

令和4年12月期 中間決算短信（令和4年1月1日～令和4年6月30日）

Interim Earning Report for Fiscal Year ending December 2022 (January 1, 2022 – June 30, 2022)

令和4年9月21日

September 21, 2022

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		
URL	http://etfjdr.chinaamc.com.hk		
代表者	(役職名) 最高経営責任者 (氏名) 甘 添 アンダーソン・毛利・友常		
問合せ先責任者	(役職名) 法律事務所外国法共同事業 (氏名) 飛岡 和明 弁護士	(TEL) 03(6775)1000	

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) Gan Tian		
Contact person:	(Title) Anderson Mori & Tomotsune, Attorney-at-law (Name) Kazuaki Tobioka (TEL) 03(6775)1000		

半期報告書提出予定日	令和4年9月30日
Scheduled date of submission of Semi-annual Report:	September 30, 2022

I ファンドの運用状況

I Fund Management

1. 令和4年6月中間期の運用状況（令和4年1月1日～令和4年6月30日）
 1. Management Status for Half-Year ended June 2022 (from January 1, 2022 to June 30, 2022)

(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.	%
4年6月中間期 SAN ended June 2022	269,072	92.30	22,453	7.70	291,525	100
3年12月期 FY ended December 2021	324,758	99.52	1,568	0.48	326,327	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
4 年 6 月中間期 SAN ended June 2022	328,800	76,350	83,100	322,050
3 年 12 月期 FY ended December 2021	296,400	109,650	77,250	328,800

(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-annul Period (Previous Calculation Period)) × 1)
	百万円 JPY mil.	百万円 JPY mil.	百万円 JPY mil.	円 JPY
4 年 6 月中間期 SAN ended June 2022	294,286	2,760	291,525	905
3 年 12 月期 FY ended December 2021	327,108	780	326,327	992

(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
4 年 6 月中間期 SAN ended June 2022	246	-	78	168
3 年 12 月期 FY ended December 2021	126	180	60	246

(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
4 年 6 月中間期 SAN ended June 2022	0
3 年 12 月期 FY ended December 2021	4

注) 日本円への換算は、1 人民元 = 19.70 円 (2022 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 19.70, calculated from the middle rates for USD-RMB and USD-JPY as of 15:00 Tokyo time on July 29, 2022 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
1 January 2022 to 30 June 2022



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 2022 to 30 June 2022

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/en/products/etf/csi300/documents.html>

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

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

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 (resigned on 30 March 2022)
Mr Gan Tian
Ms Li Yimei
Mr Li Fung Ming
Mr Sun Liqiang (appointed on 30 March 2022)

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
22/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
(a sub-fund of ChinaAMC ETF Series)

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

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

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

Credit Suisse Securities (Hong Kong) Limited
88/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

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

ChinaAMC CSI 300 Index ETF
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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

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

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

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

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

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

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

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 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”).

In seeking to achieve the Sub-Fund’s investment objective, 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 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^{1,2}):

	1-Month	3-Month	Since Launch
The Index	10.43%	7.29%	130.06% ³
RMB Counter of the Sub-Fund (NAV-to-NAV)	10.20%	6.94%	107.34% ⁴
RMB Counter of the Sub-Fund (Mark-to-Market)	10.27%	6.79%	105.69% ⁴
HKD Counter of the Sub-Fund (NAV-to-NAV)	9.73%	1.72%	108.33% ⁵
HKD Counter of the Sub-Fund (Mark-to-Market)	9.98%	1.89%	107.86% ⁵

¹ Source: Bloomberg, as of 30 June 2022. 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.

² 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.

³ Calculated Since 16 July 2012.

⁴ Calculated Since 17 July 2012.

⁵ 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 2,464,566 units from 1 January 2022 to 30 June 2022. As of 30 June 2022, there were 322,050,000 units outstanding.

Activities of the Index

There was 1 rebalance for the Index from 1 January 2022 to 30 June 2022. As of 30 June 2022, the Sub-Fund comprised of all 300 constituent stocks in the Index.

China Asset Management (Hong Kong) Limited
12 August 2022

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

STATEMENT OF FINANCIAL POSITION

As at 30 June 2022

	30 June 2022 (Unaudited) RMB	31 December 2021 (Audited) RMB
ASSETS		
Financial assets at fair value through profit or loss	13,658,480,920	16,485,209,161
Interest receivable	1,058,231	—
Cash and cash equivalents	1,278,848,234	119,277,152
TOTAL ASSETS	14,938,387,385	16,604,486,313
LIABILITIES		
Interest payable from swap contracts	851,652	—
Margin accounts payables	27,755,214	—
Management fee payable	7,442,121	9,323,934
Custodian, fund administration and trustee fees payable	1,725,574	6,131,486
Amounts due to participating dealers	94,954,039	21,843,147
Other payables and accruals	1,659,708	2,338,659
Subscription received in advance	5,749,905	—
TOTAL LIABILITIES	140,138,213	39,637,226
EQUITY		
NET ASSETS ATTRIBUTABLE TO UNITHOLDERS	14,798,249,172	16,564,849,087
TOTAL LIABILITIES AND EQUITY	14,938,387,385	16,604,486,313
NUMBER OF UNITS IN ISSUE	322,050,000	328,800,000
NET ASSET VALUE PER UNIT	45.9502	50.3797

Note: The semi-annual report of the Sub-Fund have been prepared in accordance with the same accounting policies adopted in the 2021 annual financial statements.

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

STATEMENT OF COMPREHENSIVE INCOME

For the period from 1 January 2022 to 30 June 2022

	1 January 2022 to 30 June 2022 (Unaudited) RMB	1 January 2021 to 30 June 2021 (Unaudited) RMB
INCOME		
Dividend income	116,813,906	132,541,057
Interest income	1,770,642	95,830
Other income	491,297	—
	<u>119,075,845</u>	<u>132,636,887</u>
EXPENSES		
Management fee	(46,896,335)	(58,046,657)
Brokerage fee and transaction fee	(12,809,425)	(10,754,247)
Custodian, fund administration and trustee fees	(5,727,827)	(6,319,620)
Audit fee	(77,385)	(68,094)
Index licensing fee	(31,595)	(32,421)
Data licensing fee	(2,678,191)	(3,316,541)
Professional fee	(367,539)	(160,761)
Interest expense on swap contracts	(3,500,025)	—
Other operating expenses	(644,529)	(207,275)
	<u>(72,732,851)</u>	<u>(78,905,616)</u>
PROFIT BEFORE INVESTMENT (LOSSES)/GAINS	46,342,994	53,731,271
INVESTMENT (LOSSES)/GAINS		
Net change in unrealised losses on financial assets at fair value through profit or loss	(1,258,782,109)	(526,710,234)
Net realised (losses)/gains on financial assets at fair value through profit or loss	(363,112,081)	594,062,716
Net foreign exchange gains	3,809,805	—
NET INVESTMENTS (LOSSES)/GAINS	<u>(1,618,084,385)</u>	<u>67,352,482</u>
(LOSS)/PROFIT BEFORE TAX	(1,571,741,391)	121,083,753
Withholding income tax expenses	(11,707,119)	(13,333,343)
TOTAL COMPREHENSIVE INCOME	<u>(1,583,448,510)</u>	<u>107,750,410</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 2022 to 30 June 2022

	1 January 2022 to 30 June 2022 (Unaudited) RMB	1 January 2021 to 30 June 2021 (Unaudited) RMB
At 1 January	16,564,849,087	15,733,343,678
Issue of units	3,343,656,733	3,827,664,844
Redemption of units	(3,526,808,138)	(1,687,251,805)
Total comprehensive income	<u>(1,583,448,510)</u>	<u>107,750,410</u>
At 30 June	<u>14,798,249,172</u>	<u>17,981,507,127</u>
	1 January 2022 to 30 June 2022 (Unaudited) Number of units	1 January 2021 to 30 June 2021 (Unaudited) Number of units
Units in issue at the beginning of the period	328,800,000	296,400,000
Units issued during the period	76,350,000	71,850,000
Units redeemed during the period	<u>(83,100,000)</u>	<u>(31,200,000)</u>
Units in issue at the end of the period	<u>322,050,000</u>	<u>337,050,000</u>

ChinaAMC CSI 300 Index ETF
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STATEMENT OF CASH FLOWS

For the period from 1 January 2022 to 30 June 2022

	1 January 2022 to 30 June 2022 (Unaudited) RMB	1 January 2021 to 30 June 2021 (Unaudited) RMB
CASH FLOWS FROM OPERATING ACTIVITIES		
(Loss)/profit before tax	(1,571,741,391)	121,083,753
Decrease/(increase) in financial assets at fair value through profit or loss	2,826,728,241	(2,243,815,469)
Increase in interest receivable	(1,058,231)	—
Increase in other receivable	—	(100,841)
Increase in interest payable from swap contracts	851,652	—
Increase in margin accounts payables	27,755,214	—
(Decrease)/increase in management fee payable	(1,881,813)	1,388,215
(Decrease)/increase in custodian, fund administration and trustee fees payable	(4,405,912)	689,911
Decrease in other payables and accruals	(678,951)	(787,532)
Cash generated from/(used in) operations	1,275,568,809	(2,121,541,963)
Tax paid	(11,707,119)	(13,333,343)
Net cash flows generated from/(used in) operating activities	<u>1,263,861,690</u>	<u>(2,134,875,306)</u>
CASH FLOWS FROM FINANCING ACTIVITIES		
Proceeds from issue of units	3,422,517,530	3,827,694,772
Payments on redemption of units	(3,526,808,138)	(1,687,251,805)
Net cash flows (used in)/generated from financing activities	<u>(104,290,608)</u>	<u>2,140,442,967</u>
NET INCREASE IN CASH AND CASH EQUIVALENTS		
	1,159,571,082	5,567,661
Cash and cash equivalents at the beginning of the period	<u>119,277,152</u>	<u>116,641,605</u>
CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD	<u>1,278,848,234</u>	<u>122,209,266</u>
ANALYSIS OF CASH AND CASH EQUIVALENTS		
Cash at banks	<u>1,278,848,234</u>	<u>122,209,266</u>
NET CASH FLOWS FROM OPERATING ACTIVITIES INCLUDE:		
Dividend received net withholding tax	105,106,787	119,208,632
Interest received net withholding tax	<u>712,411</u>	<u>94,912</u>

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

INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2022

	Holdings Shares	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss</u>			
<u>Listed securities</u>			
<u>China</u>			
Communication Services			
37 Interactive Entertainment Network Technology Group Co Ltd	851,086	18,069,292	0.12
China Mobile Ltd	289,900	17,538,546	0.12
China Satellite Communications Co Ltd	274,429	3,103,849	0.02
China Telecom Corp Ltd	3,488,100	13,010,773	0.09
China United Network Communications Ltd	11,919,759	41,242,740	0.28
Focus Media Information Technology Co Ltd	6,482,502	43,629,272	0.29
Mango Excellent Media Co Ltd	473,206	15,786,688	0.11
Zhejiang Century Huatong Group Co Ltd	2,857,835	13,775,021	0.09
Consumer Discretionary			
Beijing Roborock Technology Co Ltd	26,142	16,125,653	0.11
BYD Co Ltd	585,769	195,356,169	1.32
Changzhou Xingyu Automotive Lighting Systems Co Ltd	95,129	16,255,503	0.11
China Tourism Group Duty Free Corp Ltd	630,352	146,817,691	1.00
Chongqing Changan Automobile Co Ltd	3,189,919	55,261,169	0.37
Ecovacs Robotics Co Ltd	149,500	18,223,306	0.12
FAW Jiefang Group Co Ltd	599,700	5,601,605	0.04
Fuyao Glass Industry Group Co Ltd	1,028,762	43,011,918	0.29
Great Wall Motor Co Ltd	794,221	29,419,078	0.20
Gree Electric Appliances Inc of Zhuhai	3,057,786	103,105,940	0.69
Guangzhou Automobile Group Co Ltd	1,420,938	21,655,026	0.15
Haier Smart Home Co Ltd	2,434,286	66,843,378	0.45
Huali Industrial Group Co Ltd	63,900	4,669,866	0.03
Huayu Automotive Systems Co Ltd	1,013,908	23,319,940	0.16
Huizhou Desay Sv Automotive Co Ltd	181,152	26,812,474	0.18
Midea Group Co Ltd	3,162,466	190,974,829	1.30
Offcn Education Technology Co Ltd	1,190,446	6,893,126	0.05
Oppein Home Group Inc	120,283	18,124,572	0.12
SAIC Motor Corp Ltd	3,002,154	53,470,678	0.36
Shandong Linglong Tyre Co Ltd	384,400	9,752,241	0.07
Shanghai Yuyuan Tourist Mart Group Co Ltd	1,002,263	9,461,197	0.06
Shenzhen Overseas Chinese Town Co Ltd	2,636,474	17,108,552	0.12
TCL Technology Group Corp	8,993,184	43,078,615	0.29
Zhejiang Supor Co Ltd	106,647	6,008,455	0.04

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings Shares	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss (continued)</u>			
<u>Listed securities (continued)</u>			
<u>China (continued)</u>			
Consumer Staples			
Anhui Gujing Distillery Co Ltd	108,111	26,987,751	0.18
Chongqing Brewery Co Ltd	157,358	23,069,253	0.16
DaShenLin Pharmaceutical Group Co Ltd	1,620	50,706	0.00
Eastroc Beverage Group Co Ltd	32,800	5,602,868	0.04
Foshan Haitian Flavouring & Food Co Ltd	895,977	80,957,698	0.55
Guangdong Haid Group Co Ltd	542,101	32,528,816	0.22
Henan Shuanghui Investment & Development Co Ltd	1,117,287	32,735,934	0.22
Inner Mongolia Yili Industrial Group Co Ltd	3,307,473	128,822,370	0.87
Jiangsu King's Luck Brewery JSC Ltd	403,617	20,584,101	0.14
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	389,511	71,341,740	0.48
Kweichow Moutai Co Ltd	405,970	830,211,477	5.61
Luzhou Laojiao Co Ltd	473,803	116,812,446	0.79
Muyuan Foods Co Ltd	1,717,359	94,919,206	0.64
New Hope Liuhe Co Ltd	1,445,667	22,118,609	0.15
Shanghai Bairun Investment Holding Group Co Ltd	345,216	10,369,222	0.07
Shanxi Xinghuacun Fen Wine Factory Co Ltd	317,713	103,200,309	0.70
Tongwei Co Ltd	1,742,532	104,309,142	0.70
Tsingtao Brewery Co Ltd	225,345	23,419,367	0.16
Wens Foodstuffs Group Co Ltd	3,283,460	69,904,728	0.47
Wuliangye Yibin Co Ltd	1,253,403	253,085,148	1.71
Yihai Kerry Arawana Holdings Co Ltd	385,900	20,848,330	0.14
Yunnan Botanee Bio-Technology Group Co Ltd	58,484	12,722,864	0.09
Energy			
China Coal Energy Co Ltd	1,167,300	12,116,970	0.08
China Oilfield Services Ltd	383,514	5,349,881	0.04
China Petroleum & Chemical Corp	8,579,027	35,003,652	0.24
China Shenhua Energy Co Ltd	2,129,543	70,913,460	0.48
PetroChina Co Ltd	6,231,969	33,029,404	0.22
Shaanxi Coal Industry Co Ltd	2,487,618	52,684,341	0.36
Yankuang Energy Group Co Ltd	590,400	23,308,938	0.16
Financials			
Agricultural Bank of China Ltd	20,494,889	61,895,555	0.42
Bank of Beijing Co Ltd	9,484,418	43,060,169	0.29
Bank of Chengdu Co Ltd	1,396,666	23,156,492	0.16
Bank of China Ltd	13,518,263	44,069,537	0.30
Bank of Communications Co Ltd	17,748,183	88,387,671	0.60

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings Shares	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss (continued)</u>			
<u>Listed securities (continued)</u>			
<u>China (continued)</u>			
Financials (continued)			
Bank of Hangzhou Co Ltd	1,898,268	28,436,831	0.19
Bank of Jiangsu Co Ltd	7,582,707	53,986,936	0.36
Bank of Nanjing Co Ltd	3,306,606	34,450,991	0.23
Bank of Ningbo Co Ltd	2,557,566	91,588,013	0.62
Bank of Shanghai Co Ltd	6,384,309	41,817,838	0.28
China CITIC Bank Corp Ltd	1,977,182	9,391,803	0.06
China Construction Bank Corp	4,312,740	26,135,200	0.18
China Everbright Bank Co Ltd	10,607,302	31,928,499	0.22
China Galaxy Securities Co Ltd	827,277	7,999,808	0.05
China International Capital Corp Ltd	379,208	16,871,549	0.11
China Life Insurance Co Ltd	1,065,305	33,110,818	0.22
China Merchants Bank Co Ltd	7,992,131	337,259,361	2.28
China Merchants Securities Co Ltd	2,387,371	34,403,310	0.23
China Minsheng Banking Corp Ltd	15,924,873	59,241,298	0.40
China Pacific Insurance Group Co Ltd	2,203,364	51,845,838	0.35
China Zheshang Bank Co Ltd	5,350,900	17,765,508	0.12
CITIC Securities Co Ltd	6,256,820	135,524,137	0.92
CSC Financial Co Ltd	832,930	24,080,952	0.16
East Money Information Co Ltd	6,828,722	173,448,256	1.18
Everbright Securities Co Ltd	1,252,052	19,733,162	0.13
Founder Securities Co Ltd	2,631,904	17,660,560	0.12
GF Securities Co Ltd	1,895,117	35,438,659	0.24
Guosen Securities Co Ltd	1,851,555	17,719,951	0.12
Guotai Junan Securities Co Ltd	2,893,435	43,981,224	0.30
Haitong Securities Co Ltd	6,196,052	60,784,512	0.41
Hithink RoyalFlush Information Network Co Ltd	140,349	13,495,213	0.09
Hongta Securities Co Ltd	606,872	5,541,001	0.04
Huatai Securities Co Ltd	3,801,084	53,975,978	0.36
Huaxia Bank Co Ltd	3,949,155	20,574,907	0.14
Industrial & Commercial Bank of China Ltd	22,636,918	107,978,139	0.73
Industrial Bank Co Ltd	9,391,552	186,891,222	1.27
Industrial Securities Co Ltd	3,427,351	24,163,618	0.16
New China Life Insurance Co Ltd	543,395	17,492,123	0.12
Orient Securities Co Ltd/China	3,350,263	34,206,922	0.23
People's Insurance Co Group of China Ltd/The	2,047,589	10,361,075	0.07
Ping An Bank Co Ltd	6,267,326	93,881,087	0.63
Ping An Insurance Group Co of China Ltd	6,998,308	326,764,687	2.21
Postal Savings Bank of China Co Ltd	6,985,222	37,649,457	0.25
SDIC Capital Co Ltd	1,645,417	10,465,233	0.07

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings Shares	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss (continued)</u>			
<u>Listed securities (continued)</u>			
<u>China (continued)</u>			
Financials (continued)			
Shanghai Pudong Development Bank Co Ltd	7,582,346	60,735,750	0.41
Shanghai Rural Commercial Bank Co Ltd	619,000	3,881,156	0.03
Shenwan Hongyuan Group Co Ltd	5,796,864	24,869,073	0.17
Zheshang Securities Co Ltd	1,243,867	14,155,967	0.10
Zhongtai Securities Co Ltd	1,782,100	13,633,682	0.09
Health Care			
Aier Eye Hospital Group Co Ltd	1,748,773	78,289,913	0.53
Asymchem Laboratories Tianjin Co Ltd	97,556	28,193,576	0.19
Beijing Tiantan Biological Products Corp Ltd	437,691	10,627,655	0.07
Beijing Tongrentang Co Ltd	437,208	23,119,589	0.16
Beijing Wantai Biological Pharmacy Enterprise Co Ltd	115,961	18,010,422	0.12
Bloomage Biotechnology Corp Ltd	65,721	9,344,858	0.06
Changchun High & New Technology Industry Group Inc	207,656	48,473,920	0.33
Chongqing Zhifei Biological Products Co Ltd	514,227	57,088,002	0.38
Gan & Lee Pharmaceuticals Co Ltd	150,660	7,227,183	0.05
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	447,154	14,125,634	0.10
Guangzhou Kingmed Diagnostics Group Co Ltd	182,215	15,041,960	0.10
Hangzhou Tigermed Consulting Co Ltd	340,450	38,966,970	0.26
Huadong Medicine Co Ltd	567,619	25,633,541	0.17
Hualan Biological Engineering Inc	693,770	15,818,243	0.11
Imeik Technology Development Co Ltd	59,627	35,772,976	0.24
Jafron Biomedical Co Ltd	310,047	15,779,191	0.11
Jiangsu Hengrui Medicine Co Ltd	2,885,069	107,008,280	0.72
Lepu Medical Technology Beijing Co Ltd	812,359	15,085,274	0.10
Ovctek China Inc	332,628	19,024,586	0.13
Pharmaron Beijing Co Ltd	321,768	30,641,100	0.21
Shanghai Fosun Pharmaceutical Group Co Ltd	779,740	34,374,060	0.23
Shanghai RAAS Blood Products Co Ltd	2,586,588	15,339,107	0.10
Shenzhen Kangtai Biological Products Co Ltd	429,517	19,406,873	0.13
Shenzhen Mindray Bio-Medical Electronics Co Ltd	314,955	98,642,405	0.66
Topchoice Medical Corp	146,509	25,558,734	0.17
Walvax Biotechnology Co Ltd	1,028,339	49,761,578	0.34
WuXi AppTec Co Ltd	1,322,860	137,562,553	0.93
Yunnan Baiyao Group Co Ltd	463,112	27,967,354	0.19
Zhangzhou Pientzhuang Pharmaceutical Co Ltd	195,004	69,564,156	0.47
Zhejiang NHU Co Ltd	1,195,158	27,262,251	0.18

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INVESTMENT PORTFOLIO (Unaudited) (continued)

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	Holdings Shares	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss (continued)</u>			
<u>Listed securities (continued)</u>			
<u>China (continued)</u>			
Industrials			
AECC Aviation Power Co Ltd	852,150	38,779,034	0.26
Air China Ltd	1,912,800	22,207,068	0.15
AVIC Shenyang Aircraft Co Ltd	504,567	30,501,130	0.21
AVIC Xi'an Aircraft Industry Group Co Ltd	881,839	26,710,546	0.18
Beijing New Building Materials PLC	647,364	22,411,312	0.15
Beijing-Shanghai High Speed Railway Co Ltd	12,685,350	63,682,405	0.43
China Communications Construction Co Ltd	2,262,798	20,997,410	0.14
China CSSC Holdings Ltd	1,141,700	21,670,128	0.15
China Eastern Airlines Corp Ltd	3,515,012	19,297,648	0.13
China Energy Engineering Corp Ltd	8,338,000	19,761,204	0.13
China National Chemical Engineering Co Ltd	2,350,468	22,118,789	0.15
China Railway Construction Corp Ltd	2,947,521	23,285,145	0.16
China Railway Group Ltd	6,591,240	40,469,210	0.27
China Shipbuilding Industry Co Ltd	7,308,390	27,114,624	0.18
China Southern Airlines Co Ltd	3,244,457	23,718,053	0.16
China State Construction Engineering Corp Ltd	13,546,817	72,067,797	0.49
Contemporary Amperex Technology Co Ltd	901,471	481,392,113	3.26
COSCO SHIPPING Holdings Co Ltd	4,069,294	56,562,721	0.38
CRRC Corp Ltd	7,808,474	40,604,896	0.27
Daqin Railway Co Ltd	3,827,760	25,225,124	0.17
Eve Energy Co Ltd	734,273	71,594,195	0.48
Ginlong Technologies Co Ltd	98,650	21,015,132	0.14
Gongniu Group Co Ltd	54,378	8,315,921	0.06
Gotion High-tech Co Ltd	638,800	29,129,172	0.20
Guangdong Kinlong Hardware Products Co Ltd	86,128	11,168,376	0.08
Han's Laser Technology Industry Group Co Ltd	548,228	18,162,924	0.12
Jiangsu Hengli Hydraulic Co Ltd	343,275	21,184,884	0.14
Metallurgical Corp of China Ltd	4,578,833	16,025,514	0.11
NARI Technology Co Ltd	2,152,780	58,125,513	0.39
Ningbo Ronbay New Energy Technology Co Ltd	175,988	22,781,250	0.15
Power Construction Corp of China Ltd	4,895,961	38,529,153	0.26
Sany Heavy Industry Co Ltd	3,819,486	72,797,600	0.49
SF Holding Co Ltd	1,264,553	70,579,148	0.48
Shanghai International Airport Co Ltd	618,473	35,067,780	0.24
Shanghai International Port Group Co Ltd	2,092,129	12,197,154	0.08
Shanghai M&G Stationery Inc	234,643	13,158,420	0.09
Shenzhen Inovance Technology Co Ltd	1,190,050	78,386,904	0.53
Spring Airlines Co Ltd	232,234	13,551,352	0.09

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	Holdings Shares	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss (continued)</u>			
<u>Listed securities (continued)</u>			
<u>China (continued)</u>			
Industrials (continued)			
Sungrow Power Supply Co Ltd	670,362	65,856,077	0.44
Sunwoda Electronic Co Ltd	777,900	24,581,813	0.17
Suzhou Maxwell Technologies Co Ltd	48,600	23,850,249	0.16
TBEA Co Ltd	2,437,179	66,743,666	0.45
Weichai Power Co Ltd	3,485,738	43,467,923	0.29
Wuxi Lead Intelligent Equipment Co Ltd	704,926	44,537,725	0.30
Wuxi Shangji Automation Co Ltd	125,520	19,579,865	0.13
XCMG Construction Machinery Co Ltd	3,515,269	18,947,470	0.13
Xinjiang Goldwind Science & Technology Co Ltd	1,778,805	26,326,704	0.18
Yunda Holding Co Ltd	924,508	15,772,561	0.11
Zhejiang Chint Electrics Co Ltd	682,525	24,420,225	0.17
Zhejiang Sanhua Intelligent Controls Co Ltd	1,161,490	31,916,475	0.22
Zoomlion Heavy Industry Science and Technology Co Ltd	3,181,951	19,600,765	0.13
Information Technology			
360 Security Technology Inc	1,836,913	15,650,739	0.11
Advanced Micro-Fabrication Equipment Inc China	238,200	27,810,272	0.19
Anker Innovations Technology Co Ltd	107,100	7,102,589	0.05
Avary Holding Shenzhen Co Ltd	443,383	13,394,623	0.09
AVIC Jonhon Optron Technology Co Ltd	515,654	32,652,519	0.22
Beijing Kingsoft Office Software Inc	121,280	23,908,504	0.16
BOE Technology Group Co Ltd	24,228,235	95,462,963	0.64
Chaozhou Three-Circle Group Co Ltd	742,903	22,359,452	0.15
China Greatwall Technology Group Co Ltd	1,241,786	13,436,344	0.09
China Resources Microelectronics Ltd	346,620	20,475,365	0.14
Dawning Information Industry Co Ltd	758,984	22,023,054	0.15
Flat Glass Group Co Ltd	335,788	12,792,393	0.09
Foxconn Industrial Internet Co Ltd	2,545,602	25,049,393	0.17
Gigadevice Semiconductor Beijing Inc	430,815	61,263,392	0.41
Glodon Co Ltd	612,057	33,320,251	0.22
GoerTek Inc	1,542,963	51,842,623	0.35
Guangzhou Shiyuan Electronic Technology Co Ltd	213,102	16,050,675	0.11
Hangzhou First Applied Material Co Ltd	349,224	22,879,871	0.15
Hangzhou Hikvision Digital Technology Co Ltd	3,048,304	110,351,407	0.74
Hangzhou Silan Microelectronics Co Ltd	553,100	28,758,311	0.19
Hundsun Technologies Inc	758,272	33,015,204	0.22
Iflytek Co Ltd	1,197,909	49,382,285	0.33
Ingenic Semiconductor Co Ltd	126,200	13,408,949	0.09

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As at 30 June 2022

	Holdings Shares	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss (continued)</u>			
<u>Listed securities (continued)</u>			
<u>China (continued)</u>			
Information Technology (continued)			
Inspur Electronic Information Industry Co Ltd	649,552	17,199,268	0.12
JA Solar Technology Co Ltd	603,148	47,588,267	0.32
JCET Group Co Ltd	906,311	24,470,927	0.17
Lens Technology Co Ltd	1,272,773	14,089,775	0.10
Lingyi iTech Guangdong Co	1,801,361	9,043,189	0.06
LONGi Green Energy Technology Co Ltd	3,916,524	260,924,651	1.77
Luxshare Precision Industry Co Ltd	3,200,883	108,152,045	0.73
Maxscend Microelectronics Co Ltd	209,251	28,248,809	0.19
Montage Technology Co Ltd	290,842	17,620,010	0.12
National Silicon Industry Group Co Ltd	690,015	15,856,857	0.11
NAURA Technology Group Co Ltd	171,102	47,415,139	0.32
Qi An Xin Technology Group Inc	178,400	9,954,933	0.07
Sangfor Technologies Inc	164,900	17,114,120	0.12
Semiconductor Manufacturing International Corp	1,243,430	56,167,270	0.38
SG Micro Corp	162,100	29,506,101	0.20
Shanghai Baosight Software Co Ltd	291,108	15,893,142	0.11
Shengyi Technology Co Ltd	751,722	12,771,892	0.09
Shennan Circuits Co Ltd	134,108	12,567,664	0.09
Shenzhen Goodix Technology Co Ltd	153,391	9,499,012	0.06
Shenzhen Transsion Holdings Co Ltd	159,663	14,246,597	0.10
StarPower Semiconductor Ltd	48,068	18,548,496	0.12
TCL Zhonghuan Renewable Energy Technology Co Ltd	1,461,197	86,046,786	0.58
Thunder Software Technology Co Ltd	216,909	28,305,245	0.19
Trina Solar Co Ltd	698,139	45,554,825	0.31
Unigroup Guoxin Microelectronics Co Ltd	272,600	51,718,586	0.35
Unisplendour Corp Ltd	908,106	17,616,997	0.12
Will Semiconductor Co Ltd Shanghai	341,467	59,080,805	0.40
Wingtech Technology Co Ltd	481,726	40,994,668	0.28
Wuhan Guide Infrared Co Ltd	841,404	10,829,242	0.07
Yealink Network Technology Corp Ltd	228,947	17,435,405	0.12
Yonyou Network Technology Co Ltd	1,094,785	23,767,340	0.16
Zhejiang Dahua Technology Co Ltd	1,157,022	18,998,939	0.13
Zhejiang Jingsheng Mechanical & Electrical Co Ltd	412,864	27,904,243	0.19
ZTE Corp	2,045,039	52,212,745	0.35
Materials			
Aluminum Corp of China Ltd	5,044,445	23,961,476	0.16
Anhui Conch Cement Co Ltd	1,548,313	54,624,963	0.37

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings Shares	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss (continued)</u>			
<u>Listed securities (continued)</u>			
<u>China (continued)</u>			
Materials (continued)			
Baoshan Iron & Steel Co Ltd	5,720,149	34,435,827	0.23
Beijing Oriental Yuhong Waterproof Technology Co Ltd	1,300,927	66,953,950	0.45
Cathay Biotech Inc	83,859	9,377,666	0.06
China Jushi Co Ltd	1,549,629	26,979,054	0.18
China Northern Rare Earth Group High-Tech Co Ltd	1,403,908	49,359,003	0.33
Citic Pacific Special Steel Group Co Ltd	644,812	12,993,295	0.09
CMOC Group Ltd	4,534,460	25,983,121	0.18
CNGR Advanced Material Co Ltd	120,300	14,903,669	0.10
Ganfeng Lithium Co Ltd	517,951	77,016,878	0.52
Guangzhou Tinci Materials Technology Co Ltd	869,526	53,966,663	0.36
Hengli Petrochemical Co Ltd	1,360,558	30,258,003	0.20
Hengyi Petrochemical Co Ltd	1,415,289	14,874,480	0.10
Hoshine Silicon Industry Co Ltd	140,500	16,571,853	0.11
Huafon Chemical Co Ltd	959,500	8,098,462	0.06
Inner Mongolia BaoTou Steel Union Co Ltd	14,634,193	34,391,822	0.23
Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	2,161,241	10,546,098	0.07
Jiangsu Eastern Shenghong Co Ltd	1,139,803	19,272,567	0.13
Jiangxi Copper Co Ltd	661,076	11,787,205	0.08
LB Group Co Ltd	921,621	18,479,354	0.13
Ningxia Baofeng Energy Group Co Ltd	1,415,397	20,736,094	0.14
Qinghai Salt Lake Industry Co Ltd	2,808,800	84,155,092	0.57
Rongsheng Petrochemical Co Ltd	1,940,711	29,865,946	0.20
Satellite Chemical Co Ltd	777,896	20,108,619	0.14
Shandong Gold Mining Co Ltd	1,163,043	21,586,248	0.15
Shandong Hualu Hengsheng Chemical Co Ltd	958,472	27,986,751	0.19
Shandong Nanshan Aluminum Co Ltd	4,597,141	16,963,971	0.11
Shanghai Putailai New Energy Technology Co Ltd	448,425	37,850,688	0.26
Tianqi Lithium Corp	666,712	83,207,305	0.56
Wanhua Chemical Group Co Ltd	1,014,650	98,409,859	0.66
Xinjiang Tianshan Cement Co Ltd	391,700	4,818,012	0.03
Yunnan Energy New Material Co Ltd	347,522	87,032,993	0.59
Zangge Mining Co Ltd	294,000	9,684,723	0.07
Zhejiang Huayou Cobalt Co Ltd	820,729	78,483,419	0.53
Zhejiang Longsheng Group Co Ltd	1,668,401	16,984,335	0.11
Zhongjin Gold Corp Ltd	1,865,731	13,787,916	0.09
Zijin Mining Group Co Ltd	9,312,566	86,886,075	0.59

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings Shares	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss (continued)</u>			
<u>Listed securities (continued)</u>			
<u>China (continued)</u>			
Real Estate			
China Merchants Shekou Industrial Zone Holdings Co Ltd	2,037,302	27,357,965	0.18
China Vanke Co Ltd	4,396,481	90,113,978	0.61
Gemdale Corp	1,729,397	23,240,509	0.16
Greenland Holdings Corp Ltd	2,465,109	9,761,472	0.07
Poly Developments and Holdings Group Co Ltd	4,638,147	80,978,654	0.55
Seazen Holdings Co Ltd	585,132	14,878,704	0.10
Utilities			
CGN Power Co Ltd	7,578,700	21,220,713	0.14
China Longyuan Power Group Corp Ltd	108,600	2,362,881	0.02
China National Nuclear Power Co Ltd	6,042,231	41,450,870	0.28
China Three Gorges Renewables Group Co Ltd	5,517,300	34,705,048	0.23
China Yangtze Power Co Ltd	7,342,685	169,761,860	1.15
GD Power Development Co Ltd	5,725,452	22,388,088	0.15
Huaneng Lancang River Hydropower Inc	1,161,600	8,119,973	0.06
Huaneng Power International Inc	2,815,198	19,820,010	0.13
SDIC Power Holdings Co Ltd	1,907,670	20,030,838	0.14

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Position	Underlying assets	Counterparty	Contracts	Market Value RMB	% of NAV
<u>Financial assets at fair value through profit or loss (continued)</u>						
<u>Total return swap contracts</u>						
Total Return Swap (JPM)	Long	CSI 300 Index	JP Morgan Broking Hong Kong Ltd	98,000	54,576,200	0.37
Total Return Swap (CGML)	Long	CSI 300 Index	Citigroup Global Markets Limited	100,000	53,527,702	0.36
TOTAL INVESTMENTS, AT FAIR VALUE					13,658,480,920	92.30
TOTAL INVESTMENTS, AT COST					12,827,762,233	

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the period from 1 January 2022 to 30 June 2022

INVESTMENTS	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss</u>					
Listed securities					
360 Security Technology Inc	2,116,613	469,200	-	748,900	1,836,913
37 Interactive Entertainment Network Technology Group Co Ltd	992,329	206,457	-	347,700	851,086
Advanced Micro-Fabrication Equipment Inc China	185,520	115,880	-	63,200	238,200
AECC Aviation Power Co Ltd	989,345	207,805	-	345,000	852,150
Agricultural Bank of China Ltd	26,044,289	5,596,700	-	11,146,100	20,494,889
Aier Eye Hospital Group Co Ltd	2,002,773	454,500	-	708,500	1,748,773
Air China Ltd	2,215,400	488,300	-	790,900	1,912,800
Aluminum Corp of China Ltd	5,826,445	1,300,300	-	2,082,300	5,044,445
Anhui Conch Cement Co Ltd	1,778,413	403,600	-	633,700	1,548,313
Anhui Gujing Distillery Co Ltd	94,711	76,800	-	63,400	108,111
Anker Innovations Technology Co Ltd	123,600	54,900	-	71,400	107,100
Asymchem Laboratories Tianjin Co Ltd	112,156	56,800	-	71,400	97,556
Autobio Diagnostics Co Ltd	177,644	30,400	-	208,044	-
Avary Holding Shenzhen Co Ltd	510,283	101,800	-	168,700	443,383
AVIC Jonhon Optron Technology Co Ltd	410,596	119,060	129,998	144,000	515,654
AVIC Shenyang Aircraft Co Ltd	436,599	212,568	-	144,600	504,567
AVIC Xi'an Aircraft Industry Group Co Ltd	1,032,839	232,800	-	383,800	881,839
Bank of Beijing Co Ltd	10,977,245	2,436,973	-	3,929,800	9,484,418
Bank of Chengdu Co Ltd	1,608,966	356,300	-	568,600	1,396,666
Bank of China Ltd	15,627,063	3,489,900	-	5,598,700	13,518,263
Bank of Communications Co Ltd	20,385,483	4,661,000	-	7,298,300	17,748,183
Bank of Hangzhou Co Ltd	2,199,300	487,268	-	788,300	1,898,268
Bank of Jiangsu Co Ltd	8,767,207	1,943,300	-	3,127,800	7,582,707
Bank of Nanjing Co Ltd	3,713,726	843,480	-	1,250,600	3,306,606
Bank of Ningbo Co Ltd	2,942,561	661,405	-	1,046,400	2,557,566
Bank of Shanghai Co Ltd	7,370,838	1,661,171	-	2,647,700	6,384,309
Baoshan Iron & Steel Co Ltd	6,606,449	1,480,200	-	2,366,500	5,720,149
Beijing Kingsoft Office Software Inc	139,243	55,001	-	72,964	121,280
Beijing New Building Materials PLC	744,364	152,700	-	249,700	647,364
Beijing Oriental Yuhong Waterproof Technology Co Ltd	1,311,069	423,958	-	434,100	1,300,927
Beijing Roborock Technology Co Ltd	25,371	70,032	-	69,261	26,142
Beijing Tiantan Biological Products Corp Ltd	503,591	101,800	-	167,700	437,691
Beijing Tongrentang Co Ltd	502,990	101,718	-	167,500	437,208
Beijing Wantai Biological Pharmacy Enterprise Co Ltd	93,980	59,805	28,376	66,200	115,961
Beijing-Shanghai High Speed Railway Co Ltd	14,566,550	3,330,000	-	5,211,200	12,685,350
Betta Pharmaceuticals Co Ltd	187,620	29,132	-	216,752	-

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

INVESTMENTS (continued)	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss (continued)</u>					
Listed securities (continued)					
BGI Genomics Co Ltd	187,111	29,200	-	216,311	-
Bloomage Biotechnology Corp Ltd	83,130	58,791	-	76,200	65,721
BOC International China Co Ltd	1,035,920	132,900	-	1,168,820	-
BOE Technology Group Co Ltd	22,261,435	9,306,400	-	7,339,600	24,228,235
BYD Co Ltd	672,979	152,690	-	239,900	585,769
Caitong Securities Co Ltd	1,855,036	300,340	419,020	2,574,396	-
Cathay Biotech Inc	-	93,496	-	9,637	83,859
CGN Power Co Ltd	8,765,400	1,948,900	-	3,135,600	7,578,700
Changchun High & New Technology Industry Group Inc	239,908	50,848	-	83,100	207,656
Changjiang Securities Co Ltd	2,870,395	379,509	-	3,249,904	-
Changzhou Xingyu Automotive Lighting Systems Co Ltd	109,350	57,179	-	71,400	95,129
Chaozhou Three-Circle Group Co Ltd	883,874	199,229	-	340,200	742,903
China CITIC Bank Corp Ltd	2,267,282	533,400	-	823,500	1,977,182
China Coal Energy Co Ltd	1,358,900	291,600	-	483,200	1,167,300
China Communications Construction Co Ltd	2,615,498	589,100	-	941,800	2,262,798
China Construction Bank Corp	4,977,200	1,113,740	-	1,778,200	4,312,740
China CSSC Holdings Ltd	1,326,400	289,400	-	474,100	1,141,700
China Eastern Airlines Corp Ltd	4,059,712	912,300	-	1,457,000	3,515,012
China Energy Engineering Corp Ltd	9,611,300	2,167,800	-	3,441,100	8,338,000
China Everbright Bank Co Ltd	12,267,502	2,730,300	-	4,390,500	10,607,302
China Galaxy Securities Co Ltd	949,977	205,600	-	328,300	827,277
China Greatwall Technology Group Co Ltd	1,308,786	325,800	-	392,800	1,241,786
China International Capital Corp Ltd	236,908	217,600	-	75,300	379,208
China Jushi Co Ltd	1,779,772	403,757	-	633,900	1,549,629
China Life Insurance Co Ltd	1,239,028	283,677	-	457,400	1,065,305
China Longyuan Power Group Corp Ltd	-	108,600	-	-	108,600
China Merchants Bank Co Ltd	9,194,252	2,109,679	-	3,311,800	7,992,131
China Merchants Securities Co Ltd	2,750,926	616,245	-	979,800	2,387,371
China Merchants Shekou Industrial Zone Holdings Co Ltd	2,351,602	534,500	-	848,800	2,037,302
China Minsheng Banking Corp Ltd	18,423,273	4,101,100	-	6,599,500	15,924,873
China Mobile Ltd	-	289,900	-	-	289,900
China National Chemical Engineering Co Ltd	-	2,350,468	-	-	2,350,468
China National Nuclear Power Co Ltd	5,191,131	2,460,500	-	1,609,400	6,042,231
China Northern Rare Earth Group High- Tech Co Ltd	1,616,708	356,300	-	569,100	1,403,908

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For the period from 1 January 2022 to 30 June 2022

INVESTMENTS (continued)	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss (continued)</u>					
Listed securities (continued)					
China Oilfield Services Ltd	439,214	101,800	-	157,500	383,514
China Pacific Insurance Group Co Ltd	2,537,364	571,900	-	905,900	2,203,364
China Petroleum & Chemical Corp	9,916,527	2,213,100	-	3,550,600	8,579,027
China Railway Construction Corp Ltd	3,404,421	748,400	-	1,205,300	2,947,521
China Railway Group Ltd	7,546,640	1,696,700	-	2,652,100	6,591,240
China Railway Signal & Communication Corp Ltd	1,923,459	243,179	-	2,166,638	-
China Resources Microelectronics Ltd	197,505	213,615	-	64,500	346,620
China Satellite Communications Co Ltd	335,629	66,600	-	127,800	274,429
China Shenhua Energy Co Ltd	2,444,233	556,310	-	871,000	2,129,543
China Shipbuilding Industry Co Ltd	8,452,390	1,888,200	-	3,032,200	7,308,390
China Southern Airlines Co Ltd	3,758,515	831,142	-	1,345,200	3,244,457
China State Construction Engineering Corp Ltd	15,551,417	3,556,600	-	5,561,200	13,546,817
China Telecom Corp Ltd	3,460,000	1,173,200	-	1,145,100	3,488,100
China Three Gorges Renewables Group Co Ltd	6,359,600	1,432,700	-	2,275,000	5,517,300
China Tourism Group Duty Free Corp Ltd	723,255	157,197	-	250,100	630,352
China United Network Communications Ltd	13,788,608	3,068,251	-	4,937,100	11,919,759
China Vanke Co Ltd	5,049,971	1,158,410	-	1,811,900	4,396,481
China Yangtze Power Co Ltd	8,436,185	1,921,400	-	3,014,900	7,342,685
China Zheshang Bank Co Ltd	6,206,300	1,366,100	-	2,221,500	5,350,900
Chongqing Brewery Co Ltd	180,858	50,900	-	74,400	157,358
Chongqing Changan Automobile Co Ltd	2,829,978	656,191	718,250	1,014,500	3,189,919
Chongqing Zhifei Biological Products Co Ltd	596,063	142,364	-	224,200	514,227
Citic Pacific Special Steel Group Co Ltd	758,012	160,800	-	274,000	644,812
CITIC Securities Co Ltd	6,323,796	1,572,850	975,974	2,615,800	6,256,820
CMOC Group Ltd	5,235,260	1,175,400	-	1,876,200	4,534,460
CNGR Advanced Material Co Ltd	-	126,700	-	6,400	120,300
Contemporary Amperex Technology Co Ltd	1,040,366	244,205	-	383,100	901,471
COSCO SHIPPING Holdings Co Ltd	4,691,951	1,047,543	-	1,670,200	4,069,294
CRRC Corp Ltd	9,022,374	2,010,300	-	3,224,200	7,808,474
CSC Financial Co Ltd	956,775	203,555	-	327,400	832,930
Daqin Railway Co Ltd	4,485,460	996,700	-	1,654,400	3,827,760
DaShenLin Pharmaceutical Group Co Ltd	233,439	29,200	1,720	262,739	1,620
Dawning Information Industry Co Ltd	869,142	203,542	-	313,700	758,984

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For the period from 1 January 2022 to 30 June 2022

INVESTMENTS (continued)	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss (continued)</u>					
Listed securities (continued)					
East Money Information Co Ltd	6,135,321	1,742,277	960,924	2,009,800	6,828,722
Eastroc Beverage Group Co Ltd	48,100	63,800	-	79,100	32,800
Ecovacs Robotics Co Ltd	171,400	52,800	-	74,700	149,500
Eve Energy Co Ltd	843,685	200,288	-	309,700	734,273
Everbright Securities Co Ltd	1,456,052	326,900	-	530,900	1,252,052
FAW Jiefang Group Co Ltd	687,500	152,700	-	240,500	599,700
Flat Glass Group Co Ltd	382,688	101,800	-	148,700	335,788
Focus Media Information Technology Co Ltd	7,506,502	1,669,100	-	2,693,100	6,482,502
Foshan Haitian Flavouring & Food Co Ltd	936,838	226,435	73,204	340,500	895,977
Founder Securities Co Ltd	3,051,699	675,905	-	1,095,700	2,631,904
Foxconn Industrial Internet Co Ltd	2,950,502	655,300	-	1,060,200	2,545,602
Fuyao Glass Industry Group Co Ltd	1,044,978	337,684	-	353,900	1,028,762
Gan & Lee Pharmaceuticals Co Ltd	127,760	79,500	-	56,600	150,660
Ganfeng Lithium Co Ltd	599,229	143,522	-	224,800	517,951
GD Power Development Co Ltd	6,619,052	1,495,700	-	2,389,300	5,725,452
Gemdale Corp	1,668,097	609,200	-	547,900	1,729,397
GF Securities Co Ltd	2,195,677	487,240	-	787,800	1,895,117
Gigadevice Semiconductor Beijing Inc	397,715	161,600	-	128,500	430,815
Ginlong Technologies Co Ltd	-	106,950	-	8,300	98,650
Glodon Co Ltd	701,226	152,631	-	241,800	612,057
GoerTek Inc	1,772,638	403,025	-	632,700	1,542,963
Gongniu Group Co Ltd	62,700	66,278	-	74,600	54,378
Gotion High-tech Co Ltd	-	638,800	-	-	638,800
Great Wall Motor Co Ltd	907,740	203,581	-	317,100	794,221
Gree Electric Appliances Inc of Zhuhai	3,510,486	807,400	-	1,260,100	3,057,786
Greenland Holdings Corp Ltd	2,836,909	643,900	-	1,015,700	2,465,109
Guangdong Haid Group Co Ltd	619,580	152,521	-	230,000	542,101
Guangdong Kinlong Hardware Products Co Ltd	99,120	54,208	-	67,200	86,128
Guangzhou Automobile Group Co Ltd	1,622,573	357,265	-	558,900	1,420,938
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	514,754	101,800	-	169,400	447,154
Guangzhou Kingmed Diagnostics Group Co Ltd	208,215	50,900	-	76,900	182,215
Guangzhou Shiyuan Electronic Technology Co Ltd	245,002	50,900	-	82,800	213,102
Guangzhou Tinci Materials Technology Co Ltd	425,183	267,160	334,083	156,900	869,526
Guosen Securities Co Ltd	2,143,355	477,900	-	769,700	1,851,555
Guotai Junan Securities Co Ltd	3,341,535	741,800	-	1,189,900	2,893,435
Haier Smart Home Co Ltd	2,811,917	639,869	-	1,017,500	2,434,286

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For the period from 1 January 2022 to 30 June 2022

INVESTMENTS (continued)	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss (continued)</u>					
Listed securities (continued)					
Haitong Securities Co Ltd	7,164,652	1,601,100	-	2,569,700	6,196,052
Hangzhou First Applied Material Co Ltd	280,789	83,720	89,515	104,800	349,224
Hangzhou Hikvision Digital Technology Co Ltd	3,467,113	806,591	-	1,225,400	3,048,304
Hangzhou Silan Microelectronics Co Ltd	-	553,100	-	-	553,100
Hangzhou Tigermed Consulting Co Ltd	391,050	101,800	-	152,400	340,450
Han's Laser Technology Industry Group Co Ltd	635,420	152,608	-	239,800	548,228
Henan Shuanghui Investment & Development Co Ltd	1,287,783	297,504	-	468,000	1,117,287
Hengli Petrochemical Co Ltd	1,564,158	352,100	-	555,700	1,360,558
Hengyi Petrochemical Co Ltd	1,624,089	364,400	-	573,200	1,415,289
Hithink RoyalFlush Information Network Co Ltd	161,449	50,900	-	72,000	140,349
Hongta Securities Co Ltd	696,472	152,700	-	242,300	606,872
Hoshine Silicon Industry Co Ltd	122,500	74,300	-	56,300	140,500
Huadong Medicine Co Ltd	649,819	152,700	-	234,900	567,619
Huafon Chemical Co Ltd	1,036,000	272,700	-	349,200	959,500
Hualan Biological Engineering Inc	817,570	181,900	-	305,700	693,770
Huali Industrial Group Co Ltd	-	75,300	-	11,400	63,900
Huaneng Lancang River Hydropower Inc	1,333,900	303,000	-	475,300	1,161,600
Huaneng Power International Inc	3,266,098	726,000	-	1,176,900	2,815,198
Huatai Securities Co Ltd	3,817,684	1,235,000	-	1,251,600	3,801,084
Huaxia Bank Co Ltd	4,564,755	1,011,000	-	1,626,600	3,949,155
Huayu Automotive Systems Co Ltd	1,163,528	254,480	-	404,100	1,013,908
Huizhou Desay Sv Automotive Co Ltd	-	181,152	-	-	181,152
Humanwell Healthcare Group Co Ltd	721,265	87,600	-	808,865	-
Hundsun Technologies Inc	868,306	203,466	-	313,500	758,272
Iflytek Co Ltd	1,361,424	305,385	-	468,900	1,197,909
Imeik Technology Development Co Ltd	68,700	65,127	-	74,200	59,627
Industrial & Commercial Bank of China Ltd	25,998,568	5,951,550	-	9,313,200	22,636,918
Industrial Bank Co Ltd	10,799,931	2,470,221	-	3,878,600	9,391,552
Industrial Securities Co Ltd	3,972,551	876,000	-	1,421,200	3,427,351
Ingenic Semiconductor Co Ltd	-	132,300	-	6,100	126,200
Inner Mongolia BaoTou Steel Union Co Ltd	16,898,693	3,769,500	-	6,034,000	14,634,193
Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	2,500,676	559,065	-	898,500	2,161,241
Inner Mongolia Yili Industrial Group Co Ltd	3,800,872	863,101	-	1,356,500	3,307,473
Inspur Electronic Information Industry Co Ltd	747,752	155,000	-	253,200	649,552

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

INVESTMENTS (continued)	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss (continued)</u>					
Listed securities (continued)					
Intco Medical Technology Co Ltd	279,950	29,131	1,720	310,801	-
JA Solar Technology Co Ltd	471,500	126,229	155,819	150,400	603,148
Jafron Biomedical Co Ltd	365,228	90,819	-	146,000	310,047
JCET Group Co Ltd	920,411	283,100	-	297,200	906,311
Jiangsu Eastern Shenghong Co Ltd	1,077,803	407,100	-	345,100	1,139,803
Jiangsu Hengli Hydraulic Co Ltd	391,675	101,800	-	150,200	343,275
Jiangsu Hengrui Medicine Co Ltd	3,324,440	758,229	-	1,197,600	2,885,069
Jiangsu King's Luck Brewery JSC Ltd	463,217	101,800	-	161,400	403,617
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	446,568	101,743	-	158,800	389,511
Jiangxi Copper Co Ltd	768,619	163,057	-	270,600	661,076
Jiangxi Zhengbang Technology Co Ltd	1,178,864	159,500	-	1,338,364	-
Jonjee Hi-Tech Industrial And Commercial Holding Co Ltd	415,787	58,400	-	474,187	-
Juewei Food Co Ltd	268,960	29,200	-	298,160	-
Kingfa Sci & Tech Co Ltd	1,334,900	175,200	-	1,510,100	-
Kweichow Moutai Co Ltd	465,724	103,446	-	163,200	405,970
LB Group Co Ltd	882,921	329,600	-	290,900	921,621
Lens Technology Co Ltd	1,480,873	322,700	-	530,800	1,272,773
Lepu Medical Technology Beijing Co Ltd	932,259	203,600	-	323,500	812,359
Lingyi iTech Guangdong Co	2,093,961	456,600	-	749,200	1,801,361
LONGi Green Energy Technology Co Ltd	3,219,324	924,858	968,042	1,195,700	3,916,524
Luxshare Precision Industry Co Ltd	3,666,199	839,784	-	1,305,100	3,200,883
Luzhou Laojiao Co Ltd	540,903	109,600	-	176,700	473,803
Mango Excellent Media Co Ltd	558,806	125,200	-	210,800	473,206
Maxscend Microelectronics Co Ltd	174,697	50,860	78,094	94,400	209,251
Meinian Onehealth Healthcare Holdings Co Ltd	2,028,090	263,868	-	2,291,958	-
Metallurgical Corp of China Ltd	5,287,670	1,163,163	-	1,872,000	4,578,833
Midea Group Co Ltd	3,618,324	817,042	-	1,272,900	3,162,466
Montage Technology Co Ltd	338,797	74,703	-	122,658	290,842
Muyuan Foods Co Ltd	1,953,938	451,721	-	688,300	1,717,359
Nanjing Securities Co Ltd	1,650,418	206,800	-	1,857,218	-
NARI Technology Co Ltd	2,057,083	463,200	350,297	717,800	2,152,780
National Silicon Industry Group Co Ltd	559,660	297,655	-	167,300	690,015
NAURA Technology Group Co Ltd	195,902	50,900	-	75,700	171,102
New China Life Insurance Co Ltd	622,116	151,879	-	230,600	543,395
New Hope Liuhe Co Ltd	1,677,365	368,902	-	600,600	1,445,667
Ningbo Ronbay New Energy Technology Co Ltd	-	175,988	-	-	175,988

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

INVESTMENTS (continued)	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss (continued)</u>					
Listed securities (continued)					
Ningxia Baofeng Energy Group Co Ltd	1,632,232	358,865	-	575,700	1,415,397
Offen Education Technology Co Ltd	1,374,944	315,702	-	500,200	1,190,446
Oppein Home Group Inc	138,083	55,600	-	73,400	120,283
Orient Securities Co Ltd/China	3,096,535	843,959	643,169	1,233,400	3,350,263
Ovctek China Inc	383,528	97,500	-	148,400	332,628
People's Insurance Co Group of China Ltd/The	2,114,089	630,100	-	696,600	2,047,589
Perfect World Co Ltd/China	864,794	116,800	-	981,594	-
PetroChina Co Ltd	7,206,869	1,603,000	-	2,577,900	6,231,969
Pharmaron Beijing Co Ltd	197,900	103,818	94,750	74,700	321,768
Ping An Bank Co Ltd	7,202,316	1,655,110	-	2,590,100	6,267,326
Ping An Insurance Group Co of China Ltd	8,043,298	1,834,610	-	2,879,600	6,998,308
Poly Developments and Holdings Group Co Ltd	5,323,232	1,213,915	-	1,899,000	4,638,147
Postal Savings Bank of China Co Ltd	8,062,422	1,804,200	-	2,881,400	6,985,222
Power Construction Corp of China Ltd	5,677,787	1,255,674	-	2,037,500	4,895,961
Qi An Xin Technology Group Inc	203,800	50,900	-	76,300	178,400
Qinghai Salt Lake Industry Co Ltd	-	2,808,800	-	-	2,808,800
Rongsheng Petrochemical Co Ltd	2,248,760	487,951	-	796,000	1,940,711
SAIC Motor Corp Ltd	3,470,759	783,495	-	1,252,100	3,002,154
Sangfor Technologies Inc	-	164,900	-	-	164,900
Sany Heavy Industry Co Ltd	4,408,615	988,771	-	1,577,900	3,819,486
Satellite Chemical Co Ltd	-	777,896	-	-	777,896
SDIC Capital Co Ltd	1,897,917	431,000	-	683,500	1,645,417
SDIC Power Holdings Co Ltd	2,215,062	487,208	-	794,600	1,907,670
Seazen Holdings Co Ltd	669,832	152,700	-	237,400	585,132
Semiconductor Manufacturing International Corp	1,445,441	326,743	-	528,754	1,243,430
SF Holding Co Ltd	1,462,553	344,300	-	542,300	1,264,553
SG Micro Corp	-	117,150	56,050	11,100	162,100
Shaanxi Coal Industry Co Ltd	2,875,109	639,909	-	1,027,400	2,487,618
Shandong Gold Mining Co Ltd	1,338,727	300,216	-	475,900	1,163,043
Shandong Hualu Hengsheng Chemical Co Ltd	1,096,798	251,174	-	389,500	958,472
Shandong Linglong Tyre Co Ltd	503,200	101,800	-	220,600	384,400
Shandong Nanshan Aluminum Co Ltd	-	4,597,141	-	-	4,597,141
Shanghai Bairun Investment Holding Group Co Ltd	273,240	72,520	86,256	86,800	345,216

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For the period from 1 January 2022 to 30 June 2022

INVESTMENTS (continued)	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss (continued)</u>					
Listed securities (continued)					
Shanghai Baosight Software Co Ltd	249,508	119,100	-	77,500	291,108
Shanghai Fosun Pharmaceutical Group Co Ltd	893,789	203,551	-	317,600	779,740
Shanghai International Airport Co Ltd	709,973	152,700	-	244,200	618,473
Shanghai International Port Group Co Ltd	2,584,429	554,900	-	1,047,200	2,092,129
Shanghai Lingang Holdings Corp Ltd	706,030	87,600	-	793,630	-
Shanghai M&G Stationery Inc	270,743	50,900	-	87,000	234,643
Shanghai Pharmaceuticals Holding Co Ltd	857,717	116,800	-	974,517	-
Shanghai Pudong Development Bank Co Ltd	8,703,178	1,983,568	-	3,104,400	7,582,346
Shanghai Putailai New Energy Technology Co Ltd	256,709	89,467	199,949	97,700	448,425
Shanghai RAAS Blood Products Co Ltd	2,992,738	666,850	-	1,073,000	2,586,588
Shanghai Rural Commercial Bank Co Ltd	-	619,000	-	-	619,000
Shanghai Yuyuan Tourist Mart Group Co Ltd	1,149,563	254,500	-	401,800	1,002,263
Shanxi Xinghuacun Fen Wine Factory Co Ltd	364,673	101,740	-	148,700	317,713
Shengyi Technology Co Ltd	858,622	203,600	-	310,500	751,722
Shennan Circuits Co Ltd	147,408	51,800	-	65,100	134,108
Shenwan Hongyuan Group Co Ltd	8,362,564	1,718,000	-	4,283,700	5,796,864
Shenzhen Goodix Technology Co Ltd	171,591	50,900	-	69,100	153,391
Shenzhen Inovance Technology Co Ltd	1,363,850	305,400	-	479,200	1,190,050
Shenzhen Kangtai Biological Products Co Ltd	303,705	83,209	139,203	96,600	429,517
Shenzhen Mindray Bio-Medical Electronics Co Ltd	363,400	94,755	-	143,200	314,955
Shenzhen Overseas Chinese Town Co Ltd	3,043,374	680,700	-	1,087,600	2,636,474
Shenzhen Transsion Holdings Co Ltd	181,315	51,472	-	73,124	159,663
Sinolink Securities Co Ltd	1,791,760	233,600	-	2,025,360	-
Songcheng Performance Development Co Ltd	1,169,197	146,000	-	1,315,197	-
Spring Airlines Co Ltd	267,634	50,900	-	86,300	232,234
StarPower Semiconductor Ltd	-	60,868	-	12,800	48,068
Sungrow Power Supply Co Ltd	769,962	167,000	-	266,600	670,362
Suning.com Co Ltd	2,770,352	371,200	-	3,141,552	-
Sunwoda Electronic Co Ltd	-	777,900	-	-	777,900
Suzhou Maxwell Technologies Co Ltd	-	61,300	-	12,700	48,600
TBEA Co Ltd	-	2,437,179	-	-	2,437,179
TCL Technology Group Corp	10,418,694	2,310,990	-	3,736,500	8,993,184

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

INVESTMENTS (continued)	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss (continued)</u>					
Listed securities (continued)					
TCL Zhonghuan Renewable Energy Technology Co Ltd	1,684,698	395,499	-	619,000	1,461,197
Thunder Software Technology Co Ltd	-	216,909	-	-	216,909
Tianfeng Securities Co Ltd	3,221,040	423,910	-	3,644,950	-
Tianqi Lithium Corp	768,112	173,000	-	274,400	666,712
Tongwei Co Ltd	2,001,444	454,088	-	713,000	1,742,532
Topchoice Medical Corp	168,219	50,890	-	72,600	146,509
Trina Solar Co Ltd	617,354	277,385	-	196,600	698,139
Tsingtao Brewery Co Ltd	262,245	50,900	-	87,800	225,345
Unigroup Guoxin Microelectronics Co Ltd	312,800	57,800	-	98,000	272,600
Unisplendour Corp Ltd	1,063,906	232,800	-	388,600	908,106
Universal Scientific Industrial Shanghai Co Ltd	487,440	58,400	-	545,840	-
Walvax Biotechnology Co Ltd	1,161,339	254,500	-	387,500	1,028,339
Wanhua Chemical Group Co Ltd	1,164,038	259,012	-	408,400	1,014,650
Weichai Power Co Ltd	3,521,938	1,125,900	-	1,162,100	3,485,738
Wens Foodstuffs Group Co Ltd	3,298,205	1,074,155	-	1,088,900	3,283,460
Will Semiconductor Co Ltd Shanghai	388,835	102,932	-	150,300	341,467
Wingtech Technology Co Ltd	557,802	134,124	-	210,200	481,726
Winner Medical Co Ltd	67,900	40,580	-	108,480	-
Wuhan Guide Infrared Co Ltd	693,203	186,820	214,481	253,100	841,404
Wuliangye Yibin Co Ltd	1,444,327	341,976	-	532,900	1,253,403
WuXi AppTec Co Ltd	1,522,575	348,985	-	548,700	1,322,860
Wuxi Lead Intelligent Equipment Co Ltd	818,166	193,060	-	306,300	704,926
Wuxi Shangji Automation Co Ltd	-	131,320	-	5,800	125,520
XCMG Construction Machinery Co Ltd	4,076,369	903,300	-	1,464,400	3,515,269
Xinjiang Goldwind Science & Technology Co Ltd	2,042,905	458,300	-	722,400	1,778,805
Xinjiang Tianshan Cement Co Ltd	-	391,700	-	-	391,700
Yankuang Energy Group Co Ltd	-	590,400	-	-	590,400
Yealink Network Technology Corp Ltd	263,770	50,877	-	85,700	228,947
Yifeng Pharmacy Chain Co Ltd	262,785	29,193	-	291,978	-
Yihai Kerry Arawana Holdings Co Ltd	319,200	160,500	-	93,800	385,900
Yonghui Superstores Co Ltd	2,695,140	355,600	-	3,050,740	-
Yonyou Network Technology Co Ltd	1,214,441	278,544	-	398,200	1,094,785
Yunda Holding Co Ltd	862,808	349,200	-	287,500	924,508
Yunnan Baiyao Group Co Ltd	381,252	108,860	119,500	146,500	463,112
Yunnan Botanee Bio-Technology Group Co Ltd	-	70,284	-	11,800	58,484
Yunnan Energy New Material Co Ltd	398,867	101,755	-	153,100	347,522
Zangge Mining Co Ltd	-	294,000	-	-	294,000
Zhangzhou Pientzhuang Pharmaceutical Co Ltd	223,404	50,900	-	79,300	195,004

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MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

INVESTMENTS (continued)	Holdings as at 1 January 2022	Additions	Corporate Actions	Disposals	Holdings as at 30 June 2022
<u>Financial assets at fair value through profit or loss (continued)</u>					
Listed securities (continued)					
Zhejiang Century Huatong Group Co Ltd	3,315,335	727,000	-	1,184,500	2,857,835
Zhejiang Chint Electrics Co Ltd	804,125	181,900	-	303,500	682,525
Zhejiang Dahua Technology Co Ltd	1,332,071	300,251	-	475,300	1,157,022
Zhejiang Dingli Machinery Co Ltd	183,380	29,200	-	212,580	-
Zhejiang Huayou Cobalt Co Ltd	723,723	188,320	170,286	261,600	820,729
Zhejiang Jingsheng Mechanical & Electrical Co Ltd	473,800	101,764	-	162,700	412,864
Zhejiang Longsheng Group Co Ltd	1,931,001	434,600	-	697,200	1,668,401
Zhejiang NHU Co Ltd	1,143,598	287,309	176,751	412,500	1,195,158
Zhejiang Sanhua Intelligent Controls Co Ltd	1,330,890	305,400	-	474,800	1,161,490
Zhejiang Supor Co Ltd	122,997	54,950	-	71,300	106,647
Zheshang Securities Co Ltd	1,146,500	470,567	-	373,200	1,243,867
Zhongjin Gold Corp Ltd	2,150,331	484,100	-	768,700	1,865,731
Zhongtai Securities Co Ltd	2,060,700	446,400	-	725,000	1,782,100
Zijin Mining Group Co Ltd	10,697,166	2,452,100	-	3,836,700	9,312,566
Zoomlion Heavy Industry Science and Technology Co Ltd	3,686,841	821,210	-	1,326,100	3,181,951
ZTE Corp	2,362,839	538,200	-	856,000	2,045,039
<u>Total return swap contracts</u>					
Total Return Swap (JPM)	-	98,000	-	-	98,000
Total Return Swap (CGML)	-	100,000	-	-	100,000

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PERFORMANCE RECORD (Unaudited)

For the period from 1 January 2022 to 30 June 2022

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

	Net assets attributable to unitholders RMB	Net asset value per unit RMB
As at:		
30 June 2022 (Unaudited)	14,798,249,172	45.9502
31 December 2021 (Audited)	16,564,849,087	50.3797
31 December 2020 (Audited)	15,733,343,678	53.0815
31 December 2019 (Audited)	17,382,025,714	41.7586

2. HIGHEST ISSUE AND LOWEST REDEMPTION PRICES PER UNIT¹

	Highest issue unit price RMB	Lowest redemption unit price RMB
During the period/year ended:		
30 June 2022 (Unaudited)	50.1430	38.5126
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
31 December 2012 ² (Audited)	24.9664	21.1203

¹ Past performance figures shown are not indicative of the future performance of the Sub-Fund.

² The financial period of the Sub-Fund extended from 11 July 2012 (date of inception) to 31 December 2012.

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PERFORMANCE RECORD (Unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

3. COMPARISON OF THE SCHEME PERFORMANCE AND THE ACTUAL INDEX PERFORMANCE¹

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 (since 16 July 2012)	RMB counter of the Sub-Fund (since 17 July 2012)	HKD counter of the Sub-Fund (since 26 October 2012)
During the period/year ended:			
30 June 2022 (Unaudited)	130.06%	105.69%	107.86%
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%
31 December 2012 ² (Audited)	5.13%	4.13%	11.72%

¹ Past performance figures shown are not indicative of the future performance of the Sub-Fund.

² 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 2022 to 30 June 2022

	Distribution RMB	Distribution per unit RMB
Distribution declared by the Manager on		
25 July 2022 (paid on 29 Jul 2022)	115,884,000	0.37
26 July 2021 (paid on 30 July 2021)	96,255,000	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.



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