

ChinaAMC Select Fund

**ChinaAMC Select RMB  
Investment Grade Income Fund**

Unaudited Semi-Annual Report

For the period from  
1 January 2024 to 30 June 2024



UNAUDITED SEMI-ANNUAL REPORT

CHINAAMC SELECT RMB INVESTMENT GRADE  
INCOME FUND

(a sub-fund of ChinaAMC Select Fund, an open-ended  
unit trust established as an umbrella fund under the  
laws of Hong Kong)

For the period from 1 January 2024 to 30 June 2024

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

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**IMPORTANT:**

Any opinion expressed herein reflects the Manager's view only and are subject to change. For more information about the fund, please refer to the explanatory memorandum of the fund which is available at our website:

[https://www.chinaamc.com.hk/product/chinaamc-select-rmb-investment-grade-income-fund/#prospectus\\_documents](https://www.chinaamc.com.hk/product/chinaamc-select-rmb-investment-grade-income-fund/#prospectus_documents)

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

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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ADMINISTRATION AND MANAGEMENT

**MANAGER**

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

**DIRECTORS OF THE MANAGER**

Gan Tian  
Li Yimei  
Li Fung Ming  
Sun Liqiang  
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**LEGAL ADVISER TO THE MANAGER**

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**TRUSTEE, ADMINISTRATOR AND REGISTRAR**

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Taikoo Shing, Hong Kong

**AUDITOR**

Ernst & Young  
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Quarry Bay, Hong Kong

**CUSTODIAN**

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

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REPORT OF THE MANAGER TO THE UNITHOLDERS

As we reach the midpoint of 2024, market performance has deviated significantly from initial expectations at the start of the year. While the US Federal Reserve (Fed) has held interest rates steady despite persistent inflation and a healthy labor market, central banks across the rest of world have shifted towards a rate cut cycle. As the US economy remains on track for a soft landing, the overall market risk sentiment has stayed positive in the mid-year of 2024. Volatility has declined across most asset classes, with commodities and equities outperforming bonds. In the bond market, US Treasury yields have fluctuated upward, with the 10-year yield rising about 40 basis points year-to-date. Meanwhile, credit spreads have continued to narrow, extending the 2023 trend of credit bonds outperforming interest rate bonds and high-yield bonds outperforming investment-grade.

In the first half of 2024, the US Treasury interest rate edged up from the low point at the beginning of the year. The 10-year benchmark yield spiked to over 4.7% in mid-April from 3.8% at the start of 2024, before dropping to the current level of around 4.3%. Meanwhile, 2-year and 10-year Treasury yield curves have inverted within a narrow range of 20-50bp for most of the period. Looking ahead, we expect US Treasury yields to continue fluctuating within a certain range in the coming quarter, with long and short positions reaching a relatively balanced level and a large, auctioned issuance volume restraining rapid yield declines. However, as we approach the first anticipated Fed rate cut, Treasury yields are restrained from rising significantly, and the yield curve is likely to steepen in the medium term. Given this outlook, we now maintain a relatively neutral stance on interest rates. We prefer allocating funds to 5- to 7-year Treasuries, which can provide better protection against investment risks to a degree while generating higher returns. For 10-year Treasuries, we recommend adding long-duration positions opportunistically when rates rise.

Global credit spreads have exceeded our initial expectations, tightening unilaterally across most sectors in the first quarter and fluctuating within a tight range at low levels during the second quarter. This development can be attributed to two main factors. On one hand, the decline in interest rates and easing of financial conditions in the United States towards the end of last year provided support for credit expansion in the first quarter. This has in turn bolstered corporate credit fundamentals, such as profitability and liquidity. On the other hand, strong demand from non-US all-in-yield buyers, particularly those in Asia and the Middle East, has not only effectively absorbed the substantial supply of credit bonds year-to-date, but also pushed credit spreads to historical highs relative to their own valuation record or when compared to US Treasuries and mortgage-backed securities (MBS). At present, we remain cautious towards US credit spreads. From a valuation perspective, the current spread between BBB-rated and A-rated credits is at a relatively low level, leaving limited room for further tightening. Whether interest rates rise due to heightened inflation pressures or decline in response to risk events, credit spreads are still expected to widen. Looking at the fundamental factors, while the bond financing costs for large corporates have not increased significantly, low-quality issuers with weaker profitability and shrinking operating cash flow are likely to face difficulties in debt repayments. This came as bank lending rates for small businesses soar and a sizable volume of corporate bonds mature in 2025. From a supply-and-demand perspective, as we enter the rate cut cycle in the second half of the year, new bond issuance is expected to decline while investor demand is projected to increase, providing technical support for the credit market.

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REPORT OF THE MANAGER TO THE UNITHOLDERS (CONTINUED)

The low correlation of Chinese-issued USD bonds makes them an attractive option for risk diversification, despite historical high valuations. The financial sector in markets such as Europe and Australia continue to trade at a premium over large US banks. USD-denominated emerging markets bonds. Corporate bonds have significantly outperformed sovereign bonds year-to-date. As political risks become more priced-in, bonds from certain commodity-exporting countries may offer opportunistic investment value as commodity prices rise again. Overall, the relatively lagging bond sectors since the start of the current rate hike cycle have reversed course this year. For example, the spread between financial and corporate bonds has narrowed, while 30-year credit spreads have widened relative to 10-year spreads. These developments suggest that the market has begun to price in future rate cuts. We maintain a relatively neutral stance towards these sectors and remain cautious about the overall credit duration. We prefer a balanced allocation approach, seeking sector rotation opportunities amid market volatility, rather than betting on a single region or industry.

China Asset Management (Hong Kong) Limited  
20 August 2024

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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STATEMENT OF PROFIT OR LOSS AND OTHER COMPREHENSIVE INCOME (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

	Period from 1 Jan 2024 to 30 June 2024 (Unaudited) RMB	Period from 1 Jan 2023 to 30 June 2023 (Unaudited) RMB
<b>INCOME</b>		
Interest income on financial assets at fair value through profit or loss	12,267,424	9,599,839
Interest income on bank deposits	70,302	32,044
Dividend income	35,000	70,000
Other income	17,642	17,134
	<u>12,390,368</u>	<u>9,719,017</u>
<b>EXPENSES</b>		
Management fee	(1,527,024)	(1,093,209)
Service fee	(133,684)	(132,000)
Trustee fee	(295,826)	(219,779)
Custodian fee and bank charges	(333,559)	(213,696)
Auditors' remuneration	(56,880)	(55,000)
Brokerage fees and other transaction costs	(2,628,786)	(395,549)
Legal and professional fee	(67,770)	(135,887)
Other expenses	(266,671)	(129,525)
	<u>(5,310,200)</u>	<u>(2,374,645)</u>
Less: Reimbursement of expenses by the Manager	207,685	2,215
	<u>(5,102,515)</u>	<u>(2,372,430)</u>
<b>FINANCE COSTS</b>		
Distribution to unitholders	<u>(3,111,459)</u>	<u>(2,096,137)</u>
<b>PROFIT BEFORE INVESTMENT GAINS AND EXCHANGE DIFFERENCES</b>		
	4,176,394	5,250,450
<b>INVESTMENT GAINS AND EXCHANGE DIFFERENCES</b>		
Net gains on financial assets and liabilities at fair value through profit or loss	2,518,234	32,550,906
Exchange differences	<u>(3,306,041)</u>	<u>(15,280,779)</u>
<b>NET INVESTMENT GAINS AND EXCHANGE DIFFERENCES</b>		
	<u>(787,807)</u>	<u>17,270,127</u>
<b>PROFIT BEFORE TAX</b>		
	3,388,587	22,520,577
Withholding taxes	<u>-</u>	<u>-</u>
<b>PROFIT AND TOTAL COMPREHENSIVE INCOME FOR THE PERIOD</b>		
	<u>3,388,587</u>	<u>22,520,577</u>

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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STATEMENT OF FINANCIAL POSITION (UNAUDITED)

30 June 2024

	30 June 2024 (Unaudited) RMB	31 December 2023 (Audited) RMB
<b>ASSETS</b>		
Financial assets at fair value through profit or loss	549,718,506	595,252,645
Interest receivables	5,210,578	5,808,379
Prepayments	47,879	-
Amount due from brokers	47,945,562	8,342,177
Cash and cash equivalents	<u>21,334,391</u>	<u>23,315,333</u>
<b>TOTAL ASSETS</b>	<u>624,256,916</u>	<u>632,718,534</u>
<b>LIABILITIES</b>		
Financial liabilities at fair value through profit or loss	5,524,271	10,716,180
Management fee payable	789,500	862,426
Trustee fee payable	46,312	52,825
Accrued expenses and other payables	100,094	179,038
Redemption payables	93,331	19,662,455
Amount due to brokers	<u>44,095,278</u>	<u>1,904,397</u>
<b>TOTAL LIABILITIES EXCLUDING NET ASSETS ATTRIBUTABLE TO UNITHOLDERS</b>	<u>50,648,786</u>	<u>33,377,321</u>
<b>NET ASSETS ATTRIBUTABLE TO UNITHOLDERS</b>	<u>573,608,130</u>	<u>599,341,213</u>
<b>TOTAL LIABILITIES</b>	<u>624,256,916</u>	<u>632,718,534</u>



CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

	Number of Units	RMB
At 31 December 2023 and 1 January 2024	38,171,213.20	599,341,213
Subscription of units during the period		
- Class I-ACC-USD	751,137.43	50,399,300
- Class I-ACC-USD (Hedged)	647,002.59	50,377,986
- Class A-ACC-HKD	25,183.08	222,050
- Class A-ACC-HKD (Hedged)	34,413.05	333,075
- Class A-ACC-RMB	9,507.17	98,500
- Class A-DIST-RMB	1,612,841.32	15,363,579
- Class A-ACC-USD (Hedged)	2.72	213
	<u>3,080,087.36</u>	<u>116,794,703</u>
Redemption of units during the period		
- Class I-ACC-RMB	(4,028,720.97)	(42,291,901)
- Class I-ACC-USD	(751,137.43)	(50,377,986)
- Class I-ACC-USD (Hedged)	(16,959.25)	(1,346,301)
- Class A-DIST-HKD	(17,220.57)	(140,694)
- Class A-DIST-HKD (Hedged)	(2,674,267.83)	(23,927,199)
- Class A-ACC-HKD	(28,310.61)	(249,597)
- Class A-ACC-HKD (Hedged)	(34,413.00)	(333,331)
- Class A-ACC-RMB	(60,955.77)	(634,142)
- Class A-DIST-RMB	(2,555,388.74)	(24,355,099)
- Class A-DIST-USD	(667.76)	(42,954)
- Class A-ACC-USD (Hedged)	(4,782.83)	(367,184)
- Class A-DIST-USD (Hedged)	(26,010.20)	(1,849,985)
	<u>(10,198,834.96)</u>	<u>(145,916,373)</u>
Profit and total comprehensive income for the period	<u>-</u>	<u>3,388,587</u>
At 30 June 2024	<u>31,052,465.60</u>	<u>573,608,130</u>

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (UNAUDITED)  
(continued)

For the period from 1 January 2024 to 30 June 2024

	Number of Units	RMB
At 31 December 2022 and 1 January 2023	23,593,589.92	366,891,466
Subscription of units during the period		
- Class I-ACC-RMB	-	-
- Class I-ACC-USD (Hedged)	1,336,069.09	96,355,000
- Class A-DIST-HKD	31,875.11	269,999
- Class A-DIST-HKD (Hedged)	3,454,143.89	30,705,247
- Class A-ACC-HKD	10,883.52	95,772
- Class A-ACC-HKD (Hedged)	30,949.60	289,483
- Class A-ACC-RMB	47,809.49	492,500
- Class A-DIST-RMB	5,326,920.50	52,985,506
- Class A-DIST-USD	20,957.70	1,382,809
- Class A-ACC-USD (Hedged)	4,666.16	352,562
- Class A-DIST-USD (Hedged)	99,672.49	7,071,174
	<u>10,363,947.55</u>	<u>190,000,052</u>
Redemption of units during the period		
- Class I-ACC-RMB	-	-
- Class I-ACC-USD (Hedged)	-	-
- Class A-DIST-HKD	(361,525.01)	(3,075,425)
- Class A-DIST-HKD (Hedged)	(45,528.51)	(402,700)
- Class A-ACC-HKD	(8,437.96)	(74,318)
- Class A-ACC-HKD (Hedged)	(21,494.37)	(199,065)
- Class A-ACC-RMB	(104,836.35)	(1,070,970)
- Class A-DIST-RMB	(359,602.16)	(3,579,271)
- Class A-DIST-USD	(23,750.93)	(1,583,030)
- Class A-ACC-USD (Hedged)	-	-
- Class A-DIST-USD (Hedged)	(17,443.18)	(1,202,146)
	<u>(942,618.47)</u>	<u>(11,186,925)</u>
Profit and total comprehensive income for the period	<u>-</u>	<u>22,520,577</u>
At 30 June 2023	<u>33,014,919</u>	<u>568,225,170</u>

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (UNAUDITED)  
(continued)

For the period from 1 January 2024 to 30 June 2024

	Period from 1 January 2024 to 30 June 2024	Period from 1 January 2023 to 30 June 2023
Number of units in issue		
- Class I-ACC-RMB	9,702,715.20	12,753,509.83
- Class I-ACC-USD (Hedged)	3,561,918.63	3,335,809.42
- Class A-DIST-HKD	780,881.02	123,683.87
- Class A-DIST-HKD (Hedged)	174,259.78	3,564,124.12
- Class A-ACC-HKD	10,293.47	14,498.02
- Class A-ACC-HKD (Hedged)	29,222.32	29,205.23
- Class A-ACC-RMB	5,304,306.63	5,065,692.30
- Class A-DIST-RMB	11,204,211.64	7,936,992.02
- Class A-DIST-USD	20,957.70	32,460.46
- Class A-ACC-USD (Hedged)	191,983.44	9,695.79
- Class A-DIST-USD (Hedged)	71,715.77	149,247.94
Net asset value per unit		
- Class I-ACC-RMB	RMB 10.4538	RMB 10.3989
- Class I-ACC-USD (Hedged)	USD 10.8701	USD 10.5783
- Class A-DIST-HKD	HKD 8.5466	HKD 9.0162
- Class A-DIST-HKD (Hedged)	HKD 9.5928	HKD 9.9011
- Class A-ACC-HKD	HKD 9.4521	HKD 9.4809
- Class A-ACC-HKD (Hedged)	HKD 10.4792	HKD 10.3510
- Class A-ACC-RMB	RMB 10.3789	RMB 10.3605
- Class A-DIST-RMB	RMB 9.3851	RMB 9.8517
- Class A-DIST-USD	RMB 8.5901	RMB 9.0304
- Class A-ACC-USD (Hedged)	USD 10.7707	USD 10.5326
- Class A-DIST-USD (Hedged)	USD 9.6970	USD 9.9710

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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STATEMENT OF CASH FLOWS (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

	Period from 1 January 2024 to 30 June 2024 (Unaudited) RMB	Period from 1 January 2023 to 30 June 2023 (Unaudited) RMB
<b>CASH FLOWS FROM OPERATING ACTIVITIES</b>		
Profit before tax	3,388,587	22,520,577
Adjustments for:		
Interest income	<u>(12,337,726)</u>	<u>(9,631,883)</u>
	(8,949,139)	12,888,694
Decrease/(increase) in financial assets at fair value through profit or loss	45,534,139	(194,461,576)
Increase in amount due from brokers	(39,603,385)	(38,413,216)
Increase in prepayments	(47,879)	-
(Decrease)/increase in financial liabilities at fair value through profit or loss	(5,191,909)	27,640,303
(Decrease)/increase in management fee payable	(72,926)	178,082
(Decrease)/increase/increase/(Decrease) in trustee fee payable	(6,513)	14,277
(Decrease)/increase/increase/(Decrease) in accrued expenses and other payables	(78,944)	88,501
Increase/(Decrease) in amount due to brokers	<u>42,190,881</u>	<u>50,661,312</u>
Cash flows used in operating activities	33,774,325	(141,403,623)
Interest received	<u>12,935,527</u>	<u>8,657,364</u>
Net cash flows generated from/(used in) operating activities	46,709,852	(132,746,259)
<b>CASH FLOWS FROM FINANCING ACTIVITIES</b>		
Proceeds on issue of units	116,794,703	189,449,199
Payments for redemption of units	<u>(165,485,497)</u>	<u>(11,188,577)</u>
Net cash flows (used in)/generated from financing activities	(48,690,794)	178,260,622
<b>NET (DECREASE)/INCREASE IN CASH AND CASH EQUIVALENTS</b>	(1,980,942)	45,514,363
Cash and cash equivalents at beginning of the period	<u>23,315,333</u>	<u>3,397,292</u>
<b>CASH AND CASH EQUIVALENTS AT END OF THE PERIOD</b>	<u>21,334,391</u>	<u>48,911,655</u>
<b>ANALYSIS OF BALANCE OF CASH AND CASH EQUIVALENTS</b>		
Bank balance	<u>21,334,391</u>	<u>48,911,655</u>
Net cash used in operating activities includes:		
Interest income on bank deposits	70,302	32,044

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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DISTRIBUTION STATEMENT (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

	RMB
Undistributed income at 31 December 2023	-
Profit and total comprehensive income for the period	3,388,587
Undistributed income before distribution	<u>3,388,587</u>
Distribution paid on 18 Mar 2024 (Record date: 15 Mar 2024)	
HKD 0.1116 per unit for Class A-DIST-HKD	(80,307)
HKD 0.1228 per unit for Class A-DIST-HKD (Hedged)	(25,283)
CNY 0.1206 per unit for Class A-DIST-RMB	(1,410,327)
USD 0.1120 per unit for Class A-DIST-USD	(16,913)
USD 0.1239 per unit for Class A-DIST-USD (Hedged)	(64,353)
Distribution paid on 18 Jun 2024 (Record date: 17 Jun 2024)	
HKD 0.1087 per unit for Class A-DIST-HKD	(79,101)
HKD 0.1215 per unit for Class A-DIST-HKD (Hedged)	(19,731)
CNY 0.1190 per unit for Class A-DIST-RMB	(1,334,386)
USD 0.1092 per unit for Class A-DIST-USD	(16,652)
USD 0.1228 per unit for Class A-DIST-USD (Hedged)	(64,406)
Transfer to capital	<u>277,128</u>
Undistributed income at 30 June 2024	<u><u>-</u></u>

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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INVESTMENT PORTFOLIO (UNAUDITED)

As at 30 June 2024

	Nominal Value/ Quantity	Fair Value	% of net asset
<b>Listed/Quoted Debt Securities</b>			
<b>AUSTRALIA</b>			
CIMIC FINANCE USA PTY LTD 7% S/A 25MAR2034 REGS	500,000	3,712,007	0.65%
SANTOS FINANCE LTD 5.25% S/A 13MAR2029	700,000	4,990,283	0.87%
WESTPAC BANKING CORP 2.668% S/A 15NOV2035	500,000	3,023,195	0.53%
<b>CAYMAN</b>			
CHINA OVERSEAS FINANCE CAYMAN V LTD 5.35% S/A 15NOV2042	1,600,000	10,343,931	1.80%
CHINA OVERSEAS FINANCE CAYMAN III LTD 6.375% S/A 29OCT2043	1,300,000	9,431,952	1.64%
FWD GROUP HOLDINGS LTD 8.4% S/A 5APR2029	500,000	3,725,242	0.65%
FWD GROUP LTD 7.635% S/A 02JUL2031	500,000	3,702,090	0.65%
FWD GROUP LTD 7.784% S/A 06DEC2033	500,000	3,979,372	0.69%
MEITUAN DIANPING 3.05% S/A 28OCT2030 REGS	1,100,000	6,903,621	1.20%
VALE OVERSEAS LTD 6.4% S/A 28JUN2054	1,000,000	7,209,991	1.26%
<b>CHILE</b>			
INVERSIONES CMPC SA 6.125% S/A 23JUN2033 REGS	800,000	5,953,387	1.04%
INVERSIONES CMPC SA 6.125% S/A 26FEB2034 REGS	500,000	3,715,908	0.65%
SOCIEDAD QUIMICA Y MINERA DE CHILE SA 4.25% S/A 07MAY2029 REGS	200,000	1,394,527	0.24%
<b>CHINA</b>			
JIUJIANG MUNICIPAL DEVELOPMENT GROUP CO LTD 6.55% S/A 8MAY2027	200,000	1,463,466	0.26%
<b>FRANCE</b>			
CREDIT AGRICOLE SA 5.301% S/A 12JUL2028 REGS	750,000	5,484,881	0.96%
SOCIETE GENERALE SA 5.519% S/A 19JAN2028 REGS	500,000	3,604,959	0.63%
SOCIETE GENERALE SA 6.221% S/A 15JUN2033 REGS	165,000	1,188,337	0.21%
SOCIETE GENERALE SA 6.066% S/A 19JAN2035 REGS	500,000	3,617,283	0.63%
<b>GERMANY</b>			
DEUTSCHE BANK AG/NEW YORK 7.146% S/A 13JUL2027	283,000	2,115,153	0.37%
DEUTSCHE BANK AG/NEW YORK 6.819% S/A 20NOV2029	900,000	6,832,428	1.19%
DEUTSCHE BANK AG/NEW YORK 6.819% S/A 20NOV2029	1,000,000	7,153,404	1.25%
DEUTSCHE BANK AG/NEW YORK 5.882% S/A 08JUL2031	2,100,000	15,626,415	2.72%

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)

As at 30 June 2024

	Nominal Value/ Quantity	Fair Value	% of net asset
<b>Listed/Quoted Debt Securities (Continued)</b>			
<b>HONG KONG</b>			
BANK OF EAST ASIA LTD 6.625% S/A 13MAR2027	1,500,000	10,996,778	1.93%
BANK OF EAST ASIA LTD 4.875% S/A 22APR2032	3,000,000	20,803,485	3.63%
DAH SING BANK LTD 7.375% S/A 15NOV2033	900,000	6,869,968	1.20%
FAR EAST HORIZON LTD 3.375% S/A 18FEB2025	800,000	5,729,549	1.00%
FAR EAST HORIZON LTD 6.625% S/A 16APR2027	500,000	3,658,957	0.64%
CHINA PING AN INSURANCE OVERSEAS HLDGS LTD 6.125% S/A 16MAY2034	500,000	3,722,107	0.65%
<b>INDONESIA</b>			
INDONESIA ASAHAN ALUMINIUM TBK 6.757% S/A 15NOV2048 REGS	500,000.00	3,809,028.44	0.66%
INDONESIA ASAHAN ALUMINIUM PERSERO 5.8% S/A 15MAY2050 REGS	500,000.00	3,374,018.21	0.59%
PERUSAHAAN LISTRIK NEGARA 6.15% S/A 21MAY2048 REGS	500,000.00	3,601,896.33	0.63%
PERUSAHAAN LISTRIK NEGARA 4.875% S/A 17JUL2049 REGS	300,000.00	1,810,132.57	0.32%
<b>JAPAN</b>			
NOMURA HLDGS INC 5.594% S/A 02JUL2027	500,000	3,648,602	0.65%
NISSAN MOTOR ACCEPTANCE CORP 6.95% S/A 15SEP2026 REGS	300,000	2,238,471	0.39%
NISSAN MOTOR ACCEPTANCE CORP 7.05% S/A 15SEP2028 REGS	1,600,000	12,131,837	2.12%
<b>KOREA</b>			
MIRAE ASSET SECURITIES CO LTD 5.875% S/A 26JAN2027	1,000,000	7,277,807	1.28%
MIRAE ASSET SECURITIES CO LTD 6% S/A 26JAN2029	700,000	5,166,898	0.90%
KOREA INVESTMENT & SECURITITES CO LTD 6.875% S/A 06NOV2026	500,000	3,722,471	0.65%
<b>LUXEMBOURG</b>			
RAIZEN FUELS FINANCE 6.95% S/A 05MAR2054	600,000	4,442,595	0.77%
<b>NETHERLANDS</b>			
ING GROEP NV 8% S/A PERP	100,000	744,421	0.13%
PROSUS NV 3.68% S/A 21JAN2030 REGS	400,000	2,592,662	0.45%
PROSUS NV 3.061% S/A 13JUL2031 REGS	400,000	2,419,140	0.42%

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)

As at 30 June 2024

<b>Listed/Quoted Debt Securities (Continued)</b>	<b>Nominal Value/ Quantity</b>	<b>Fair Value</b>	<b>% of net asset</b>
<b>Panama</b>			
PANAMA GOVERNMENT INTL BOND 8% S/A 01MAR2038	300,000	2,311,319	0.40%
PANAMA GOVERNMENT INTL BOND 7.875% S/A 01MAR2057	300,000	2,279,926	0.40%
<b>SPAIN</b>			
BANCO SANTANDER SA 6.607% S/A 07NOV2028	1,000,000	7,663,341	1.34%
BANCO SANTANDER SA 5.8% S/A 05APR2029	2,400,000	17,501,040	3.05%
BANCO SANTANDER SA 2.749% S/A 03DEC2030	1,000,000	6,082,268	1.06%
BANCO SANTANDER SA 6.938% S/A 07NOV2033	1,400,000	11,173,174	1.95%
BANCO SANTANDER SA 6.35% S/A 14MAR2034	1,000,000	7,316,893	1.28%
<b>UNITED KINGDOM</b>			
ANGLO AMERICAN CAPITAL PLC 2.625% S/A 10SEP2030 REGS	500,000	3,111,794	0.54%
ANGLO AMERICAN CAPITAL PLC 2.875% S/A 17MAR2031 REGS	1,000,000	6,218,703	1.08%
ANTOFAGASTA PLC 2.375% S/A 14OCT2030 REGS	200,000	1,516,042	0.26%
BARCLAYS PLC 6.496% S/A 13SEP2027	1,000,000	7,412,420	1.29%
STANDARD CHARTERED PLC 5.688% S/A 14MAY2028	400,000	2,918,182	0.51%
VODAFONE GROUP PLC 5.75% S/A 28JUN2054	500,000	3,548,956	0.62%
VODAFONE GROUP PLC 5.875% S/A 28JUN2064	1,000,000	7,059,336	1.23%
<b>UNITED STATES</b>			
ARES CAPITAL CORP 7% S/A 15JAN2027	600,000	4,449,114	0.78%
BAT CAPITAL CORP 6.343% S/A 2AUG2030	600,000	4,566,984	0.80%
GLENCORE FUNDING LLC 6.5% S/A 06OCT2033 REGS	600,000	4,576,084	0.80%
HEALTH CARE SERVICE CORP 5.2% S/A 15JUN2029 REGS	500,000	3,634,346	0.63%
HOME DEPOT INC S+0.33% Q 24DEC2025	800,000	5,842,314	1.02%
HPS CORPORATE LENDING FUND 6.75% S/A 30JAN2029	500,000	3,675,401	0.64%
KINDER MORGAN INC 4.3% S/A 01MAR2028	1,500,000	10,614,928	1.85%
REINSURANCE GROUP OF AMERICA INC 5.75% S/A 15SEP2034	200,000	1,453,155	0.25%
SOUTHERN COPPER CORP 5.25% S/A 08NOV2042	500,000	3,407,015	0.59%
TARGA RESOURCES CORP 6.5% S/A 30MAR2034	300,000	2,314,316	0.40%
<b>VIRGIN ISL, BT</b>			
FRANSHION BRILLIANT LTD 3.2% S/A 09APR2026	1,700,000	11,190,012	1.95%
CNOOC FINANCE 2012 LTD 5% S/A 02MAY2042 REGS	500,000	3,541,919	0.62%
CNOOC FINANCE 2013 LTD 3.3% S/A 30SEP2049	500,000	2,662,637	0.46%
HUARONG FINANCE II CO LTD 4.875% S/A 22NOV2026	1,500,000	10,525,125	1.83%
HUARONG FINANCE 2019 CO LTD 4.5% S/A 29MAY2029	300,000	1,979,608	0.35%
PEAK RE BVI HLDG LTD 5.35% S/A PERP	800,000	5,660,536	0.99%
YUEXIU REIT MTN CO LTD 2.65% S/A 02FEB2026	1,820,000	11,939,417	2.08%



CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)

As at 30 June 2024

	Nominal Value/ Quantity	Fair Value	% of net asset
<b>Mutual Fund/UT</b>			
HONG KONG			
CHINAAMC RMB MONEY MARKET ETF	10,175	1,029,327	0.18%
CHINAAMC 20+ YEAR US TREASURY BOND ETF	300,000	21,524,091	3.75%
CHINAAMC GLOBAL INVESTMENT GRADE BOND FUND-I DIS USD A	1,425,181	122,673,800	21.39%
<b>Futures</b>			
10-YEAR US TREASURY NOTE FUTURE (CBT) SEP2024	(129)	231,980	0.04%
US TREASURY LONG BOND FUTURE (CBT) SEP2024	(108)	269,808	0.05%
<b>Forward foreign currency contracts</b>			
Buy CNY70,933,000.00 Sell USD10,000,000.00 (Counterparty: Bank of China)		(1,658,306)	(0.29%)
Buy CNY35,489,500.00 Sell USD5,000,000.00 (Counterparty: Bank of China)		(806,153)	(0.14%)
Buy HKD442,297.37 Sell CNY412,000.00 (Counterparty: CITIBANK)		508	0.00%
Buy CNY412,000.00 Sell HKD442,439.86 (Counterparty: CITIBANK)		2,401	0.00%
Buy CNY60,000.00 Sell HKD64,356.41 (Counterparty: CITIBANK)		421	0.00%
Buy CNY155,000,000.00 Sell USD21,440,823.33 (Counterparty: JPM CHASE)		(1,009,505)	(0.18%)
Buy CNY180,000,000.00 Sell USD24,891,789.86 (Counterparty: JPM CHASE)		(1,119,716)	(0.20%)
Buy CNY180,000,000.00 Sell USD25,040,691.12 (Counterparty: JPM CHASE)		(913,332)	(0.16%)
Buy USD1,383,846.12 Sell CNY10,000,000.00 (Counterparty: JPM CHASE)		69,249	0.01%
Buy USD837,173.63 Sell CNY6,000,000.00 (Counterparty: JPM CHASE)		79,698	0.01%
Buy USD3,639,651.93 Sell CNY26,500,000.00 (Counterparty: JPM CHASE)		31,830	0.01%
Buy USD19,410,747.29 Sell CNY139,536,098.00 (Counterparty: JPM CHASE)		700,869	0.12%
Buy USD19,295,862.21 Sell CNY139,536,098.00 (Counterparty: JPM CHASE)		865,961	0.15%
Buy HKD1,076,296.24 Sell CNY996,406.00 (Counterparty: JPM CHASE)		4,359	0.00%

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)

As at 30 June 2024

	<b>Nominal Value/ Quantity</b>	<b>Fair Value</b>	<b>% of net asset</b>
<b>Forward foreign currency contracts (Continued)</b>			
Buy HKD1,080,270.65 Sell CNY996,406.00 (Counterparty: JPM CHASE)		6,251	0.00%
Buy HKD152,696.27 Sell CNY140,842.00 (Counterparty: JPM CHASE)		604	0.00%
Buy HKD152,134.49 Sell CNY140,842.00 (Counterparty: JPM CHASE)		884	0.00%
Buy HKD60,000.00 Sell CNY55,919.58 (Counterparty: JPM CHASE)		39	0.00%
Buy USD1,032,473.08 Sell CNY7,422,036.00 (Counterparty: JPM CHASE)		37,280	0.01%
Buy USD1,026,362.25 Sell CNY7,422,036.00 (Counterparty: JPM CHASE)		46,061	0.01%
Buy USD351,291.59 Sell CNY2,540,330.00 (Counterparty: JPM CHASE)		15,765	0.00%
Buy USD353,383.13 Sell CNY2,540,330.00 (Counterparty: JPM CHASE)		12,760	0.00%
Buy USD967,313.11 Sell CNY7,000,000.00 (Counterparty: STD CHARTER BK)		35,599	0.01%
Buy USD3,639,599.95 Sell CNY26,500,000.00 (Counterparty: STD CHARTER BK)		(17,259)	(0.00%)
Total investment portfolio		544,194,235	94.87%
Other assets		<u>29,413,895</u>	<u>5.13%</u>
Total net assets as at 30 June 2024		<u>573,608,130</u>	<u>100.00%</u>
Total investments, at cost		<u>531,514,737</u>	

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

Listed/Quoted Investments	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
<b><u>Debt Securities</u></b>					
ABBVIE INC 5.05% S/A 15MAR2034	-	500,000	-	(500,000)	-
ABBVIE INC 5.4% S/A 15MAR2054	-	300,000	-	(300,000)	-
ABU DHABI GOVT INTL BOND 4.875% S/A 30APR2029 REGS	-	500,000	-	(500,000)	-
ABU DHABI GOVT INTL BOND 5% S/A 30APR2034 REGS	-	500,000	-	(500,000)	-
ABU DHABI GOVT INTL BOND 5.5% S/A 30APR2054 REGS	-	500,000	-	(500,000)	-
AERCAP IRELAND CAPITAL DAC/AERCAP GLOBAL AVIATION TRUST 5.1% S/A 19JAN2029	-	400,000	-	(400,000)	-
AFRICAN DEVELOPMENT BANK A 5.75% PERP	-	1,100,000	-	(1,100,000)	-
AIA GROUP LTD 5.375% S/A 15APR2034 REGS	-	1,000,000	-	(1,000,000)	-
AIRCASTLE LTD 5.95% S/A 15FEB2029	-	1,500,000	-	(1,500,000)	-
AMERICAN HONDA FINANCE CORP 4.9% S/A 10JAN2034	-	500,000	-	(500,000)	-
AMPHENOL CORP 5.05% S/A 5APR2027	-	400,000	-	(400,000)	-
AMPHENOL CORP 5.05% S/A 5APR2029	-	400,000	-	(400,000)	-
ANGLO AMERICAN CAPITAL PLC 2.625% S/A 10SEP2030 REGS	-	500,000	-	-	500,000
ANGLO AMERICAN CAPITAL PLC 2.875% S/A 17MAR2031 REGS	-	2,000,000	-	(1,000,000)	1,000,000
ANGLO AMERICAN CAPITAL PLC 5.75% S/A 05APR2034 REGS	-	1,400,000	-	(1,400,000)	-

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
ANGLO AMERICAN CAPITAL PLC 6% S/A 05APR2054 REGS	-	300,000	-	(300,000)	-
ANTOFAGASTA PLC 2.375% S/A 14OCT2030 REGS	-	200,000	-	-	200,000
AON CORP/AON GLOBAL HOLDINGS PLC 5.125% S/A 01MAR2027	-	600,000	-	(600,000)	-
AON CORP/AON GLOBAL HOLDINGS PLC 5.15% S/A 01MAR2029	-	800,000	-	(800,000)	-
AON CORP/AON GLOBAL HOLDINGS PLC 5.45% S/A 01MAR2034	-	800,000	-	(800,000)	-
AON CORP/AON GLOBAL HOLDINGS PLC 5.75% S/A 01MAR2054	-	1,300,000	-	(1,300,000)	-
AOZORA BANK LTD 5.9% S/A 08SEP2026	-	500,000	-	(500,000)	-
APOLLO GLOBAL MANAGEMENT INC 5.8% S/A 21MAY2054	-	300,000	-	(300,000)	-
ARES CAPITAL CORP 5.875% S/A 01MAR2029	-	500,000	-	(500,000)	-
ARES CAPITAL CORP 7% S/A 15JAN2027	600,000	-	-	-	600,000
ASTRAZENECA PLC 4.375% S/A 17AUG2048	-	1,000,000	-	(1,000,000)	-
ASTRAZENECA PLC 4.8% S/A 06AUG2030	-	1,500,000	-	(1,500,000)	-
ASTRAZENECA PLC 4.9% S/A 02FEB2031	-	600,000	-	(600,000)	-
ATHENE GLOBAL FUNDING S+0.85% Q 08MAY2026	-	500,000	-	(500,000)	-
ATHENE HLDG LTD 6.25% S/A 01APR2054	-	1,000,000	-	(1,000,000)	-
AUSTRALIA & NEW ZEALAND BANK GROUP LTD 5.731% S/A 18SEP2034	-	3,300,000	-	(3,300,000)	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 2.57% S/A 25NOV2035 REGS	-	1,300,000	-	(1,300,000)	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD/UK 6.75% S/A PERP REGS	2,500,000	1,500,000	-	(4,000,000)	-
AVALONBAY COMMUNITIES INC 5.35% S/A 1JUN2034	-	200,000	-	(200,000)	-
BAIDU INC 2.375% S/A 09OCT2030	1,300,000	-	-	(1,300,000)	-
BAIDU INC 3.425% S/A 07APR2030	1,000,000	-	-	(1,000,000)	-
BANCO BBVA PERU SA 6.2% S/A 7JUN2034	-	800,000	-	(800,000)	-
BANCO SANTANDER SA 2.749% S/A 03DEC2030	-	1,000,000	-	-	1,000,000

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
BANCO SANTANDER SA 5.538% S/A 14MAR2030	-	1,200,000	-	(1,200,000)	-
BANCO SANTANDER SA 5.588% S/A 08AUG2028	600,000	-	-	(600,000)	-
BANCO SANTANDER SA 5.8% S/A 05APR2029	-	2,400,000	-	-	2,400,000
BANCO SANTANDER SA 6.35% S/A 14MAR2034	-	3,200,000	-	(2,200,000)	1,000,000
BANCO SANTANDER SA 6.607% S/A 07NOV2028	1,800,000	-	-	(800,000)	1,000,000
BANCO SANTANDER SA 6.938% S/A 07NOV2033	2,800,000	-	-	(1,400,000)	1,400,000
BANCO SANTANDER SA S+1.38% Q 14MAR2028	-	800,000	-	(800,000)	-
BANK OF AMERICA CORP 5.468% S/A 23JAN2035	-	450,000	-	(450,000)	-
BANK OF EAST ASIA LTD 4.875% S/A 22APR2032	-	3,500,000	-	(500,000)	3,000,000
BANK OF EAST ASIA LTD 6.625% S/A 13MAR2027	-	1,500,000	-	-	1,500,000
BANK OF MONTREAL 7.7% Q 29FEB2084	-	500,000	-	(500,000)	-
BANK OF NEW YORK MELLON CORP 4.975% S/A 14MAR2030	-	500,000	-	(500,000)	-
BANK OF NEW YORK MELLON CORP 5.188% S/A 14MAR2035	-	500,000	-	(500,000)	-
BANK OF NEW ZEALAND 5.076% S/A 30JAN2029 REGS	-	500,000	-	(500,000)	-
BARCLAYS PLC 4.972% S/A 16MAY2029	-	1,000,000	-	(1,000,000)	-
BARCLAYS PLC 5.69% S/A 20JUN2030	-	600,000	-	(600,000)	-
BARCLAYS PLC 6.496% S/A 13SEP2027	1,000,000	-	-	-	1,000,000
BARCLAYS PLC 7.119% S/A 27JUN2034	300,000	300,000	-	(600,000)	-
BAT CAPITAL CORP 5.834% S/A 20FEB2031	-	1,900,000	-	(1,900,000)	-
BAT CAPITAL CORP 6% S/A 20FEB2034	-	2,000,000	-	(2,000,000)	-
BAT CAPITAL CORP 6.343% S/A 2AUG2030	-	600,000	-	-	600,000
BAT CAPITAL CORP 7.081% S/A 2AUG2053	-	500,000	-	(500,000)	-
BECTON DICKINSON AND CO 5.081% S/A 07JUN2029	-	500,000	-	(500,000)	-
BECTON DICKINSON AND CO 5.11% S/A 08FEB2034	-	750,000	-	(750,000)	-
BLACKROCK FUNDING INC 4.7% S/A 14MAR2029	-	500,000	-	(500,000)	-
BLACKROCK FUNDING INC 5% S/A 14MAR2034	-	500,000	-	(500,000)	-
BLACKROCK FUNDING INC 5.25% S/A 14MAR2054	-	700,000	-	(700,000)	-

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MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
BLUE OWL CREDIT INCOME					
CORP 6.65% S/A					
15MAR2031	-	500,000	-	(500,000)	-
BNP PARIBAS SA 5.738% S/A					
20FEB2035 REGS	-	300,000	-	(300,000)	-
BOC AVIATION LTD 2.625% S/A					
17SEP2030 REGS	300,000	-	-	(300,000)	-
BOC AVIATION USA CORP					
5.25% S/A 14JAN2030 REGS	-	750,000	-	(750,000)	-
BOEING CO 6.298% S/A					
01MAY2029	-	400,000	-	(400,000)	-
BOEING CO 6.858% S/A					
1MAY2054	-	400,000	-	(400,000)	-
BOEING CO 7.008% S/A					
1MAY2064 REGS	-	400,000	-	(400,000)	-
BP CAPITAL MARKETS					
AMERICA INC 4.989% S/A					
10APR2034	-	400,000	-	(400,000)	-
BP CAPITAL MARKETS PLC					
6.45% S/A PERP	-	500,000	-	(500,000)	-
BPCE SA 5.936% S/A					
30MAY2035 REGS	-	2,500,000	-	(2,500,000)	-
BPCE SA 6.508% S/A					
18JAN2035 REGS	-	700,000	-	(700,000)	-
BRISTOL-MYERS SQUIBB CO					
5.1% S/A 22FEB2031	-	1,000,000	-	(1,000,000)	-
BRISTOL-MYERS SQUIBB CO					
5.20% S/A 22FEB2034	-	1,500,000	-	(1,500,000)	-
BRISTOL-MYERS SQUIBB CO					
5.55% S/A 22FEB2054	-	1,000,000	-	(1,000,000)	-
BURLINGTON NORTHERN					
SANTA FE LLC 5.5% S/A					
15MAR2055	-	500,000	-	(500,000)	-
CAPITAL ONE FINANCIAL					
CORP 5.7% S/A 01FEB2030	-	600,000	-	(600,000)	-
CAPITAL ONE FINANCIAL					
CORP 5.817% S/A 1FEB2034	-	500,000	-	(500,000)	-
CAPITAL ONE FINANCIAL					
CORP 6.051% S/A 1FEB2035	-	1,000,000	-	(1,000,000)	-
CHARLES SCHWAB CORP					
6.196% S/A 17NOV2029	600,000	-	-	(600,000)	-
CHENIERE ENERGY					
PARTNERS LP 5.75% S/A					
15AUG2034	-	500,000	-	(500,000)	-
CHINA CINDA 2020 I					
MANAGEMENT LTD 5.75%					
S/A 28MAY2029	-	500,000	-	(500,000)	-
CHINA CINDA FINANCE 2017 I					
LTD 4.75% S/A 21FEB2029	-	500,000	-	(500,000)	-
CHINA EDUCATION GROUP					
HLDGS LTD 4% S/A					
19APR2026	10,000,000	-	-	(10,000,000)	-
CHINA GOVT BOND 2.35% S/A					
25FEB2034 CDC	-	10,000,000	-	(10,000,000)	-
CHINA GOVT BOND 2.67% S/A					
25NOV2033	-	15,000,000	-	(15,000,000)	-

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
CHINA GREAT WALL INTL HLDGS V LTD 2.375% S/A 18AUG2030	-	1,000,000	-	(1,000,000)	-
CHINA OVERSEAS FINANCE CAYMAN III LTD 6.375% S/A 29OCT2043	-	1,800,000	-	(500,000)	1,300,000
CHINA OVERSEAS FINANCE CAYMAN V LTD 5.35% S/A 15NOV2042	-	2,400,000	-	(800,000)	1,600,000
CHINA OVERSEAS FINANCE CAYMAN VIII LTD 3.125% S/A 02MAR2035	-	500,000	-	(500,000)	-
CHINA PING AN INSURANCE OVERSEAS HLDGS LTD 6.125% S/A 16MAY2034	-	1,700,000	-	(1,200,000)	500,000
CHONGQING NAN'AN URBAN CONSTRUCTION & DEVELOPMENT GROUP CO LTD 4.99% S/A 30APR2027	-	10,000,000	-	(10,000,000)	-
CICC HONG KONG FINANCE 2016 MTN LTD S+0.95% Q 18JAN2027	-	500,000	-	(500,000)	-
CIGNA GROUP/THE 5% S/A 15MAY2029	-	300,000	-	(300,000)	-
CIGNA GROUP/THE 5.125% S/A 31MAY2031	-	500,000	-	(500,000)	-
CIGNA GROUP/THE 5.25% S/A 15FEB2034	-	400,000	-	(400,000)	-
CIMIC FINANCE USA PTY LTD 7% S/A 25MAR2034 REGS	-	2,700,000	-	(2,200,000)	500,000
CITIBANK NA 5.438% S/A 30APR2026	-	1,000,000	-	(1,000,000)	-
CITIBANK NA 5.57% S/A 30APR2034	-	500,000	-	(500,000)	-
CITIBANK NA S+0.59% Q 30APR2026	-	1,000,000	-	(1,000,000)	-
CITIGROUP INC 5.449% S/A 11JUN2035	-	500,000	-	(500,000)	-
CITIGROUP INC 7.125% Q PERP	-	1,000,000	-	(1,000,000)	-
CITIGROUP INC 7.2% Q PERP	-	2,400,000	-	(2,400,000)	-
CITIZENS FINANCIAL GROUP INC 6.645% S/A 25APR2035	-	1,000,000	-	(1,000,000)	-
CK HUTCHISON INTL 24 LTD 5.375% S/A 26APR2029 REGS	-	500,000	-	(500,000)	-
CNAC HK FINBRIDGE CO LTD 3% S/A 22SEP2030	600,000	1,000,000	-	(1,600,000)	-
CNAC HK FINBRIDGE CO LTD 3.875% S/A 19JUN2029	600,000	-	-	(600,000)	-
CNOOC FINANCE 2012 LTD 5% S/A 02MAY2042 REGS	-	1,300,000	-	(800,000)	500,000
CNOOC FINANCE 2013 LTD 3.3% S/A 30SEP2049	300,000	500,000	-	(300,000)	500,000
CNOOC FINANCE 2013 LTD 4.25% S/A 09MAY2043	400,000	-	-	(400,000)	-

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MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
CNOOC FINANCE 2015 AUSTRALIA PTY LTD 4.2% S/A 05MAY2045	410,000	-	-	(410,000)	-
CNOOC PETROLEUM NORTH AMERICA ULC 5.875% S/A 10MAR2035	510,000	-	-	(510,000)	-
CNOOC PETROLEUM NORTH AMERICA ULC 6.4% S/A 15MAY2037	1,450,000	-	-	(1,450,000)	-
COASTAL EMERALD LTD 6.5% S/A PERP	-	2,000,000	-	(2,000,000)	-
COLUMBIA PIPELINES HOLDING CO LLC 5.681% S/A 15JAN2034 REGS	-	1,400,000	-	(1,400,000)	-
COLUMBIA PIPELINES HOLDING CO LLC 6.036% S/A 15NOV2033 REGS	700,000	-	-	(700,000)	-
COMCAST CORP 5.3% S/A 1JUN2034	-	500,000	-	(500,000)	-
COMCAST CORP 5.65% S/A 1JUN2054	-	1,600,000	-	(1,600,000)	-
COMMONWEALTH BANK OF AUSTRALIA 3.743% S/A 12SEP2039 REGS	-	500,000	-	(500,000)	-
COMMONWEALTH BANK OF AUSTRALIA 5.837% S/A 13MAR2034 REGS	-	500,000	-	(500,000)	-
COOPERATIEVE RABOBANK UA 4% S/A 10APR2029 (CALLED)	1,400,000	-	-	(1,400,000)	-
COREBRIDGE GLOBAL FUNDING 5.2% S/A 12JAN2029	-	800,000	-	(800,000)	-
CORP NACIONAL DEL COBRE DE CHILE 5.95% S/A 08JAN2034 REGS	-	500,000	-	(500,000)	-
CORP NACIONAL DEL COBRE DE CHILE 6.3% S/A 08SEP2053 REGS	-	1,000,000	-	(1,000,000)	-
CORP NACIONAL DEL COBRE DE CHILE 6.44% S/A 26JAN2036 REGS	-	3,850,000	-	(3,850,000)	-
CREDIT AGRICOLE SA 5.301% S/A 12JUL2028 REGS	1,700,000	-	-	(950,000)	750,000
CREDIT AGRICOLE SA 5.365% S/A 11MAR2034 REGS	-	500,000	-	(500,000)	-
CREDIT AGRICOLE SA 5.514% S/A 05JUL2033 REGS	700,000	-	-	(700,000)	-
CREDIT AGRICOLE SA 6.251% S/A 10JAN2035	-	5,600,000	-	(5,600,000)	-
CROWN CASTLE INC 5.8% S/A 01MAR2034	-	600,000	-	(600,000)	-
CSL FINANCE PLC 5.106% S/A 03APR2034	-	300,000	-	(300,000)	-
CUMMINS INC 5.15% S/A 20FEB2034	-	400,000	-	(400,000)	-



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MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
CUMMINS INC 5.45% S/A 20FEB2054	-	700,000	-	(700,000)	-
DAH SING BANK LTD 7.375% S/A 15NOV2033	2,400,000	-	-	(1,500,000)	900,000
DAIMLER FINANCE NORTH AMERICA LLC 5% S/A 1JAN2037	-	450,000	-	(450,000)	-
DAIMLER FINANCE NORTH AMERICA LLC 5.375% S/A 18JAN2034	-	300,000	-	(300,000)	-
DANSKE BANK A/S 5.427% S/A 1MAR2028 REGS	-	200,000	-	(200,000)	-
DANSKE BANK A/S 5.705% S/A 1MAR2030 REGS	-	500,000	-	(500,000)	-
DEUTSCHE BANK AG/NEW YORK 5.414% S/A 10MAY2029	-	1,200,000	-	(1,200,000)	-
DEUTSCHE BANK AG/NEW YORK 5.706% S/A 08FEB2029	-	1,300,000	-	(1,300,000)	-
DEUTSCHE BANK AG/NEW YORK 5.882% S/A 08JUL2031	-	1,000,000	-	-	1,000,000
DEUTSCHE BANK AG/NEW YORK 6.819% S/A 20NOV2029	900,000	-	-	-	900,000
DEUTSCHE BANK AG/NEW YORK 7.079% S/A 10FEB2034	1,500,000	4,800,000	-	(4,200,000)	2,100,000
DEUTSCHE BANK AG/NEW YORK 7.146% S/A 13JUL2027	283,000	-	-	-	283,000
DIAMONDBACK ENERGY INC 5.15% S/A 30JAN2030	-	600,000	-	(600,000)	-
DIAMONDBACK ENERGY INC 5.2% S/A 18APR2027	-	600,000	-	(600,000)	-
DIAMONDBACK ENERGY INC 5.4% S/A 18APR2034	-	600,000	-	(600,000)	-
DIAMONDBACK ENERGY INC 5.75% S/A 18APR2054	-	400,000	-	(400,000)	-
DIAMONDBACK ENERGY INC 5.9% S/A 18APR2064	-	350,000	-	(350,000)	-
DISCOVER FINANC 7.964% S/A 02NOV2034	-	500,000	-	(500,000)	-
DTE ENERGY CO 5.85% S/A 1JUN2034	-	1,000,000	-	(1,000,000)	-
ELECTRICITE DE FRANCE SA 5.65% S/A 22APR2029 REGS	-	800,000	-	(800,000)	-
ELECTRICITE DE FRANCE SA 6% S/A 22APR2064	-	700,000	-	(700,000)	-
ELECTRICITE DE FRANCE SA 6.25% S/A 23MAY2033 REGS	500,000	-	-	(500,000)	-
ELEMENT FLEET MANAGEMENT CORP 6.319% S/A 4DEC2028 REGS	500,000	-	-	(500,000)	-

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MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
ELI LILLY & CO 4.5% S/A 09FEB2029	-	3,000,000	-	(3,000,000)	-
ELI LILLY & CO 4.7% S/A 09FEB2034	-	1,800,000	-	(1,800,000)	-
ELI LILLY & CO 5% S/A 09FEB2054	-	400,000	-	(400,000)	-
ELI LILLY & CO 5.1% S/A 09FEB2064	-	600,000	-	(600,000)	-
EMBRAER NETHERLANDS FINANCE BV 7% S/A 28JUL2030 REGS	-	700,000	-	(700,000)	-
ENBRIDGE INC 5.625% S/A 05APR2034	-	500,000	-	(500,000)	-
ENBRIDGE INC 5.7% S/A 08MAR2033	200,000	-	-	(200,000)	-
ENBRIDGE INC 5.95% S/A 05APR2054	-	2,300,000	-	(2,300,000)	-
ENBRIDGE INC 6.7% S/A 15NOV2053	500,000	300,000	-	(800,000)	-
ENERGY TRANSFER LP 5.6% S/A 01SEP2034	-	1,000,000	-	(1,000,000)	-
ENERGY TRANSFER LP 6.05% S/A 1SEP2054	-	1,000,000	-	(1,000,000)	-
ENGIE SA 5.625% S/A 10APR2034	-	500,000	-	(500,000)	-
ENGIE SA 5.875% S/A 10APR2054	-	200,000	-	(200,000)	-
ENI SPA 5.95% S/A 15MAY2054	-	500,000	-	(500,000)	-
ENTERGY CORP 7.125% S/A 1DEC2054	-	200,000	-	(200,000)	-
EQUINIX INC 5.5% S/A 15JUN2034	-	200,000	-	(200,000)	-
ESIC SUKUK LTD 5.831% S/A 14FEB2029	-	1,000,000	-	(1,000,000)	-
EXPORT-IMPORT BANK OF THAILAND 5.354% S/A 16MAY2029	-	300,000	-	(300,000)	-
F&G ANNUITIES & LIFE INC 6.5% S/A 4JUN2029	-	500,000	-	(500,000)	-
FAR EAST HORIZON LTD 3.375% S/A 18FEB2025	800,000	-	-	-	800,000
FAR EAST HORIZON LTD 6.625% S/A 16APR2027	-	3,000,000	-	(2,500,000)	500,000
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 5.25% S/A 26APR2029	-	1,500,000	-	(1,500,000)	-
FIFTH THIRD BANCORP 5.631% S/A 29JAN2032	-	600,000	-	(600,000)	-
FRANSHION BRILLIANT LTD 3.2% S/A 09APR2026	-	1,700,000	-	-	1,700,000
FWD GROUP HOLDINGS LTD 8.4% S/A 5APR2029	-	500,000	-	-	500,000
FWD GROUP LTD 7.635% S/A 02JUL2031	-	900,000	-	(400,000)	500,000
FWD GROUP LTD 7.784% S/A 06DEC2033	-	500,000	-	-	500,000

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MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
GACI FIRST INVESTMENT CO 5.25% S/A 29JAN2034	-	1,000,000	-	(1,000,000)	-
GACI FIRST INVESTMENT CO 5.375% S/A 29JAN2054	-	1,500,000	-	(1,500,000)	-
GATX CORP 6.9% S/A 01MAY2034	500,000	-	-	(500,000)	-
GC TREASURY CENTER CO LTD 4.4% S/A 30MAR2032 REGS	-	500,000	-	(500,000)	-
GC TREASURY CENTER CO LTD 5.2% S/A 30MAR2052 REGS	-	200,000	-	(200,000)	-
GENERAL MOTORS FINANCIAL CO INC 5.4% S/A 08MAY2027	-	400,000	-	(400,000)	-
GLENCORE FUNDING LLC 5.371% S/A 04APR2029 REGS	-	400,000	-	(400,000)	-
GLENCORE FUNDING LLC 6.125% S/A 06OCT2028 REGS	500,000	-	-	(500,000)	-
GLENCORE FUNDING LLC 6.5% S/A 06OCT2033 REGS	600,000	-	-	-	600,000
GOLDMAN SACHS GROUP INC S+1.12% Q 24FEB2024	-	500,000	-	(500,000)	-
HANWHA TOTAL PETROHEMICAL CO LTD 5.5% S/A 18JUL2029	-	500,000	-	(500,000)	-
HEALTH CARE SERVICE CORP 5.2% S/A 15JUN2029 REGS	-	1,000,000	-	(500,000)	500,000
HEALTH CARE SERVICE CORP 5.45% S/A 15JUN2034 REGS	-	1,000,000	-	(1,000,000)	-
HEALTH CARE SERVICE CORP 5.875% S/A 15JUN2054 REGS	-	500,000	-	(500,000)	-
HOME DEPOT INC 4.85% S/A 25JUN2031	-	1,000,000	-	(1,000,000)	-
HOME DEPOT INC 5.1% S/A 24DEC2025	-	800,000	-	(800,000)	-
HOME DEPOT INC 5.15% S/A 25JUN2026	-	1,000,000	-	(1,000,000)	-
HOME DEPOT INC S+0.33% Q 24DEC2025	-	800,000	-	-	800,000
HONEYWELL INTL INC 5.25% S/A 01MAR2054	-	1,300,000	-	(1,300,000)	-
HPS CORPORATE LENDING FUND 6.75% S/A 30JAN2029	-	500,000	-	-	500,000
HSBC HLDGS PLC 4.95% S/A 31MAR2030	-	500,000	-	(500,000)	-
HSBC HLDGS PLC 5.719% S/A 03MAR2035	-	1,000,000	-	(1,000,000)	-
HSBC HLDGS PLC 6% S/A PERP	-	1,500,000	-	(1,500,000)	-
HSBC HLDGS PLC 6.254% S/A 9MAR2034	1,100,000	-	-	(1,100,000)	-
HSBC HLDGS PLC 6.375% S/A PERP	2,000,000	-	-	(2,000,000)	-

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MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

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	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
HSBC HLDGS PLC 6.375% S/A PERP	2,200,000	500,000	-	(2,700,000)	-
HSBC HLDGS PLC 6.5% S/A PERP	-	3,100,000	-	(3,100,000)	-
HSBC HLGS PLC 8% S/A PERP	-	1,900,000	-	(1,900,000)	-
HSBC USA INC 3M S+0.96% Q 04MAR2027	-	2,500,000	-	(2,500,000)	-
HSBC USA INC 5.294% S/A 04MAR2027	-	4,000,000	-	(4,000,000)	-
HUARONG FINANCE 2019 CO LTD 3.375% S/A 24FEB2030	400,000	-	-	(400,000)	-
HUARONG FINANCE 2019 CO LTD 3.75% S/A 29MAY2024	1,000,000	-	-	(1,000,000)	-
HUARONG FINANCE 2019 CO LTD 4.5% S/A 29MAY2029	300,000	-	-	-	300,000
HUARONG FINANCE II CO LTD 4.625% S/A 03JUN2026	500,000	200,000	-	(700,000)	-
HUARONG FINANCE II CO LTD 4.875% S/A 22NOV2026	1,000,000	500,000	-	-	1,500,000
HUARONG FINANCE II CO LTD 5.5% S/A 16JAN2025	300,000	-	-	(300,000)	-
HUMANA INC 5.375% S/A 15APR2031	-	1,500,000	-	(1,500,000)	-
HYUNDAI CAPITAL AMERICA 5.25% S/A 08JAN202 REGS	-	250,000	-	(250,000)	-
HYUNDAI CAPITAL AMERICA 5.3% S/A 08JAN2029 REGS	-	550,000	-	(550,000)	-
HYUNDAI CAPITAL AMERICA 5.35% S/A 19MAR2029 REGS	-	2,000,000	-	(2,000,000)	-
HYUNDAI CAPITAL AMERICA 5.4% S/A 08JAN2031 REGS	-	1,250,000	-	(1,250,000)	-
HYUNDAI CAPITAL AMERICA S+1.04% Q 19MAR2027	-	500,000	-	(500,000)	-
HYUNDAI CAPITAL SERVICES INC 5.125% S/A 05FEB2029 REGS	-	300,000	-	(300,000)	-
IBM INTERNAT CAPITAL PTE LTD 5.25% S/A 05FEB2044	-	800,000	-	(800,000)	-
IBM INTERNAT CAPITAL PTE LTD 5.3% S/A 05FEB2054	-	800,000	-	(800,000)	-
INDONESIA ASAHAN ALUMINIUM PERSERO 5.45% S/A 15MAY2030 REGS	-	500,000	-	(500,000)	-
INDONESIA ASAHAN ALUMINIUM PERSERO 5.8% S/A 15MAY2050 REGS	-	2,200,000	-	(1,700,000)	500,000
INDONESIA ASAHAN ALUMINIUM TBK 6.757% S/A 15NOV2048 REGS	-	500,000	-	-	500,000
ING GROEP NV 8% S/A PERP	-	1,300,000	-	(1,200,000)	100,000
INGERSOLL-RAND INC 5.176% S/A 15JUN2029	-	200,000	-	(200,000)	-

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	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
INGERSOLL-RAND INC 5.314% S/A 15JUN2031	-	200,000	-	(200,000)	-
INGERSOLL-RAND INC 5.45% S/A 15JUN2034	-	200,000	-	(200,000)	-
INGERSOLL-RAND INC 5.7% S/A 15JUN2054	-	500,000	-	(500,000)	-
INTEL CORP 5% S/A 21FEB2031	-	500,000	-	(500,000)	-
INTEL CORP 5.15% S/A 21FEB2034	-	600,000	-	(600,000)	-
INTEL CORP 5.6% S/A 21FEB2054	-	950,000	-	(950,000)	-
INVERSIONES CMPC SA 3.85% S/A 13JAN2030 REGS	-	1,000,000	-	(1,000,000)	-
INVERSIONES CMPC SA 6.125% S/A 23JUN2033 REGS	-	1,300,000	-	(500,000)	800,000
INVERSIONES CMPC SA 6.125% S/A 26FEB2034 REGS	-	2,500,000	-	(2,000,000)	500,000
JD.COM INC 3.375% S/A 14JAN2030	551,000	-	-	(551,000)	-
JIUJIANG MUNICIPAL DEVELOPMENT GROUP CO LTD 6.55% S/A 8MAY2027	-	200,000	-	-	200,000
JOHN DEERE CAPITAL CORP 5.1% S/A 11APR2034	-	1,000,000	-	(1,000,000)	-
KEYCORP 6.401% S/A 03MAR2035	-	1,250,000	-	(1,250,000)	-
KINDER MORGAN INC 4.3% S/A 01MAR2028	1,500,000	-	-	-	1,500,000
KODIT GLOBAL 2024-1 LTD 5.357 S/A 29MAY2027	-	400,000	-	(400,000)	-
KOOKMIN BANK 4.5% S/A 01FEB2029	-	500,000	-	(500,000)	-
KOREA INVESTMENT & SECURITIES CO LTD 6.875% S/A 06NOV2026	1,000,000	-	-	(500,000)	500,000
KOREA MINE REHABILITATION & MINERAL RESOURCES CORP 5.125% S/A 08MAY2029	-	300,000	-	(300,000)	-
KOREA NATIONAL OIL CORP 3M S+0.83% Q 03APR2027	-	1,250,000	-	(1,250,000)	-
KOREA NATIONAL OIL CORP 4.875% S/A 03APR2029 REGS	-	300,000	-	(300,000)	-
KSA SUKUK LTD 5.25% S/A 04JUN2027 REGS	-	2,200,000	-	(2,200,000)	-
KSA SUKUK LTD 5.25% S/A 04JUN2030 REGS	-	2,200,000	-	(2,200,000)	-
KSA SUKUK LTD 5.25% S/A 4JUN2034 REGS	-	2,200,000	-	(2,200,000)	-
LLOYDS BANKING GROUP PLC 5.462% A 05JAN2028	-	750,000	-	(750,000)	-
LLOYDS BANKING GROUP PLC 5.679% S/A 05JAN2035	-	700,000	-	(700,000)	-

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	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
LLOYDS BANKING GROUP PLC S+1.58% Q 05JAN2028	-	1,205,000	-	(1,205,000)	-
LOCKHEED MARTIN 4.5% S/A 15FEB2029	-	600,000	-	(600,000)	-
LONGFOR GROUP HLDGS LTD 3.375% S/A 13APR2027	-	200,000	-	(200,000)	-
LONGFOR GROUP HLDGS LTD 3.85% S/A 13JAN2032	-	1,800,000	-	(1,800,000)	-
LONGFOR GROUP HLDGS LTD 3.95% S/A 16SEP2029	-	800,000	-	(800,000)	-
M&T BANK CORP 7.413% S/A 30OCT2029	-	1,200,000	-	(1,200,000)	-
MACQUARIE BANK LTD 3.052% A 03MAR2036 REGS	-	1,400,000	-	(1,400,000)	-
MACQUARIE GROUP LTD6.255% S/A 07DEC2034 REGS	500,000	1,300,000	-	(1,800,000)	-
MASSMUTUAL GLOBAL FUNDING II S+0.74% Q 9APR2027 REGS	-	1,300,000	-	(1,300,000)	-
MDGH SUKUK LTD 4.959% S/A 04APR2034	-	400,000	-	(400,000)	-
MEITUAN DIANPING 3.05% S/A 28OCT2030 REGS	1,500,000	400,000	-	(800,000)	1,100,000
MERCEDES-BENZ FINANCE NORTH AMERICA LLC 4.8% S/A 11JAN2027	-	1,000,000	-	(1,000,000)	-
MERCEDES-BENZ FINANCE NORTH AMERICA LLC 4.85% S/A 11JAN2029	-	500,000	-	(500,000)	-
MERCEDES-BENZ FINANCE NORTH AMERICA LLC 5% S/A 11JAN2034	-	300,000	-	(300,000)	-
METROPOLITAN BANK & TRUST CO 5.375% S/A 6MAR2029	-	600,000	-	(600,000)	-
METROPOLITAN BANK & TRUST CO 5.5% S/A 6MAR2034	-	400,000	-	(400,000)	-
MEXICO GOVERNMENT INTL BOND 6% S/A 07MAY2036	-	500,000	-	(500,000)	-
MEXICO GOVERNMENT INTL BOND 6.4% S/A 07MAY2054	-	600,000	-	(600,000)	-
MIRAE ASSET SECURITIES CO LTD 5.875% S/A 26JAN2027	-	1,800,000	-	(800,000)	1,000,000
MIRAE ASSET SECURITIES CO LTD 6% S/A 26JAN2029	-	1,000,000	-	(300,000)	700,000
MIRAE ASSET SECURITIES CO LTD 6.875% S/A 26JUL2026	1,000,000	-	-	(1,000,000)	-
MITSUI SUMITOMO INSURANCE CO LTD 4.95% S/A PERP REGS	-	500,000	-	(500,000)	-
MIZUHO FINANCIAL GROUP INC 5.376% S/A 26MAY2030	-	800,000	-	(800,000)	-
MIZUHO FINANCIAL GROUP INC 5.579% S/A 26MAY2035	-	400,000	-	(400,000)	-

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MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
MORGAN STANLEY 5.972% S/A 07FEB2039	-	400,000	-	(400,000)	-
MORGAN STANLEY S+1.02% Q 13APR2028	-	500,000	-	(500,000)	-
NATIONAL GRID GAS PLC 5.418% S/A 11JAN2034	-	800,000	-	(800,000)	-
NATIONWIDE BUILDING SOCIETY 6.557% S/A 18OCT2027 REGS	900,000	-	-	(900,000)	-
NATWEST GROUP PLC 6.475% S/A 01JUN2034	-	500,000	-	(500,000)	-
NEVADA POWER CO 5.625% S/A 01FEB2054	-	1,400,000	-	(1,400,000)	-
NEXA RESOURCES SA 6.75% S/A 9APR2034 REGS	-	1,500,000	-	(1,500,000)	-
NEXTERA ENERGY CAPITAL HLDGS INC 5.05% S/A 28FEB2033	300,000	-	-	(300,000)	-
NIAGARA MOHAWK POWER CORP 5.664% S/A 17JAN2054	-	400,000	-	(400,000)	-
NIPPON LIFE INSURANCE CO 5.1% S/A 16OCT2044 REGS	500,000	-	-	(500,000)	-
NIPPON LIFE INSURANCE CO 6.25% S/A 13SEP2053 REGS	300,000	1,200,000	-	(1,500,000)	-
NISSAN MOTOR ACCEPTANCE CORP 6.95% S/A 15SEP2026 REGS	300,000	-	-	-	300,000
NISSAN MOTOR ACCEPTANCE CORP 7.05% S/A 15SEP2028 REGS	1,600,000	-	-	-	1,600,000
NOMURA HLDGS INC 5.594% S/A 02JUL2027	-	500,000	-	-	500,000
NUVEEN LLC 5.85% S/A 15APR2034 REGS	-	300,000	-	(300,000)	-
NUVEEN LLC 5.55% S/A 15JAN2030 REGS	-	200,000	-	(200,000)	-
PANAMA GOVERNMENT INTL BOND 7.5% S/A 01MAR2031	-	300,000	-	(300,000)	-
PANAMA GOVERNMENT INTL BOND 7.875% S/A 01MAR2057	-	500,000	-	(200,000)	300,000
PANAMA GOVERNMENT INTL BOND 8% S/A 01MAR2038	-	500,000	-	(200,000)	300,000
PEAK RE BVI HLDG LTD 5.35% S/A PERP	800,000	-	-	-	800,000
PERUSAHAAN LISTRIK NEGARA 4.875% S/A 17JUL2049 REGS	-	500,000	-	(200,000)	300,000
PERUSAHAAN LISTRIK NEGARA 6.15% S/A 21MAY2048 REGS	-	1,300,000	-	(800,000)	500,000
PHILIP MORRIS INTL INC 5.25% S/A 9SEP2028	500,000	-	-	(500,000)	-
PHILIPPINE GOVERNMENT INTL BOND 5.50% S/A 17JAN2048	-	500,000	-	(500,000)	-

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	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
PHILIPPINE GOVERNMENT INTL BOND 5.6% S/A 14MAY2049	-	1,000,000	-	(1,000,000)	-
PLAINS ALL AMERICAN PIPELINE LP/PAA FINANCE CORP 3.55% S/A 15DEC2029	-	500,000	-	(500,000)	-
PLAINS ALL AMERICAN PIPELINE LP/PAA FINANCE CORP 3.8% S/A 15SEP2030	-	500,000	-	(500,000)	-
PLAINS ALL AMERICAN PIPELINE LP/PAA FINANCE CORP 4.99% S/A 15FEB2045	-	500,000	-	(500,000)	-
PLAINS ALL AMERICAN PIPELINE LP/PAA FINANCE CORP 5.7% S/A 15SEP2034	-	1,500,000	-	(1,500,000)	-
PROLOGIS LP 3.5% S/A 06FEB2027	-	7,000,000	-	(7,000,000)	-
PROSUS NV 3.061% S/A 13JUL2031 REGS	-	400,000	-	-	400,000
PROSUS NV 3.68% S/A 21JAN2030 REGS	-	400,000	-	-	400,000
PROSUS NV 4.193% S/A 19JAN2032 REGS	300,000	-	-	(300,000)	-
PRUDENTIAL FINANCIAL INC 6.5% S/A 15MAR2054	-	300,000	-	(300,000)	-
PUGET SOUND ENERGY INC 5.33% S/A 15JUN2034	-	1,000,000	-	(1,000,000)	-
PUGET SOUND ENERGY INC 5.685% S/A 15JUN2054	-	800,000	-	(800,000)	-
RAIZEN FUELS FINANCE 6.45% S/A 05MAR2034	-	800,000	-	(800,000)	-
RAIZEN FUELS FINANCE 6.95% S/A 05MAR2054	-	600,000	-	-	600,000
RAYTHEON TECHNOLOGIES CORP 6.1% S/A 15MAR2034	400,000	-	-	(400,000)	-
REGENCY CENTERS CORP 5.25% S/A 15JAN2034	-	400,000	-	(400,000)	-
REINSURANCE GROUP OF AMERICA INC 5.75% S/A 15SEP2034	-	200,000	-	-	200,000
REP OF CHILE 2.55% S/A 27JUL2033	-	300,000	-	(300,000)	-
REP OF CHILE 3.5% S/A 31JAN2034	-	300,000	-	(300,000)	-
REP OF CHILE 4.85% S/A 22JAN2029	-	300,000	-	(300,000)	-
REP OF CHILE 5.33% S/A 5JAN2054	-	1,500,000	-	(1,500,000)	-
REPUBLIC OF POLAND GOVERNMENT INTL BOND 5.5% S/A 18MAR2054	-	4,500,000	-	(4,500,000)	-
RGA GLOBAL FUNDING 5.448% S/A 24MAY2029	-	200,000	-	(200,000)	-
ROCHE HLDGS INC 4.73% S/A 08MAR2029 REGS	-	2,000,000	-	(2,000,000)	-



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	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
ROCHE HLDGS INC 4.909% S/A 08MAR2031 REGS	-	1,000,000	-	(1,000,000)	-
ROTHESAY LIFE PLC 7.019% S/A 10DEC2034	-	1,000,000	-	(1,000,000)	-
ROYAL BANK OF CANADA 4.95% S/A 01FEB2029	-	1,000,000	-	(1,000,000)	-
SAMMONS FINANCIAL GROUP INC 6.875% S/A 15APR2034 REGS	-	500,000	-	(500,000)	-
SANDS CHINA LTD 4.375% S/A 18JUN2030	-	1,900,000	-	(1,900,000)	-
SANDS CHINA LTD 5.375% S/A 08AUG2025	-	2,000,000	-	(2,000,000)	-
SANDS CHINA LTD 5.65% S/A 08AUG2028	-	500,000	-	(500,000)	-
SANTOS FINANCE LTD 5.25% S/A 13MAR2029	-	1,500,000	-	(800,000)	700,000
SANTOS FINANCE LTD 6.875% S/A 19SEP2033 REGS	-	300,000	-	(300,000)	-
SAUDI ELECTRICITY SUKUK PROGRAMME CO 4.942% S/A 13FEB2029	-	3,000,000	-	(3,000,000)	-
SAUDI ELECTRICITY SUKUK PROGRAMME CO 5.194% S/A 13FEB2034	-	3,000,000	-	(3,000,000)	-
SAUDI GOVERNMENT INTL BOND 5% S/A 16JAN2034 REGS	-	7,000,000	-	(7,000,000)	-
SAUDI GOVERNMENT INTL BOND 5.75% S/A 16JAN2054 REGS	-	1,000,000	-	(1,000,000)	-
SCIENCE CITY GUANGZHOU INVESTMENT GROUP CO LTD 6.8% S/A 05AUG2025	-	1,800,000	-	(1,800,000)	-
SHANGHAI COMMERCIAL BANK LTD 6.375% S/A 28FEB2033	500,000	-	-	(500,000)	-
SHINHAN BANK CO LTD 5.75% S/A 15APR2034 REGS	-	400,000	-	(400,000)	-
SHINHAN CARD CO LTD 2.5% S/A 27JAN2027	-	1,000,000	-	(1,000,000)	-
SIMON PROPERTY GROUP LP 6.25% S/A 15JAN2034	500,000	-	-	(500,000)	-
SINOPEC GROUP OVERSEAS DEVELOPMENT 2012 LTD 4.875% S/A 17MAY2042 REGS	-	300,000	-	(300,000)	-
SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD 4.1% S/A 28APR2045 REGS	500,000	-	-	(500,000)	-
SK BATTERY AMERICA INC 4.875% S/A 23JAN2027	-	300,000	-	(300,000)	-
SK HYNIX INC 1% S/A 19JAN2024 REGS	780,000	-	-	(780,000)	-
SKANDINAVISKA ENSKILDA BANKEN AB 5.375% S/A 05MAR2029	-	1,000,000	-	(1,000,000)	-

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	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
SMBC AVIATION CAPITAL FINANCE DAC 5.3% S/A 3APR2029 REGS	-	2,500,000	-	(2,500,000)	-
SMBC AVIATION CAPITAL FINANCE DAC 5.55% S/A 3APR2034 REGS	-	600,000	-	(600,000)	-
SMBC AVIATION CAPITAL FINANCE DAC 5.7% S/A 25JUL2033 REGS	-	1,000,000	-	(1,000,000)	-
SMFG PREFERRED 6.6% S/A PERP	-	800,000	-	(800,000)	-
SOCIEDAD QUIMICA Y MINERA DE CHILE SA 4.25% S/A 07MAY2029 REGS	-	500,000	-	(300,000)	200,000
SOCIEDAD QUIMICA Y MINERA DE CHILE SA 6.5% S/A 07NOV2033 REGS	-	600,000	-	(600,000)	-
SOCIETE GENERALE SA 5.519% S/A 19JAN2028 REGS	-	1,500,000	-	(1,000,000)	500,000
SOCIETE GENERALE SA 6.066% S/A 19JAN2035 REGS	-	2,000,000	-	(1,500,000)	500,000
SOCIETE GENERALE SA 6.221% S/A 15JUN2033 REGS	-	500,000	-	(335,000)	165,000
SOCIETE GENERALE SA 6.691% S/A 10JAN2034 REGS	-	500,000	-	(500,000)	-
SOCIETE GENERALE SA 7.132% S/A 19JAN2055 REGS	-	2,950,000	-	(2,950,000)	-
SOUTHERN CO 5.5% S/A 15MAR2029 REGS	-	500,000	-	(500,000)	-
SOUTHERN CO GAS CAPITAL 5.7% S/A 15MAR2034	-	700,000	-	(700,000)	-
SOUTHERN COPPER CORP 5.25% S/A 08NOV2042	-	500,000	-	-	500,000
ST MARYS CEMENT INC CANADA 5.75% S/A 02APR2034 REGS	-	500,000	-	(500,000)	-
STANDARD CHARTERED PLC 5.688% S/A 14MAY2028	-	700,000	-	(300,000)	400,000
STANDARD CHARTERED PLC 5.905% S/A 14MAR2035 REGS	-	1,800,000	-	(1,800,000)	-
STANDARD CHARTERED PLC S+1.17% Q 14MAY2028 REGS	-	700,000	-	(700,000)	-
STATE BANK OF INDIA/LONDON 5% S/A 18JAN2024 REGS	-	700,000	-	(700,000)	-
SUCI SECOND INVESTMENT CO 6.25% S/A 25OCT2033 REGS	1,000,000	-	-	(1,000,000)	-
SUMITOMO LIFE INSURANCE CO 5.875% S/A PERP REGS	-	3,300,000	-	(3,300,000)	-

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		Addition	Bonus/ Dividends	Disposal	
SUMITOMO MITSUI FINANCE & LEASING CO LTD 5.109% S/A 23JAN2029	-	300,000	-	(300,000)	-
SUMITOMO MITSUI FINANCIAL GROUP INC 5.808% S/A 14SEP2033	500,000	-	-	(500,000)	-
SUMITOMO MITSUI TRUST BANK LTD 5.2% S/A 07MAR2027 REGS	-	1,000,000	-	(1,000,000)	-
SUMITOMO MITSUI TRUST BANK LTD 5.2% S/A 07MAR2029 REGS	-	700,000	-	(700,000)	-
SUMITOMO MITSUI TRUST BANK LTD 5.35% S/A 7MAR2034	-	500,000	-	(500,000)	-
SUNTORY HLDGS LTD 5.124% S/A 11JUN2029	-	300,000	-	(300,000)	-
SUZANO AUSTRIA GMBH 3.75% S/A 15JAN2031	-	500,000	-	(500,000)	-
SYSCO CORP 5.75% S/A 17JAN2029	500,000	-	-	(500,000)	-
TAKEDA PHARMACEUTICAL CO LTD 5.65% S/A 05JUL2044	-	1,000,000	-	(1,000,000)	-
TARGA RESOURCES CORP 6.15% S/A 01MAR2029	-	1,000,000	-	(1,000,000)	-
TARGA RESOURCES CORP 6.5% S/A 15FEB2053	-	800,000	-	(800,000)	-
TARGA RESOURCES CORP 6.5% S/A 30MAR2034	-	2,600,000	-	(2,300,000)	300,000
TENCENT HLDGS LTD 2.39% S/A 03JUN2030 REGS	-	500,000	-	(500,000)	-
TEXAS INSTRUMENTS INC 4.85% S/A 8FEB2034	-	1,000,000	-	(1,000,000)	-
TEXAS INSTRUMENTS INC 5.05% S/A 18MAY2063	-	700,000	-	(700,000)	-
TEXAS INSTRUMENTS INC 5.15% S/A 08FEB2054	-	200,000	-	(200,000)	-
T-MOBILE USA INC 4.85% S/A 15JAN2029	-	500,000	-	(500,000)	-
T-MOBILE USA INC 5.15% S/A 15APR2034	-	350,000	-	(350,000)	-
T-MOBILE USA INC 5.5% S/A 15JAN2055	-	450,000	-	(450,000)	-
TOTALENERGIES CAPITAL INTL SA 5.488% S/A 5APR2054	-	500,000	-	(500,000)	-
TOTALENERGIES CAPITAL INTL SA 5.638% S/A 5APR2064	-	800,000	-	(800,000)	-
TPG OPERATING GROUP II LP 5.875% S/A 05MAR2034	-	2,100,000	-	(2,100,000)	-
TRUIST FINANCIAL CORP 5.435% S/A 24JAN2030	-	1,000,000	-	(1,000,000)	-
TRUIST FINANCIAL CORP 5.711% S/A 24JAN2035	-	2,800,000	-	(2,800,000)	-

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	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
TRUST FIBRA UNO 7.375% S/A 13FEB2034 REGS	-	1,300,000	-	(1,300,000)	-
UBS GROUP AG 5.699% S/A 08FEB2035 REGS	-	1,900,000	-	(1,900,000)	-
UBS GROUP AG 6.301% S/A 22SEP2034 REGS	1,000,000	-	-	(1,000,000)	-
UBS GROUP AG 7.75% S/A PERP	-	1,100,000	-	(1,100,000)	-
UBS GROUP AG 9.25% S/A PERP	1,500,000	3,050,000	-	(4,550,000)	-
US BANCORP 6.787% S/A 26OCT2027	1,000,000	-	-	(1,000,000)	-
US TREASURY N/B 4.5% S/A 15FEB2044	-	39,500,000	-	(39,500,000)	-
US TREASURY N/B 4.625% S/A 15MAY2044	-	11,500,000	-	(11,500,000)	-
US TREASURY N/B 4.625% S/A 15MAY2054	-	1,000,000	-	(1,000,000)	-
US TREASURY N/B 4.75% S/A 15NOV2043	-	30,000,000	-	(30,000,000)	-
VALE OVERSEAS LTD 6.4% S/A 28JUN2054	-	1,000,000	-	-	1,000,000
VANKE REAL ESTATE HONG KONG CO LTD 3.45% S/A 25MAY2024	2,000,000	-	-	(2,000,000)	-
VANKE REAL ESTATE HONG KONG CO LTD 5.35% S/A 11MAR2024	700,000	-	-	(700,000)	-
VENTAS REALTY LP 5.625% S/A 01JUL2034	-	500,000	-	(500,000)	-
VERIZON COMMUNICATIONS INC 5.5% S/A 23FEB2054	-	1,300,000	-	(1,300,000)	-
VERTEX CAPITAL INVESTMENT LTD 5.95% S/A 21MAR2026	-	1,000,000	-	(1,000,000)	-
VIRGINIA ELECTRIC AND POWER CO 5% S/A 15JAN2034	-	400,000	-	(400,000)	-
VIRGINIA ELECTRIC AND POWER CO 5.35% S/A 15JAN2054	-	400,000	-	(400,000)	-
VODAFONE GROUP PLC 5.75% S/A 28JUN2054	-	1,000,000	-	(500,000)	500,000
VODAFONE GROUP PLC 5.875% S/A 28JUN2064	-	1,000,000	-	-	1,000,000
WESTPAC BANKING CORP 2.668% S/A 15NOV2035	-	1,500,000	-	(1,000,000)	500,000
WESTPAC NEW ZEALAND LTD 5.195% S/A 28FEB2029 REGS	-	500,000	-	(500,000)	-
WHIRLPOOL CORP 5.75% S/A 01MAR2034	-	300,000	-	(300,000)	-
WILLIAMS COS INC 2.6% S/A 15MAR2031	300,000	500,000	-	(800,000)	-
WILLIAMS COS INC 5.15% S/A 15MAR2034	-	500,000	-	(500,000)	-

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	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
WISCONSIN POWER AND LIGHT CO 5.375% S/A 30MAR2034	-	800,000	-	(800,000)	-
XCEL ENERGY INC 5.5% S/A 15MAR2034	-	3,000,000	-	(3,000,000)	-
XIAOMI BEST TIME INTL LTD 3.375% S/A 29APR2030 REGS	2,000,000	-	-	(2,000,000)	-
YUEXIU REIT MTN CO LTD 2.65% S/A 02FEB2026	1,320,000	500,000	-	-	1,820,000
<b>Mutual Fund/UT</b>					
CHINAAMC 20+ YEAR US TREASURY BOND ETF	-	300,000	-	-	300,000
CHINAAMC BLOOMBERG CHINA TREASURY+POLICY BANK BOND INDEX ETF	50,000	-	-	(50,000)	-
CHINAAMC GLOBAL INVESTMENT GRADE BOND FUND-I DIS USD A	1,425,181	-	-	-	1,425,181
CHINAAMC RMB MONEY MARKET ETF	-	50,000	-	(39,824)	10,175
<b>Futures contracts</b>					
10-YEAR US TREASURY NOTE FUTURE (CBT) JUN2024	-	(8,652)	-	8,652	-
10-YEAR US TREASURY NOTE FUTURE (CBT) MAR2024	(100)	(5,517)	-	5,617	-
10-YEAR US TREASURY NOTE FUTURE (CBT) SEP2024	-	(1,214)	-	1,085	(129)
5-YEAR US TREASURY NOTE FUTURE (CBT) JUN2024	-	(489)	-	489	-
5-YEAR US TREASURY NOTE FUTURE (CBT) MAR2024	-	194	-	(194)	-
5-YEAR US TREASURY NOTE FUTURE (CBT) SEP2024	-	477	-	(477)	-
CME ULTRA LONG TERM US TREASURY BOND FUTURE (CBT) JUN2024	-	(2)	-	2	-
US TREASURY LONG BOND FUTURE (CBT) JUN2024	-	(3,549)	-	3,549	-
US TREASURY LONG BOND FUTURE (CBT) MAR2024	(29)	(1,887)	-	1,916	-
US TREASURY LONG BOND FUTURE (CBT) SEP2024	-	(1,130)	-	1,022	(108)
	<u>77,079,052</u>	<u>478,483,231</u>	<u>-</u>	<u>(497,409,163)</u>	<u>58,153,119</u>
<b>FORWARD FOREIGN CURRENCY CONTRACTS</b>					
Buy CNY 70,933,000.00 and Sell USD 10,000,000.00 T/D 22/08/2023 S/D 26/08/2024	1	-	-	-	1

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		Addition	Bonus/ Dividends	Disposal	
Buy CNY 35,489,500.00 and Sell USD 5,000,000.00 T/D 23/08/2023 S/D 26/08/2024	1	-	-	-	1
Buy CNY 36,032,500.00 and Sell USD 5,000,000.00 T/D 14/09/2023 S/D 18/03/2024	1	-	-	(1)	-
Buy CNY 35,790,000.00 and Sell USD 5,000,000.00 T/D 14/09/2023 S/D 18/06/2024	1	-	-	(1)	-
Buy USD 4,954,668.73 and Sell CNY 35,790,000.00 T/D 02/11/2023 S/D 18/06/2024	1	-	-	(1)	-
Buy USD 5,000,000.00 and Sell CNY 36,126,650.00 T/D 07/11/2023 S/D 18/03/2024	1	-	-	(1)	-
Buy USD 4,300,000.00 and Sell CNY 30,839,703.20 T/D 12/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 71,009,800.00 and Sell USD 10,000,000.00 T/D 14/12/2023 S/D 18/03/2024	1	-	-	(1)	-
Buy CNY 156,213,200.00 and Sell USD 22,000,000.00 T/D 14/12/2023 S/D 18/03/2024	1	-	-	(1)	-
Buy CNY 282,870,000.00 and Sell USD 40,000,000.00 T/D 15/12/2023 S/D 18/03/2024	1	-	-	(1)	-
Buy CNY 10,655,895.00 and Sell USD 1,500,000.00 T/D 19/12/2023 S/D 18/03/2024	1	-	-	(1)	-
Buy HKD 2,000,000.00 and Sell CNY 1,827,536.00 T/D 27/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy USD 500,000.00 and Sell CNY 3,565,370.00 T/D 27/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy USD 1,963,471.85 and Sell CNY 14,000,000.00 T/D 27/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy USD 32,012.78 and Sell HKD 250,000.00 T/D 27/12/2023 S/D 31/01/2024	1	-	-	(1)	-
Buy CNY 248,805.55 and Sell USD 35,000.00 T/D 28/12/2023 S/D 02/01/2024	1	-	-	(1)	-
Buy CNY 2,132,820.00 and Sell USD 300,000.00 T/D 28/12/2023 S/D 02/01/2024	1	-	-	(1)	-
Buy CNY 1,821,602.00 and Sell HKD 2,000,000.00 T/D 28/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy USD 34,927,146.82 and Sell CNY 254,549,046.00 T/D 30/10/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 30,819,028.80 and Sell USD 4,300,000.00 T/D 12/12/2023 S/D 26/01/2024	1	-	-	(1)	-

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Buy HKD 31,418,469.39 and Sell CNY 29,316,573.79 T/D 02/11/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 1,000,000.00 and Sell HKD 1,079,809.82 T/D 16/11/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 729,852.00 and Sell HKD 800,000.00 T/D 05/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 1,826,290.00 and Sell HKD 2,000,000.00 T/D 27/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy HKD 297,953.33 and Sell CNY 277,930.87 T/D 02/11/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy HKD 65,678.57 and Sell CNY 60,000.00 T/D 21/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 54,648.30 and Sell HKD 60,000.00 T/D 28/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy USD 4,013,552.52 and Sell CNY 29,200,200.00 T/D 24/10/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 14,000,000.00 and Sell USD 1,963,786.93 T/D 27/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy USD 1,476,070.04 and Sell CNY 10,739,000.00 T/D 24/10/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy USD 137,304.92 and Sell CNY 1,000,000.00 T/D 03/11/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 350,000.00 and Sell USD 48,447.23 T/D 16/11/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 650,000.00 and Sell USD 89,990.72 T/D 16/11/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 150,000.00 and Sell USD 21,102.98 T/D 23/11/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 150,000.00 and Sell USD 21,082.35 T/D 24/11/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy CNY 3,564,556.50 and Sell USD 500,000.00 T/D 27/12/2023 S/D 26/01/2024	1	-	-	(1)	-
Buy HKD 19,000,000.00 and Sell CNY 17,415,590.00 T/D 11/01/2024 S/D 26/01/2024	-	1	-	(1)	-
Buy USD 347,921.50 and Sell CNY 2,500,000.00 T/D 16/01/2024 S/D 26/01/2024	-	1	-	(1)	-
Buy CNY 68,326,597.00 and Sell USD 9,521,291.52 T/D 24/01/2024 S/D 26/01/2024	-	1	-	(1)	-

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Buy USD 9,548,541.93 and Sell CNY 68,326,597.00 T/D 24/01/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy USD 740,233.80 and Sell CNY 5,300,000.00 T/D 25/01/2024 S/D 26/01/2024	-	1	-	(1)	-
Buy CNY 5,300,000.00 and Sell USD 742,994.13 T/D 25/01/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy USD 976,426.28 and Sell CNY 7,000,000.00 T/D 02/02/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 7,000,000.00 and Sell USD 972,535.05 T/D 06/02/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy USD 20,837,674.52 and Sell CNY 150,000,000.00 T/D 14/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy USD 30,909,663.56 and Sell CNY 222,509,086.00 T/D 14/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy USD 34,442,381.70 and Sell CNY 247,931,073.69 T/D 14/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 150,000,000.00 and Sell USD 20,978,140.78 T/D 14/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 222,509,086.00 and Sell USD 31,118,019.32 T/D 14/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 247,931,073.69 and Sell USD 34,674,801.71 T/D 14/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 161,000,000.00 and Sell USD 22,366,951.37 T/D 14/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy USD 22,517,104.61 and Sell CNY 161,000,000.00 T/D 14/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 40,000,000.00 and Sell USD 5,587,171.18 T/D 18/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 27,000,000.00 and Sell USD 3,754,797.80 T/D 19/03/2024 S/D 22/04/2024	-	1	-	(1)	-
Buy HKD 60,000.00 and Sell CNY 55,255.98 T/D 20/03/2024 S/D 22/04/2024	-	1	-	(1)	-
Buy CNY 6,500,000.00 and Sell USD 899,143.74 T/D 22/03/2024 S/D 25/04/2024	-	1	-	(1)	-
Buy USD 926,166.17 and Sell CNY 6,700,000.00 T/D 26/03/2024 S/D 29/04/2024	-	1	-	(1)	-
Buy HKD 100,000.00 and Sell USD 12,782.48 T/D 27/03/2024 S/D 03/04/2024	-	1	-	(1)	-



CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Buy USD 897,130.22 and Sell CNY 6,500,000.00 T/D 27/03/2024 S/D 25/04/2024	-	1	-	(1)	-
Buy USD 3,705,362.00 and Sell CNY 26,944,744.00 T/D 16/04/2024 S/D 22/04/2024	-	1	-	(1)	-
Buy CNY 26,944,744.00 and Sell USD 3,705,508.24 T/D 16/04/2024 S/D 29/04/2024	-	1	-	(1)	-
Buy CNY 20,000,000.00 and Sell USD 2,759,747.43 T/D 19/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy USD 21,402,631.83 and Sell CNY 155,000,000.00 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy USD 24,847,464.18 and Sell CNY 180,000,000.00 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy USD 24,847,464.18 and Sell CNY 180,000,000.00 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 155,000,000.00 and Sell USD 21,440,823.33 T/D 22/04/2024 S/D 24/07/2024	-	1	-	-	1
Buy CNY 180,000,000.00 and Sell USD 24,891,789.86 T/D 22/04/2024 S/D 24/07/2024	-	1	-	-	1
Buy CNY 180,000,000.00 and Sell USD 25,040,691.12 T/D 22/04/2024 S/D 24/10/2024	-	1	-	-	1
Buy USD 967,313.11 and Sell CNY 7,000,000.00 T/D 25/04/2024 S/D 29/07/2024	-	1	-	-	1
Buy USD 345,128.11 and Sell CNY 2,500,000.00 T/D 26/04/2024 S/D 31/05/2024	-	1	-	(1)	-
Buy USD 1,383,846.12 and Sell CNY 10,000,000.00 T/D 26/04/2024 S/D 24/07/2024	-	1	-	-	1
Buy CNY 55,000.00 and Sell USD 7,604.76 T/D 02/05/2024 S/D 28/05/2024	-	1	-	(1)	-
Buy USD 6,528.62 and Sell HKD 51,000.00 T/D 02/05/2024 S/D 28/05/2024	-	1	-	(1)	-
Buy USD 55,618.90 and Sell CNY 400,000.00 T/D 03/05/2024 S/D 06/06/2024	-	1	-	(1)	-
Buy HKD 51,000.00 and Sell USD 6,530.79 T/D 06/05/2024 S/D 28/05/2024	-	1	-	(1)	-
Buy USD 7,631.37 and Sell CNY 55,000.00 T/D 06/05/2024 S/D 28/05/2024	-	1	-	(1)	-
Buy USD 416,434.74 and Sell CNY 3,000,000.00 T/D 06/05/2024 S/D 18/06/2024	-	1	-	(1)	-

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Buy CNY 3,000,000.00 and Sell USD 415,943.45 T/D 10/05/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy USD 837,173.63 and Sell CNY 6,000,000.00 T/D 16/05/2024 S/D 20/08/2024	-	1	-	-	1
Buy CNY 7,000,000.00 and Sell USD 969,436.71 T/D 20/05/2024 S/D 24/06/2024	-	1	-	(1)	-
Buy USD 344,931.59 and Sell CNY 2,500,000.00 T/D 28/05/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy USD 482,784.92 and Sell CNY 3,500,000.00 T/D 03/06/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 3,000,000.00 and Sell USD 413,962.06 T/D 05/06/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 10,000,000.00 and Sell USD 1,375,380.93 T/D 18/06/2024 S/D 24/06/2024	-	1	-	(1)	-
Buy USD 151,243.45 and Sell CNY 1,100,000.00 T/D 19/06/2024 S/D 24/06/2024	-	1	-	(1)	-
Buy HKD 442,297.37 and Sell CNY 412,000.00 T/D 20/06/2024 S/D 24/07/2024	-	1	-	-	1
Buy USD 3,639,651.93 and Sell CNY 26,500,000.00 T/D 21/06/2024 S/D 02/07/2024	-	1	-	-	1
Buy USD 3,639,599.95 and Sell CNY 26,500,000.00 T/D 28/06/2024 S/D 24/07/2024	-	1	-	-	1
Buy USD 31,614,566.46 and Sell CNY 226,170,608.43 T/D 24/01/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 226,170,608.43 and Sell USD 31,522,036.02 T/D 24/01/2024 S/D 26/01/2024	-	1	-	(1)	-
Buy USD 31,884,403.66 and Sell CNY 227,995,167.55 T/D 14/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 227,995,167.55 and Sell USD 31,672,901.95 T/D 14/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy USD 7,292,941.49 and Sell CNY 52,214,945.00 T/D 18/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 139,536,098.00 and Sell USD 19,262,299.56 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 139,536,098.00 and Sell USD 19,262,299.56 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy USD 19,295,862.21 and Sell CNY 139,536,098.00 T/D 22/04/2024 S/D 24/07/2024	-	1	-	-	1

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Buy USD 19,410,747.29 and Sell CNY 139,536,098.00 T/D 22/04/2024 S/D 24/10/2024	-	1	-	-	1
Buy CNY 823,522.00 and Sell HKD 897,858.39 T/D 08/01/2024 S/D 26/01/2024	-	1	-	(1)	-
Buy CNY 19,290,180.00 and Sell HKD 21,000,000.00 T/D 10/01/2024 S/D 26/01/2024	-	1	-	(1)	-
Buy CNY 5,587,299.72 and Sell HKD 6,090,363.77 T/D 24/01/2024 S/D 26/01/2024	-	1	-	(1)	-
Buy HKD 6,097,675.13 and Sell CNY 5,587,299.72 T/D 24/01/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 500,000.00 and Sell HKD 542,475.86 T/D 09/02/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 311,691.00 and Sell HKD 338,876.71 T/D 22/02/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 3,000,000.00 and Sell HKD 3,257,643.79 T/D 05/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy HKD 238,999.50 and Sell CNY 220,000.00 T/D 08/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 2,016,993.79 and Sell HKD 2,191,741.33 T/D 14/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy HKD 2,200,540.91 and Sell CNY 2,016,993.79 T/D 14/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy HKD 1,076,296.24 and Sell CNY 996,406.00 T/D 22/04/2024 S/D 24/07/2024	-	1	-	-	1
Buy CNY 996,406.00 and Sell HKD 1,075,474.92 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 996,406.00 and Sell HKD 1,075,474.92 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy HKD 1,080,270.65 and Sell CNY 996,406.00 T/D 22/04/2024 S/D 24/10/2024	-	1	-	-	1
Buy CNY 462,640.00 and Sell HKD 500,000.00 T/D 14/05/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 412,000.00 and Sell HKD 442,439.86 T/D 20/06/2024 S/D 24/07/2024	-	1	-	-	1
Buy HKD 371,081.13 and Sell CNY 340,021.64 T/D 24/01/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 340,021.64 and Sell HKD 370,636.19 T/D 24/01/2024 S/D 26/01/2024	-	1	-	(1)	-

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Buy CNY 40,000.00 and Sell HKD 43,581.58 T/D 26/01/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 20,000.00 and Sell HKD 21,784.57 T/D 30/01/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy HKD 60,000.00 and Sell CNY 55,202.58 T/D 22/02/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 54,000.00 and Sell HKD 58,600.55 T/D 28/02/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 281,906.95 and Sell HKD 306,344.01 T/D 14/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy HKD 307,564.94 and Sell CNY 281,906.95 T/D 14/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy HKD 152,134.49 and Sell CNY 140,842.00 T/D 22/04/2024 S/D 24/07/2024	-	1	-	-	1
Buy CNY 140,842.00 and Sell HKD 152,018.39 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 140,842.00 and Sell HKD 152,018.39 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy HKD 152,696.27 and Sell CNY 140,842.00 T/D 22/04/2024 S/D 24/10/2024	-	1	-	-	1
Buy HKD 60,000.00 and Sell CNY 55,608.36 T/D 24/04/2024 S/D 28/05/2024	-	1	-	(1)	-
Buy CNY 55,000.00 and Sell HKD 59,584.62 T/D 06/05/2024 S/D 28/05/2024	-	1	-	(1)	-
Buy HKD 60,000.00 and Sell CNY 55,919.58 T/D 21/06/2024 S/D 24/07/2024	-	1	-	-	1
Buy CNY 60,000.00 and Sell HKD 64,356.41 T/D 26/06/2024 S/D 24/07/2024	-	1	-	-	1
Buy CNY 15,059,817.40 and Sell USD 2,098,595.82 T/D 24/01/2024 S/D 26/01/2024	-	1	-	(1)	-
Buy USD 2,104,602.15 and Sell CNY 15,059,817.40 T/D 24/01/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 260,000.00 and Sell USD 36,083.95 T/D 28/02/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 14,805,182.10 and Sell USD 2,056,723.77 T/D 14/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy USD 2,070,457.93 and Sell CNY 14,805,182.10 T/D 14/03/2024 S/D 18/06/2024	-	1	-	(1)	-

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)(CONTINUED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 Jan 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Buy CNY 7,422,036.00 and Sell USD 1,024,577.03 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 7,422,036.00 and Sell USD 1,024,577.03 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy USD 1,032,473.08 and Sell CNY 7,422,036.00 T/D 22/04/2024 S/D 24/10/2024	-	1	-	-	1
Buy USD 1,026,362.25 and Sell CNY 7,422,036.00 T/D 22/04/2024 S/D 24/07/2024	-	1	-	-	1
Buy USD 965,128.63 and Sell CNY 6,906,412.22 T/D 24/01/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 6,906,412.22 and Sell USD 962,374.36 T/D 24/01/2024 S/D 26/01/2024	-	1	-	(1)	-
Buy CNY 250,000.00 and Sell USD 34,685.98 T/D 06/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 1,500,000.00 and Sell USD 208,397.62 T/D 08/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy CNY 5,130,724.04 and Sell USD 712,755.98 T/D 14/03/2024 S/D 18/03/2024	-	1	-	(1)	-
Buy USD 717,515.54 and Sell CNY 5,130,724.04 T/D 14/03/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 2,540,330.00 and Sell USD 350,680.56 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy CNY 2,540,330.00 and Sell USD 350,680.56 T/D 22/04/2024 S/D 18/06/2024	-	1	-	(1)	-
Buy USD 351,291.59 and Sell CNY 2,540,330.00 T/D 22/04/2024 S/D 24/07/2024	-	1	-	-	1
Buy USD 353,383.13 and Sell CNY 2,540,330.00 T/D 22/04/2024 S/D 24/10/2024	-	1	-	-	1

## CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND

(a sub-fund of ChinaAMC Select Fund)

## DETAILS IN RESPECT OF FINANCIAL DERIVATIVE INSTRUMENTS (UNAUDITED)

The details of financial derivatives instruments held by the Sub-Fund as at 30 June 2024 are as follows:

*Forward foreign currency contracts*

<b>Contract to deliver</b>	<b>In exchange for</b>	<b>Settlement date</b>	<b>Counterparty</b>	<b>RMB</b>
<u>Financial assets:</u>				
HKD60,000	CNY55,919	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	39
CNY60,000	HKD64,356	26/08/2024	Citibank N.A. Hong Kong Branch	421
HKD442,297	CNY412,000	24/07/2024	Citibank N.A. Hong Kong Branch	508
HKD152,696	CNY140,842	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	604
HKD152,134	CNY140,842	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	884
CNY412,000	HKD442,439	24/07/2024	Citibank N.A. Hong Kong Branch	2,401
HKD1,076,296	CNY996,406	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	4,359
HKD1,080,270	CNY996,406	24/10/2024	JPMORGAN CHASE BANK, N.A. HK	6,251
USD353,383	CNY2,540,330	24/10/2024	JPMORGAN CHASE BANK, N.A. HK	12,760
USD351,291	CNY2,540,330	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	15,765
USD3,639,651	CNY26,500,000	02/07/2024	JPMORGAN CHASE BANK, N.A. HK	31,830
USD967,313	CNY7,000,000	29/07/2024	STANDARD CHARTERED BANK (HK) Ltd	35,599
USD1,032,473	CNY7,422,036	24/10/2024	JPMORGAN CHASE BANK, N.A. HK	37,280
USD1,026,362	CNY7,422,036	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	46,061
USD1,383,846	CNY10,000,000	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	69,249
USD837,173	CNY6,000,000	20/08/2024	JPMORGAN CHASE BANK, N.A. HK	79,698
USD19,410,747	CNY139,536,098	24/10/2024	JPMORGAN CHASE BANK, N.A. HK	700,869
USD19,295,862	CNY139,536,098	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	865,961
				<u>1,910,539</u>
<u>Financial liabilities:</u>				
CNY70,933,000	USD10,000,000	26/08/2024	Bank of China (Hong Kong) Limited	(1,658,306)
CNY180,000,000	USD24,891,789	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	(1,119,716)
CNY155,000,000	USD21,440,823	24/07/2024	JPMORGAN CHASE BANK, N.A. HK	(1,009,505)
CNY180,000,000	USD25,040,691	24/10/2024	JPMORGAN CHASE BANK, N.A. HK	(913,332)
CNY35,489,500	USD5,000,000	26/08/2024	Bank of China (Hong Kong) Limited	(806,153)
USD3,639,599	CNY26,500,000	24/07/2024	STANDARD CHARTERED BANK (HK) Ltd	(17,259)
				<u>(5,524,271)</u>

*Futures contracts*

<b>Description</b>	<b>Underlying assets</b>	<b>Counterparty</b>	<b>RMB</b>
<u>Financial assets:</u>			
10-YEAR US TREASURY NOTE FUTURE (CBT) SEP2024	10-YEAR US TREASURY NOTE	Huatai (Hong Kong) Futures Limited	231,980
US TREASURY LONG BOND FUTURE (CBT) SEP2024	LONG BOND US TREASURY NOTE	Huatai (Hong Kong) Futures Limited	269,808
			<u>501,788</u>

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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PERFORMANCE TABLE (UNAUDITED)

Net asset value attributable to unitholders  
(calculated in accordance with International Financial Reporting Standards)

	<b>Net assets value per unit</b>	<b>Net asset attributable to unitholders</b>
As at 30 June 2024		
- Class I-ACC-RMB	RMB 10.4538	RMB 101,429,978
- Class I-ACC-USD (Hedged)	USD 10.8701	RMB 282,338,901
- Class A-DIST-HKD	HKD 8.5466	RMB 6,232,760
- Class A-DIST-HKD (Hedged)	HKD 9.5928	RMB 1,561,142
- Class A-ACC-HKD	HKD 9.4521	RMB 90,863
- Class A-ACC-HKD (Hedged)	HKD 10.4792	RMB 285,984
- Class A-ACC-RMB	RMB 10.3789	RMB 55,052,909
- Class A-DIST-RMB	RMB 9.3851	RMB 105,153,080
- Class A-DIST-USD	USD 8.5901	RMB 1,312,787
- Class A-ACC-USD (Hedged)	USD 10.7707	RMB 15,078,614
- Class A-DIST-USD (Hedged)	USD 9.6970	RMB 5,071,112
As at 31 December 2023		
- Class I-ACC-RMB	RMB 10.5023	RMB 144,211,425
- Class I-ACC-USD (Hedged)	USD 10.8142	RMB 225,790,122
- Class A-DIST-HKD	HKD 9.0343	RMB 6,574,355
- Class A-DIST-HKD (Hedged)	HKD 9.7977	RMB 25,447,416
- Class A-ACC-HKD	HKD 9.7428	RMB 119,225
- Class A-ACC-HKD (Hedged)	HKD 10.5069	RMB 279,952
- Class A-ACC-RMB	RMB 10.4450	RMB 55,941,046
- Class A-DIST-RMB	RMB 9.6855	RMB 117,647,069
- Class A-DIST-USD	USD 9.0776	RMB 1,398,016
- Class A-ACC-USD (Hedged)	USD 10.7308	RMB 15,036,308
- Class A-DIST-USD (Hedged)	USD 9.9092	RMB 6,896,279
As at 31 December 2022		
- Class I-ACC-RMB	RMB 10.2155	RMB 130,282,973
- Class I-ACC-USD (Hedged)	USD 10.2647	RMB 142,066,153
- Class A-DIST-HKD	USD 9.5251	RMB 3,833,129
- Class A-DIST-HKD (Hedged)	HKD 9.9267	RMB 1,370,329
- Class A-ACC-HKD	HKD 9.7682	RMB 104,510
- Class A-ACC-HKD (Hedged)	HKD 10.2042	RMB 178,902
- Class A-ACC-RMB	RMB 10.2032	RMB 52,268,063
- Class A-DIST-RMB	RMB 9.9287	RMB 29,484,959
- Class A-DIST-USD	USD 9.5877	RMB 2,339,315
- Class A-ACC-USD (Hedged)	USD 10.2495	RMB 356,784
- Class A-DIST-USD (Hedged)	USD 9.9310	RMB 4,606,349

CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
(a sub-fund of ChinaAMC Select Fund)

PERFORMANCE TABLE (UNAUDITED) (CONTINUED)

Highest issue price and lowest redemption price per unit<sup>1</sup>  
(calculated in accordance with Explanatory Memorandum)

	<b>Highest issue price per unit</b>	<b>Lowest redemption price per unit</b>
For the period from 1 January 2024 to 30 June 2024 (Unaudited)		
- Class I-ACC-USD	USD 9.3417	USD 9.3172
- Class I-ACC-RMB	RMB 10.5354	RMB 10.3336
- Class I-ACC-USD (Hedged)	USD 10.9405	USD 10.7108
- Class A-DIST-HKD	HKD 9.0102	HKD 8.5404
- Class A-DIST-HKD (Hedged)	HKD 9.8259	HKD 9.5944
- Class A-ACC-HKD	HKD 9.7169	HKD 9.4053
- Class A-ACC-HKD (Hedged)	HKD 10.5532	HKD 10.3716
- Class A-ACC-RMB	RMB 10.4622	RMB 10.2665
- Class A-DIST-RMB	RMB 9.6819	RMB 9.3867
- Class A-DIST-USD	USD 9.0493	USD 8.5844
- Class A-ACC-USD (Hedged)	USD 10.8432	USD 10.6269
- Class A-DIST-USD (Hedged)	USD 9.9084	USD 9.6912
For the year ended 31 December 2023 (Audited)		
- Class I-ACC-RMB	RMB 10.5091	RMB 10.1573
- Class I-ACC-USD (Hedged)	USD 10.8174	USD 10.2802
- Class A-DIST-HKD	HKD 9.9921	HKD 8.6113
- Class A-DIST-HKD (Hedged)	HKD 10.1009	HKD 9.5789
- Class A-ACC-HKD	HKD 10.2471	HKD 9.1699
- Class A-ACC-HKD (Hedged)	HKD 10.5102	HKD 10.1550
- Class A-ACC-RMB	RMB 10.4522	RMB 10.1090
- Class A-DIST-RMB	RMB 10.0863	RMB 9.4927
- Class A-DIST-USD	USD 9.9987	USD 8.6368
- Class A-ACC-USD (Hedged)	USD 10.7342	USD 10.2645
- Class A-DIST-USD (Hedged)	USD 10.1232	USD 9.6702
For the period from 9 June 2022 (date of inception) to 31 December 2022 (Audited)		
- Class I-ACC-USD	USD 10.0277	USD 9.1534
- Class I-ACC-RMB	RMB 10.2401	RMB 10.0000
- Class I-ACC-USD (Hedged)	USD 10.2805	USD 10.0000
- Class A-DIST-HKD	HKD 10.0180	HKD 9.0272
- Class A-DIST-HKD (Hedged)	HKD 10.1311	HKD 9.8753
- Class A-ACC-HKD	HKD 10.0180	HKD 9.1419
- Class A-ACC-HKD (Hedged)	HKD 10.2085	HKD 9.9876
- Class A-ACC-RMB	RMB 10.2217	RMB 10.0000
- Class A-DIST-RMB	RMB 10.1570	RMB 9.9330
- Class A-DIST-USD	USD 10.0217	USD 9.0267
- Class A-ACC-USD (Hedged)	USD 10.2667	USD 9.9959
- Class A-DIST-USD (Hedged)	USD 10.1401	USD 9.8827

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



CHINAAMC SELECT RMB INVESTMENT GRADE INCOME FUND  
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RECONCILIATION OF NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (UNAUDITED)

As at 30 June 2024

	RMB
Net assets attributable to unitholders (calculated in accordance with Explanatory Memorandum)	573,704,069
Adjustment for formation costs	(95,939)
Adjustment for unsettled capital transactions	<u>-</u>
Net assets attributable to unitholders (calculated in accordance with International Financial Reporting Standards)	<u>573,608,130</u>
Net assets attributable to unitholders (per unit) (calculated in accordance with Explanatory Memorandum)	
- Class I-ACC-RMB	RMB 10.4555
- Class I-ACC-USD (Hedged)	USD 10.8719
- Class A-DIST-HKD	HKD 8.5481
- Class A-DIST-HKD (Hedged)	HKD 9.5944
- Class A-ACC-HKD	HKD 9.4536
- Class A-ACC-HKD (Hedged)	HKD 10.4809
- Class A-ACC-RMB	RMB 10.3806
- Class A-DIST-RMB	RMB 9.3867
- Class A-DIST-USD	USD 8.5915
- Class A-ACC-USD (Hedged)	USD 10.7725
- Class A-DIST-USD (Hedged)	USD 9.6986
Net assets attributable to unitholders (per unit) (calculated in accordance with International Financial Reporting Standards)	
- Class I-ACC-RMB	RMB 10.4538
- Class I-ACC-USD (Hedged)	USD 10.8701
- Class A-DIST-HKD	HKD 8.5466
- Class A-DIST-HKD (Hedged)	HKD 9.5928
- Class A-ACC-HKD	HKD 9.4521
- Class A-ACC-HKD (Hedged)	HKD 10.4792
- Class A-ACC-RMB	RMB 10.3789
- Class A-DIST-RMB	RMB 9.3851
- Class A-DIST-USD	USD 8.5901
- Class A-ACC-USD (Hedged)	USD 10.7707
- Class A-DIST-USD (Hedged)	USD 9.6970

