) (continued)</b>			
<b>China (98.45%) (continued)</b>			
<b>Telecommunication Services</b>			
China United Network Communications Ltd	10,267,914	39,120,752	0.38%
Dr Peng Telecom & Media Group Co Ltd	1,356,433	24,727,774	0.24%
<b>Utilities</b>			
Beijing Capital Co Ltd	2,332,734	9,074,335	0.09%
Beijing Jingneng Power Co Ltd	1,677,419	7,179,353	0.07%
CECEP Wind-Power Corp	226,400	2,248,152	0.02%
China National Nuclear Power Co Ltd	5,654,782	38,622,161	0.38%
China Yangtze Power Co Ltd	7,868,890	98,282,436	0.96%
Datang International Power Generation Co Ltd	3,630,625	14,123,131	0.14%
GD Power Development Co Ltd	11,888,185	34,832,382	0.34%
Guangdong Golden Dragon Development Inc	542,750	11,267,490	0.11%
Guangzhou Development Group Inc	983,600	7,691,752	0.07%
Huadian Power International Corp Ltd	2,959,191	14,647,995	0.14%
Huaneng Power International Inc	5,085,922	38,246,133	0.37%
Hubei Energy Group Co Ltd	2,363,980	10,945,227	0.11%
Inner Mongolia MengDian HuaNeng Thermal Power Corp Ltd	3,517,718	10,623,508	0.10%
SDIC Power Holdings Co Ltd	4,110,109	27,126,719	0.26%
Shanghai Electric Power Co Ltd	1,036,490	10,644,752	0.10%
Shenergy Co Ltd	2,756,094	15,819,980	0.16%
Shenzhen Energy Group Co Ltd	1,440,285	9,189,018	0.09%
Sichuan Chuantou Energy Co Ltd	2,666,648	22,026,512	0.22%
Zhejiang Zheneng Electric Power Co Ltd	4,865,560	24,765,700	0.25%
TOTAL INVESTMENTS, AT FAIR VALUE		10,122,734,822	98.45 %
TOTAL INVESTMENTS, AT COST		10,470,461,859	

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

MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the period from 1 January 2016 to 30 June 2016

	Holdings as at 1 January 2016	Movement in holdings			Holdings as at 30 June 2016
INVESTMENTS		Additions	Corporate actions	Disposals	
<u>Financial assets at fair value through profit or loss</u>					
<b>Listed securities</b>					
Agricultural Bank of China Ltd	39,502,486	11,103,600	—	5,024,200	45,581,886
Aier Eye Hospital Group Co Ltd	404,826	107,526	—	36,600	475,752
Air China Ltd	2,638,299	745,700	—	288,400	3,095,599
Aisino Corp	660,472	81,900	650,272	51,000	1,341,644
Alpha Group	521,687	151,800	—	61,000	612,487
Aluminum Corp of China Ltd	5,663,109	1,576,500	—	601,300	6,638,309
Angang Steel Co Ltd	1,915,693	530,300	—	212,500	2,233,493
Anhui Conch Cement Co Ltd	2,063,040	576,340	—	217,900	2,421,480
Anxin Trust Co Ltd	—	1,069,100	—	5,500	1,063,600
Aurora Optoelectronics Co Ltd	—	370,700	—	95,800	274,900
AVIC Aero-Engine Controls Co Ltd	472,609	151,800	—	69,300	555,109
AVIC Aircraft Co Ltd	1,141,433	309,300	—	109,800	1,340,933
Avic Aviation Engine Corp PLC	806,441	224,400	—	87,200	943,641
Avic Capital Co Ltd	2,223,576	621,600	2,623,176	249,500	5,218,852
AVIC Helicopter Co Ltd	242,656	60,951	—	18,300	285,307
Bank of Beijing Co Ltd	10,471,959	2,934,677	—	1,318,300	12,088,336
Bank of China Ltd	21,767,291	6,118,800	—	2,757,400	25,128,691
Bank of Communications Co Ltd	24,324,658	11,124,700	—	2,673,400	32,775,958
Bank of Nanjing Co Ltd	2,085,888	624,200	1,952,550	259,400	4,403,238
Bank of Ningbo Co Ltd	2,010,904	556,511	—	206,300	2,361,115
Baoshan Iron & Steel Co Ltd	5,106,403	1,441,800	—	565,700	5,982,503
BBMG Corp	1,292,815	354,141	—	132,300	1,514,656
Beijing Capital Co Ltd	990,917	343,800	1,113,217	115,200	2,332,734
Beijing Capital Development Co Ltd	—	1,354,300	—	6,600	1,347,700
Beijing Dabeinong Technology Group Co Ltd	1,697,702	521,400	963,051	736,600	2,445,553
Beijing Enlight Media Co Ltd	453,745	175,000	478,045	41,100	1,065,690
Beijing Gehua CATV Network Co Ltd	—	840,657	—	4,400	836,257
Beijing Jingneng Power Co Ltd	1,768,419	349,600	—	440,600	1,677,419
Beijing Originwater Technology Co Ltd	634,911	253,381	1,067,994	121,800	1,834,486
Beijing Shiji Information Technology Co Ltd	128,640	62,100	307,480	110,600	387,620
Beijing SL Pharmaceutical Co Ltd	423,877	101,200	—	525,077	—
Beijing Tongrentang Co Ltd	707,899	202,400	—	256,000	654,299
Beijing Ultrapower Software Co Ltd	1,235,205	354,200	—	146,000	1,443,405
Beijing Xinwei Technology Group Co Ltd	1,210,000	318,500	—	112,200	1,416,300
Beijing Yanjing Brewery Co Ltd	1,453,507	404,800	—	151,800	1,706,507
Beiqi Foton Motor Co Ltd	1,720,360	488,200	—	2,208,560	—
BLUEFOCUS COMM BLUFCS 0 1/2 12/18/21	—	—	1,148,400	1,148,400	—
BlueFocus Communication Group Co Ltd	1,599,524	455,295	—	386,800	1,668,019
BOE Technology Group Co Ltd	24,553,761	6,894,100	—	2,667,000	28,780,861
Bohai Financial Investment Holding Co Ltd	1,829,797	50,000	—	103,400	1,776,397

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

MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

		<u>Movement in holdings</u>			
	Holdings as at 1 January 2016		Corporate actions		Holdings as at 30 June 2016
INVESTMENTS (continued)		Additions		Disposals	
<u>Financial assets at fair value through profit or loss</u> (continued)					
Listed securities (continued)					
BYD Co Ltd	645,991	202,396	—	92,100	756,287
By-health Co Ltd	300,393	129,800	316,393	42,600	703,986
CECEP Wind-Power Corp	199,700	50,600	—	23,900	226,400
Changjiang Securities Co Ltd	3,432,971	961,400	—	374,400	4,019,971
Chengdu Xingrong Environment Co Ltd	1,854,858	524,100	—	2,378,958	—
China Avionics Systems Co Ltd	543,873	151,800	—	56,600	639,073
China Baoan Group Co Ltd	1,317,005	354,200	—	131,200	1,540,005
China CITIC Bank Corp Ltd	3,293,562	898,900	—	479,900	3,712,562
China Coal Energy Co Ltd	1,897,182	523,200	—	205,200	2,215,182
China Communications Construction Co Ltd	1,580,767	455,400	—	186,800	1,849,367
China Construction Bank Corp	6,944,972	1,950,100	—	768,700	8,126,372
China COSCO Holdings Co Ltd	2,779,300	1,241,300	—	326,200	3,694,400
China CSSC Holdings Ltd	712,772	202,400	—	80,700	834,472
China Eastern Airlines Corp Ltd	3,502,836	978,000	—	371,400	4,109,436
China Everbright Bank Co Ltd	16,459,064	4,614,100	—	1,789,100	19,284,064
China First Heavy Industries	2,701,237	759,000	—	293,400	3,166,837
China Fortune Land Development Co Ltd	1,093,233	253,700	—	273,500	1,073,433
China Gezhouba Group Co Ltd	2,852,179	809,600	—	314,900	3,346,879
China Hainan Rubber Industry Group Co Ltd	1,223,970	349,100	—	143,700	1,429,370
China International Marine Containers Group Co Ltd	764,249	203,906	—	73,200	894,955
China International Travel Service Corp Ltd	403,467	105,900	—	37,700	471,667
China Life Insurance Co Ltd	1,722,073	489,100	—	192,600	2,018,573
China Merchants Bank Co Ltd	10,655,459	2,985,169	—	1,340,700	12,299,928
China Merchants Energy Shipping Co Ltd	2,191,106	613,300	—	237,600	2,566,806
China Merchants Securities Co Ltd	2,960,376	867,542	—	310,000	3,517,918
China Merchants Shekou Industry	1,776,974	1,346,418	—	250,700	2,872,692
China Minmetals Rare Earth Co Ltd	707,523	202,400	—	909,923	—
China Minsheng Banking Corp Ltd	30,526,318	8,578,495	—	10,902,300	28,202,513
China Molybdenum Co Ltd	2,686,135	2,253,700	—	304,900	4,634,935
China National Chemical Engineering Co Ltd	2,037,986	594,400	—	243,100	2,389,286
China National Nuclear Power Co Ltd	4,819,302	1,363,280	—	527,800	5,654,782
China Northern Rare Earth Group High-Tech Co Ltd	2,253,595	639,500	—	252,100	2,640,995
China Oilfield Services Ltd	613,180	159,100	—	56,600	715,680
China Pacific Insurance Group Co Ltd	3,246,332	910,800	—	409,900	3,747,232
China Petroleum & Chemical Corp	10,851,660	3,042,700	—	1,165,900	12,728,460
China Railway Construction Corp Ltd	3,568,516	1,012,000	—	401,500	4,179,016
China Railway Group Ltd	5,774,254	1,619,200	—	621,900	6,771,554
China Resources Sanjiu Medical & Pharmaceutical Co Ltd	404,725	105,900	—	36,600	474,025
China Shenhua Energy Co Ltd	2,044,109	562,000	—	209,900	2,396,209

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

For the period from 1 January 2016 to 30 June 2016

		<u>Movement in holdings</u>			
	Holdings as at 1 January 2016		Corporate actions		Holdings as at 30 June 2016
INVESTMENTS (continued)		Additions		Disposals	
<u>Financial assets at fair value through profit or loss</u> (continued)					
<b>Listed securities</b> (continued)					
China Shipbuilding Industry Co Ltd	9,481,451	2,432,018	—	940,700	10,972,769
China Shipping Container Lines Co Ltd	3,206,692	968,725	—	333,400	3,842,017
China South Publishing & Media Group Co Ltd	740,442	202,632	—	73,200	869,874
China Southern Airlines Co Ltd	3,623,162	1,012,700	—	383,900	4,251,962
China Spacesat Co Ltd	610,430	160,200	—	54,900	715,730
China State Construction Engineering Corp Ltd	15,495,060	4,352,772	—	1,965,100	17,882,732
China United Network Communications Ltd	8,759,114	2,451,800	—	943,000	10,267,914
China Vanke Co Ltd	7,938,807	—	—	—	7,938,807
China XD Electric Co Ltd	2,117,598	590,100	—	223,600	2,484,098
China Yangtze Power Co Ltd	5,114,290	3,437,700	—	683,100	7,868,890
Chinese Universe Publishing and Media Co Ltd	567,723	154,500	—	54,900	667,323
Chongqing Changan Automobile Co Ltd	2,333,301	663,200	—	263,900	2,732,601
Chongqing Water Group Co Ltd	589,778	158,900	—	748,678	—
CITIC Guoan Information Industry Co Ltd	—	1,325,900	—	6,600	1,319,300
CITIC Heavy Industries Co Ltd	1,276,910	439,400	—	140,100	1,576,210
CITIC Securities Co Ltd	8,131,857	2,276,989	—	1,023,200	9,385,646
COFCO Tunhe Co Ltd	—	1,239,400	—	6,600	1,232,800
CRRC Corp Ltd	9,471,343	2,667,800	—	1,210,300	10,928,843
CSSC Offshore and Marine Engineering Group Co Ltd	—	297,700	—	1,100	296,600
Daqin Railway Co Ltd	6,146,823	1,727,400	—	672,100	7,202,123
Datang International Power Generation Co Ltd	3,090,925	863,300	—	323,600	3,630,625
DHC Software Co Ltd	798,552	—	—	—	798,552
Dong-E-E-Jiao Co Ltd	540,475	151,706	—	58,600	633,581
Dongfang Electric Corp Ltd	1,240,896	354,115	—	144,100	1,450,911
Dongxing Securities Co Ltd	371,700	880,900	—	58,200	1,194,400
Dongxu Optoelectronic Technology Co Ltd	1,748,916	589,700	—	168,100	2,170,516
Dr Peng Telecom & Media Group Co Ltd	1,157,933	331,200	—	132,700	1,356,433
East Money Information Co Ltd	1,227,406	398,160	1,083,685	135,600	2,573,651
Eternal Asia Supply Chain Management Ltd	—	1,503,900	—	7,700	1,496,200
Everbright Securities Co Ltd	1,209,951	354,200	—	144,800	1,419,351
FAW CAR Co Ltd	842,015	250,300	—	105,600	986,715
Financial Street Holdings Co Ltd	1,546,345	445,484	—	183,500	1,808,329
Focus Media Information Technology Co Ltd	—	366,500	364,300	2,200	728,600
Foshan Haitian Flavouring & Food Co Ltd	279,058	100,500	—	379,558	—
Founder Securities Co Ltd	4,247,814	1,201,800	—	464,000	4,985,614
Fuyao Glass Industry Group Co Ltd	1,445,024	404,800	—	152,000	1,697,824
GD Power Development Co Ltd	10,137,685	2,844,700	—	1,094,200	11,888,185
Gemdale Corp	2,322,355	657,800	—	255,700	2,724,455
GF Securities Co Ltd	3,059,357	860,200	—	335,600	3,583,957
Glodon Co Ltd	701,295	202,400	—	903,695	

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

		<u>Movement in holdings</u>			
	Holdings as at 1 January 2016		Corporate actions		Holdings as at 30 June 2016
INVESTMENTS (continued)		Additions		Disposals	
<u>Financial assets at fair value through profit or loss</u> (continued)					
<b>Listed securities</b> (continued)					
GoerTek Inc	946,443	254,000	—	91,500	1,108,943
Great Wall Motor Co Ltd	1,243,241	354,200	—	137,600	1,459,841
Gree Electric Appliances Inc of Zhuhai	4,972,453	193,115	—	375,200	4,790,368
Greenland Holdings Corp Ltd	—	440,920	—	2,200	438,720
GRG Banking Equipment Co Ltd	—	950,000	—	5,500	944,500
Guangdong Electric Power Development Co Ltd	919,054	265,200	—	1,184,254	—
Guangdong Golden Dragon Development Inc	458,200	135,050	—	50,500	542,750
Guanghui Energy Co Ltd	3,241,401	910,200	—	357,900	3,793,701
Guangshen Railway Co Ltd	3,508,788	971,500	—	373,300	4,106,988
Guangxi Wuzhou Zhongheng Group Co Ltd	2,868,897	801,600	—	305,600	3,364,897
Guangzhou Auto Guzhu 0.2 01/22/22	—	—	528,000	528,000	—
Guangzhou Automobile Group Co Ltd	567,901	151,800	—	719,701	—
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	552,010	151,800	—	55,300	648,510
Guangzhou Development Group Inc	—	988,000	—	4,400	983,600
Guangzhou Haige Communications Group Inc Co	1,766,550	442,000	—	118,800	2,089,750
Guizhou Bailing Group Pharmaceutical Co Ltd	—	511,400	—	2,200	509,200
Guosen Securities Co Ltd	1,268,567	1,806,878	—	141,000	2,934,445
Guotai Junan Securities Co Ltd	1,576,954	455,400	—	184,400	1,847,954
Guoyuan Securities Co Ltd	1,219,820	343,000	—	120,400	1,442,420
Hainan Airlines Co Ltd	6,105,357	1,715,000	—	669,600	7,150,757
Hainan Mining Co Ltd	213,700	50,600	—	264,300	—
Haitong Securities Co Ltd	8,358,478	2,348,365	—	1,058,400	9,648,443
Hangzhou Hikvision Digital Technology Co Ltd	1,260,589	393,689	718,089	153,900	2,218,467
Han's Laser Technology Industry Group Co Ltd	871,746	253,000	—	101,700	1,023,046
Heilan Home Co Ltd	1,393,570	404,775	—	165,000	1,633,345
Henan Shuanghui Investment & Development Co Ltd	1,025,130	303,582	—	129,400	1,199,312
Hesteel Co Ltd	4,380,457	1,220,289	—	457,500	5,143,246
Hisense Electric Co Ltd	811,807	231,300	—	92,700	950,407
Huadian Power International Corp Ltd	2,519,560	708,331	—	268,700	2,959,191
Huadong Medicine Co Ltd	223,234	89,200	—	18,300	294,134
Hualan Biological Engineering Inc	299,863	104,200	216,398	57,200	563,261
Huaneng Power International Inc	4,340,522	1,214,400	—	469,000	5,085,922
Huatai Securities Co Ltd	3,372,555	961,400	—	377,500	3,956,455
Huawen Media Investment Corp	1,691,457	470,109	—	177,900	1,983,666
Huaxia Bank Co Ltd	5,522,997	1,564,377	—	616,300	6,471,074
Huayi Brothers Media Corp	1,005,404	361,100	1,155,040	168,600	2,352,944
Huayu Automotive Systems Co Ltd	1,067,471	579,792	—	120,300	1,526,963
Hubei Energy Group Co Ltd	2,204,280	581,300	—	421,600	2,363,980

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

For the period from 1 January 2016 to 30 June 2016

		<u>Movement in holdings</u>			
	Holdings as at 1 January 2016		Corporate actions		Holdings as at 30 June 2016
INVESTMENTS (continued)		Additions		Disposals	
<u>Financial assets at fair value through profit or loss</u> (continued)					
Listed securities (continued)					
Hunan TV & Broadcast Intermediary Co Ltd	1,169,982	306,200	—	103,200	1,372,982
Hundsun Technologies Inc	510,249	151,800	—	63,500	598,549
Iflytek Co Ltd	928,820	253,000	—	92,300	1,089,520
Industrial & Commercial Bank of China Ltd	22,281,203	9,096,600	—	2,432,100	28,945,703
Industrial Bank Co Ltd	13,778,141	3,871,861	—	1,746,100	15,903,902
Industrial Securities Co Ltd	4,286,523	1,557,100	1,285,957	1,538,100	5,591,480
Inner Mongolia BaoTou Steel Union Co Ltd	10,086,752	2,848,200	—	1,104,000	11,830,952
Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	1,140,988	518,700	—	127,100	1,532,588
Inner Mongolia MengDian HuaNeng Thermal Power Corp Ltd	3,001,918	857,800	—	342,000	3,517,718
Inner Mongolia Yili Industrial Group Co Ltd	6,265,592	1,770,846	—	804,600	7,231,838
Inspur Electronic Information Industry Co Ltd	—	695,700	—	3,300	692,400
Jiangsu Broadcasting Cable Information Network Corp Ltd	615,312	169,100	—	62,000	722,412
Jiangsu Hengrui Medicine Co Ltd	1,212,700	354,200	285,880	146,300	1,706,480
Jiangsu Phoenix Publishing & Media Corp Ltd	785,984	215,526	—	77,200	924,310
Jiangsu Protruly Vision Technology Group Co Ltd	—	1,095,000	—	5,500	1,089,500
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	622,151	164,500	—	56,900	729,751
Jiangxi Copper Co Ltd	860,200	253,000	—	107,900	1,005,300
Jihua Group Corp Ltd	1,594,239	455,310	—	181,200	1,868,349
Jilin Aodong Pharmaceutical Group Co Ltd	740,049	202,400	—	76,000	866,449
Jinduicheng Molybdenum Co Ltd	1,001,803	302,400	—	130,700	1,173,503
Jizhong Energy Resources Co Ltd	1,090,492	311,900	—	1,402,392	—
Jointown Pharmaceutical 0.2 01/15/22	—	—	302,000	302,000	—
Jointown Pharmaceutical Group Co Ltd	342,637	101,200	—	44,900	398,937
Juneyao Airlines Co Ltd	141,012	50,600	—	20,500	171,112
Kangde Xin Composite Material Group Co Ltd	1,490,279	397,200	1,646,144	418,600	3,115,023
Kangmei Pharmaceutical Co Ltd	3,182,528	909,400	—	543,100	3,548,828
Kingenta Ecological Engineering Group Co Ltd	645,910	223,400	730,710	88,300	1,511,720
Kweichow Moutai Co Ltd	519,233	151,716	—	72,000	598,949
Lepu Medical Technology Beijing Co Ltd	502,434	128,781	531,415	105,300	1,057,330
Leshi Internet Information & Technology Corp Beijing	985,000	151,000	—	15,700	1,120,300
Liaoning Cheng Da Co Ltd	1,295,705	326,112	—	139,900	1,481,917
Luxin Venture Capital Group Co Ltd	308,506	101,200	—	49,000	360,706
Luxshare Precision Industry Co Ltd	515,041	151,800	303,920	64,500	906,261
Luzhou Laojiao Co Ltd	722,720	202,400	—	76,100	849,020
MeiHua Holdings Group Co Ltd	1,903,306	389,500	—	33,200	2,259,606
Metallurgical Corp of China Ltd	5,028,629	1,408,600	—	537,900	5,899,329
Midea Group Co Ltd	2,204,437	676,089	1,252,763	317,500	3,815,789
NARI Technology Co Ltd	1,504,203	410,400	—	150,000	1,764,603

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

For the period from 1 January 2016 to 30 June 2016

	Holdings as at 1 January 2016	Movement in holdings			Holdings as at 30 June 2016
INVESTMENTS (continued)		Additions	Corporate actions	Disposals	
<b>Financial assets at fair value through profit or loss</b> (continued)					
<b>Listed securities</b> (continued)					
Neusoft Corp	913,346	253,000	—	114,200	1,052,146
New China Life Insurance Co Ltd	647,508	439,900	—	93,200	994,208
New Hope Liuhe Co Ltd	1,109,722	303,400	1,261,922	151,200	2,523,844
Ningbo Port Co Ltd	4,139,645	1,104,800	—	594,500	4,649,945
Northeast Securities Co Ltd	1,211,940	373,302	253,568	132,400	1,706,410
Oceanwide Holdings Co Ltd	1,413,896	629,164	—	155,300	1,887,760
Offshore Oil Engineering Co Ltd	2,280,563	649,700	—	254,700	2,675,563
Orient Securities Co Ltd	1,089,491	2,184,500	—	123,800	3,150,191
Ourpalm Co Ltd	1,529,650	566,500	—	166,900	1,929,250
Pacific Securities Co Ltd	3,601,580	1,334,700	1,046,274	423,900	5,558,654
Pang Da Automobile Trade Co Ltd	3,340,848	929,600	—	356,000	3,914,448
Pangang Group Vanadium Titanium & Resources Co Ltd	4,440,566	961,500	—	426,000	4,976,066
People.cn Co Ltd	572,422	151,900	—	54,900	669,422
PetroChina Co Ltd	5,014,038	1,416,800	—	547,300	5,883,538
Ping An Bank Co Ltd	5,915,617	1,669,674	1,393,438	661,000	8,317,729
Ping An Insurance Group Co of China Ltd	11,188,579	3,137,048	—	1,403,200	12,922,427
Poly Real Estate Group Co Ltd	6,666,354	2,472,164	—	723,100	8,415,418
Power Construction Corp of China Ltd	4,268,733	1,204,600	—	475,300	4,998,033
Qingdao Haier Co Ltd	3,839,265	809,500	—	941,700	3,707,065
Qinghai Salt Lake Industry Co Ltd	657,792	315,000	—	73,200	899,592
RiseSun Real Estate Development Co Ltd	1,582,210	366,300	—	369,100	1,579,410
SAIC Motor Corp Ltd	3,419,044	961,099	—	374,700	4,005,443
Sanan Optoelectronics Co Ltd	1,479,760	354,133	—	290,700	1,543,193
Sany Heavy Industry Co Ltd	3,935,335	1,107,700	—	430,300	4,612,735
Sany Heavy Industry Sanyig 0.2% 01/04/22	—	—	2,322,000	2,322,000	—
SDIC Essence Holdings Co Ltd	—	1,328,849	—	6,600	1,322,249
SDIC Power Holdings Co Ltd	3,509,809	996,500	—	396,200	4,110,109
Sealand Securities Co Ltd	1,452,640	450,800	813,920	165,000	2,552,360
Searainbow Holding Corp	741,357	186,500	—	57,200	870,657
Shaanxi Coal Industry Co Ltd	2,066,577	579,600	—	224,500	2,421,677
Shandong Gold Mining Co Ltd	734,982	202,400	—	75,800	861,582
Shandong Hi-speed Co Ltd	696,758	193,837	—	890,595	—
Shandong Iron and Steel Co Ltd	—	2,034,500	—	11,000	2,023,500
Shanghai 2345 Network Holding Group Co Ltd	269,210	141,500	315,910	33,800	692,820
Shanghai Bailian Group Co Ltd	798,770	220,300	—	85,200	933,870
Shanghai Bairun Investment Holding Group Co Ltd	—	324,700	—	111,000	213,700
Shanghai Construction Group Co Ltd	1,839,031	538,300	418,186	208,700	2,586,817
Shanghai Electric Group Co Ltd	3,052,193	860,187	—	332,600	3,579,780

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

		<u>Movement in holdings</u>			
	Holdings as at 1 January 2016		Corporate actions		Holdings as at 30 June 2016
INVESTMENTS (continued)		Additions		Disposals	
<u>Financial assets at fair value through profit or loss</u> (continued)					
Listed securities (continued)					
Shanghai Electric Power Co Ltd	880,890	253,000	—	97,400	1,036,490
Shanghai Fosun Pharmaceutical Group Co Ltd	1,182,927	351,448	—	144,800	1,389,575
Shanghai International Airport Co Ltd	994,490	277,680	—	105,700	1,166,470
Shanghai International Port Group Co Ltd	3,353,761	943,400	—	367,200	3,929,961
Shanghai Jahwa United Co Ltd	556,870	151,736	—	708,606	—
Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	420,263	98,900	396,290	28,200	887,253
Shanghai Oriental Pearl Media Co Ltd	1,900,517	547,833	—	881,300	1,567,050
Shanghai Pharmaceuticals Holding Co Ltd	1,190,491	349,500	—	141,500	1,398,491
Shanghai Pudong Development Bank Co Ltd	9,636,099	3,259,841	942,644	3,523,400	10,315,184
Shanghai RAAS Blood Products Co Ltd	570,095	152,300	—	54,900	667,495
Shanghai SMI Holding Co Ltd	1,538,560	447,000	—	166,600	1,818,960
Shanghai Tunnel Engineering Co Ltd	1,624,800	455,400	—	176,600	1,903,600
Shanghai Waigaoqiao Free Trade Zone Group Co Ltd	385,377	103,900	—	36,600	452,677
Shanghai Zhangjiang High-Tech Park Development Co Ltd	800,544	220,400	—	83,500	937,444
Shanxi Lu'an Environmental Energy Development Co Ltd	1,240,970	354,200	—	1,595,170	—
Shanxi Securities Co Ltd	1,304,612	328,900	—	262,000	1,371,512
Shanxi Taigang Stainless Steel Co Ltd	2,347,454	688,900	—	274,600	2,761,754
Shanxi Xishan Coal & Electricity Power Co Ltd	1,624,861	455,400	—	2,080,261	—
Shenenergy Co Ltd	2,346,394	657,800	—	248,100	2,756,094
Shenwan Hongyuan Group Co	4,602,827	1,298,900	—	503,200	5,398,527
Shenzhen Agricultural Products Co Ltd	876,058	253,000	—	101,500	1,027,558
Shenzhen Energy Group Co Ltd	1,224,685	354,200	—	138,600	1,440,285
Shenzhen Hepalink Pharmaceutical Co Ltd	246,282	62,500	174,949	19,400	464,331
Shenzhen Infogem Technologies Co Ltd	—	330,300	—	2,200	328,100
Shenzhen Inovance Technology Co Ltd	489,825	177,100	565,056	81,400	1,150,581
Shenzhen Kingdom Sci-Tech Co Ltd	—	602,000	—	3,300	598,700
Shenzhen O-film Tech Co Ltd	746,824	202,400	—	75,700	873,524
Shenzhen Overseas Chinese Town Co Ltd	3,794,947	960,770	—	782,600	3,973,117
Shenzhen Salubris Pharmaceuticals Co Ltd	324,660	101,143	—	45,700	380,103
Shenzhen Zhongjin Lingnan Nonfemet Co Ltd	1,369,618	395,100	—	159,600	1,605,118
Siasun Robot & Automation Co Ltd	513,154	236,100	646,385	73,200	1,322,439
Sichuan Changhong Electric Co Ltd	3,808,177	1,067,701	—	402,900	4,472,978
Sichuan Chuantou Energy Co Ltd	2,274,248	655,000	—	262,600	2,666,648
Sichuan Kelun Pharmaceutical Co Ltd	890,728	253,000	—	97,500	1,046,228
Sinolink Securities Co Ltd	1,874,942	519,900	—	197,700	2,197,142



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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

		<u>Movement in holdings</u>			
	Holdings as at 1 January 2016	Additions	Corporate actions	Disposals	Holdings as at 30 June 2016
INVESTMENTS (continued)					
<u>Financial assets at fair value through profit or loss</u> (continued)					
Listed securities (continued)					
Sinopec Oilfield Service Corp	–	2,166,100	–	11,000	2,155,100
Sinopec Shanghai Petrochemical Co Ltd	2,263,214	644,100	–	252,200	2,655,114
Songcheng Performance Development Co Ltd	591,870	156,019	–	54,900	692,989
SooChow Securities Co Ltd	2,228,360	607,200	–	292,600	2,542,960
Southwest Securities Co Ltd	2,913,917	810,400	–	306,500	3,417,817
Spring Airlines Co Ltd	246,944	61,800	–	18,300	290,444
Suning Commerce Group Co Ltd	4,576,579	1,527,800	–	1,662,000	4,442,379
Suzhou Gold Mantis Construction Decoration Co Ltd	910,892	278,823	511,882	102,000	1,599,597
Tasly Pharmaceutical Group Co Ltd	670,132	202,363	–	87,300	785,195
TBEA Co Ltd	2,680,969	758,930	–	291,200	3,148,699
TCL Corp	8,823,553	2,481,900	–	2,562,900	8,742,553
Tian Di Science & Technology Co Ltd	–	1,499,900	–	11,000	1,488,900
Tianjin Port Co Ltd	862,620	252,970	–	1,115,590	–
Tianjin Zhonghuan Semiconductor Co Ltd	1,420,619	292,267	–	110,700	1,602,186
Tonghua Dongbao Pharmaceutical Co Ltd	823,848	245,500	186,050	100,300	1,155,098
Tongling Nonferrous Metals Group Co Ltd	3,957,087	4,472,500	–	449,300	7,980,287
Tsinghua Tongfang Co Ltd	1,837,384	506,000	–	190,000	2,153,384
Tsingtao Brewery Co Ltd	289,661	101,200	–	52,500	338,361
Tus-Sound Environmental Resources Co Ltd	525,303	151,800	–	62,000	615,103
Universal Scientific Industrial Shanghai Co Ltd	334,120	101,125	–	435,245	–
Wanda Cinema Line Co Ltd	127,375	459,530	–	27,000	559,905
Wangsu Science & Technology Co Ltd	504,940	151,714	–	83,000	573,654
Wanhua Chemical Group Co Ltd	1,114,717	304,200	–	109,800	1,309,117
Wanxiang Qianchao Co Ltd	1,186,751	339,500	–	137,400	1,388,851
Wasu Media Holding Co Ltd	133,351	408,701	–	28,700	513,352
Weichai Power Co Ltd	2,504,934	708,400	–	280,800	2,932,534
Weifu High-Technology Group Co Ltd	519,440	151,800	–	671,240	–
Western Securities Co Ltd	1,153,654	625,000	–	112,000	1,666,654
Wintime Energy Co Ltd	3,468,689	1,406,700	–	362,600	4,512,789
Wonders Information Co Ltd	–	839,915	–	–	839,915
Wuchan Zhongda Group Co Ltd	–	800,400	240,120	6,600	1,033,920
Wuhan Iron & Steel Co Ltd	4,172,380	1,172,300	–	452,900	4,891,780
Wuliangye Yibin Co Ltd	1,959,158	556,355	–	217,100	2,298,413
XCMG Construction Machinery Co Ltd	4,397,339	1,239,400	–	488,100	5,148,639
Xiamen C & D Inc	1,902,821	135,800	–	9,900	2,028,721
Xiamen Tungsten Co Ltd	447,271	112,900	–	560,171	–
Xinhu Zhongbao Co Ltd	2,822,116	2,923,500	–	1,640,400	4,105,216

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

		<u>Movement in holdings</u>			
	Holdings as at 1 January 2016	Additions	Corporate actions	Disposals	Holdings as at 30 June 2016
INVESTMENTS (continued)					
<u>Financial assets at fair value through profit or loss</u> (continued)					
Listed securities (continued)					
Xinjiang Goldwind Science & Technology Co Ltd	1,614,709	455,400	—	175,200	1,894,909
Xinxing Ductile Iron Pipes Co Ltd	2,255,671	634,400	—	241,600	2,648,471
XJ Electric Co Ltd	623,950	180,600	—	804,550	—
Yantai Jereh Oilfield Services Group Co Ltd	493,860	151,800	—	645,660	—
Yanzhou Coal Mining Co Ltd	402,347	101,200	—	37,700	465,847
Yingkou Port Liability Co Ltd	2,009,700	562,756	—	221,000	2,351,456
Yonghui Superstores Co Ltd	2,102,312	710,400	2,362,112	249,500	4,925,324
Yonyou Network Technology Co Ltd	602,263	159,500	—	56,000	705,763
Youngor Group Co Ltd	1,609,252	455,400	—	205,900	1,858,752
Yunnan Baiyao Group Co Ltd	538,150	151,800	—	59,400	630,550
Zhejiang China Commodities City Group Co Ltd	2,817,229	792,200	—	313,500	3,295,929
Zhejiang Dahua Technology Co Ltd	718,008	271,327	1,227,502	487,700	1,729,137
Zhejiang Daily Media Group Co Ltd	591,867	163,400	—	755,267	—
Zhejiang Huace Film & TV Co Ltd	449,611	148,400	296,046	49,100	844,957
Zhejiang Longsheng Group Co Ltd	2,353,841	657,800	—	254,000	2,757,641
Zhejiang Yasha Decoration Co Ltd	692,935	202,400	—	895,335	—
Zhejiang Zheneng Electric Power Co Ltd	2,808,860	2,384,200	—	327,500	4,865,560
Zhengzhou Yutong Bus Co Ltd	1,371,506	396,903	—	158,600	1,609,809
Zhongjin Gold Corp Ltd	1,518,396	449,700	311,921	177,200	2,102,817
Zhongtian Urban Development Group Co Ltd	1,782,061	681,300	—	200,400	2,262,961
Zijin Mining Group Co Ltd	9,786,154	2,745,200	—	1,048,000	11,483,354
Zoomlion Heavy Industry Science and Technology Co Ltd	4,535,724	1,270,200	—	486,200	5,319,724
ZTE Corp	2,437,840	686,400	—	268,300	2,855,940

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PERFORMANCE RECORD (Unaudited)

For the period from 1 January 2016 to 30 June 2016

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

As at:	Net assets attributable to unitholders RMB	Net asset value per unit RMB
30 June 2016 (Unaudited)	10,281,595,701	32.3626
31 December 2015 (Audited)	10,233,734,995	38.0083
31 December 2014 (Audited)	11,838,043,003	35.3269
31 December 2013 (Audited)	9,172,353,719	23.1013

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

During the period/year ended:	Highest issue unit price RMB	Lowest redemption unit price RMB
30 June 2016 (Unaudited)	36.1097	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
11 July 2012 (date of inception) to 31 December 2012 (Audited)	24.9664	21.1203

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

During the period/year ended:	The Index (since 16 July 2012)	RMB counter of the Sub-Fund (since 17 July 2012)	HKD counter of the Sub-Fund (since 26 October 2012)
30 June 2016 (Unaudited)	31.43%	33.26%	33.39%
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%
31 December 2012 <sup>B</sup> (Audited)	5.13%	4.13%	11.72%

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

<sup>B</sup> The financial period of the Sub-Fund extended from 11 July 2012 (date of inception) to 31 December 2012.

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DISTRIBUTION DISCLOSURE (Unaudited)

For the period from 1 January 2016 to 30 June 2016

	<b>Distribution RMB</b>	<b>Distribution per unit RMB</b>
Distribution declared by the Manager on		
11 July 2016 (paid on 21 July 2016)	94,860,000	0.30
17 July 2015 (paid on 23 July 2015)	93,510,000	0.30

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.

