

ChinaAMC Investment Trust
**ChinaAMC Mackenzie Global Strategic
Income Fund**

Unaudited Semi-Annual Report

For the six months ended
30 June 2021



华夏基金
ChinaAMC

**CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND
- A SUB-FUND OF CHINAAMC INVESTMENT TRUST**

UNAUDITED SEMI-ANNUAL REPORT

FOR THE SIX MONTHS ENDED 30 JUNE 2021

**CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF
CHINAAMC INVESTMENT TRUST**

FOR THE PERIOD FROM 1 JANUARY 2021 TO 30 JUNE 2021

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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 explanatory memorandum of the Sub-Fund which is available at our website: (<http://www.chinaamc.com.hk/en/products>).

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

**CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF
CHINAAMC INVESTMENT TRUST**

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

Mr. Yang Minghui
Ms. Li Yimei
Mr. Gan Tian
Mr. Li Fung Ming

Investment Adviser

Mackenzie Financial Corporation
180 Queen Street West
Toronto, Ontario
M5V-3K1
Canada

Trustee

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

Custodian and Administrator

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

Transfer Agent

Citicorp Financial Services Limited
9/F, Citi Tower
One Bay East
83 Hoi Bun Road
Kwun Tong, Kowloon
Hong Kong

Legal Counsel to the Manager

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

Auditor

PricewaterhouseCoopers
22/F, Prince's Building
Central, Hong Kong

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

REPORT OF THE MANAGER TO THE UNITHOLDERS

Market Review and Outlook

The race between containing the COVID-19 virus and its variants versus vaccine rollout and efficacy is being won by the miraculous work of scientists and health care workers. However, equity markets and commodity prices have moved a long way toward pricing in this optimistic scenario.

While “peak everything” may be near, the size of the mountain matters. There is still growth in economic activity and earnings, but the rate of change is moderating. Markets prefer positive and growing data – but they can live with stabilizing metrics. It is just that stability generally does not drive the kinds of double-digit appreciation in stock prices we have seen – it likely leads to more modest gains.

The environment is likely to remain supportive as monetary policy is only beginning to tighten at the margin. It remains very accommodative. Fiscal spending is poised to continue flowing, and pent-up savings should be released as people venture out. There is also the elongated inventory cycle due to the surge in demand for goods while services were significantly restricted during the pandemic lockdowns. Businesses are likely have a long way to go to restock inventories, and this is positive for sustainable demand.

Equity Highlights

During Q1 2021, stock markets rose across the board, and while it was not a straight line, many of the trends that began with the highly successful vaccine announcements in November continued. Value sector continued to outperform growth sector, and the shares of more asset-intensive, financially leveraged and economically sensitive companies have significantly outperformed over the last five months. The second quarter saw the renewed outperformance of long duration sectors such as Information Technology sector and Healthcare. The value rally reversed to some extent in Q2-2021, as up until then the least expensive quintile of stocks outperformed the most expensive quintile by almost 1500 basis points.

Within the equity sleeve, security selection in Materials and Consumer Staples was most helpful to the fund’s performance. Also contributing was the underweight allocation to the Utilities sector. Detracting from performance was security selection in Financials and Consumer Discretionary. From a country perspective, stock selection in Denmark contributed to relative performance the most, while stock selection in Germany and overweight allocation to China detracted from relative performance.

**CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF
CHINAAMC INVESTMENT TRUST**

REPORT OF THE MANAGER TO THE UNITHOLDERS (CONTINUED)

Equity Highlights (continued)

Some of the larger stock positions sold from the fund during the first six months included DuPont de Nemours Inc., Unilever PLC, British American Tobacco PLC and 3M Co. New positions initiated included Union Pacific, Stanley Black & Decker, Alphabet Inc., Facebook, Amazon and Marathon Petroleum.

At the sector level, the equity sleeve's exposure was increased in Financials, Energy and Communication Services, while the exposure to Information Technology, Consumer Staples and Healthcare was reduced. At a country level, the equity sleeve's exposure to the US and Canada increased while exposure to the United Kingdom, Japan and China was reduced.

China Asset Management (Hong Kong) Limited
16 August 2021

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**STATEMENT OF FINANCIAL POSITION
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>As at 30 June 2021 (unaudited)</i>	<i>As at 31 December 2020 (audited)</i>
Assets		
Cash and cash equivalents	\$ 951,450	\$ 498,944
Margin accounts	100,118	23,985
Financial assets at fair value through profit or loss	10,276,685	10,503,477
Amounts due from brokers	2,851	-
Other receivables and prepayments	48,694	42,805
Dividend receivable	4,134	7,286
Total assets	<u>\$ 11,383,932</u>	<u>\$ 11,076,497</u>
Liabilities		
Financial liabilities at fair value through profit or loss	\$ 56,103	\$ 78,572
Amounts due to brokers	4,324	48,929
Accruals and other payables	144,742	162,135
Margin overdrafts	7	-
Total liabilities (excluding net assets attributable to unitholders)	<u>\$ 205,176</u>	<u>\$ 289,636</u>
Net assets attributable to unitholders	<u>\$ 11,178,756</u>	<u>\$ 10,786,861</u>
Total number of units in issue		
Class I (USD units)	<u>903,528</u>	<u>903,528</u>
Net asset value per unit in local currency		
Class I (USD units)	<u>USD 12.372</u>	<u>USD 11.939</u>

Note: The semi-annual report of the sub-funds have been prepared in accordance with the same accounting policies adopted in the 2020 annual financial statements.

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**STATEMENT OF COMPREHENSIVE INCOME
FOR THE SIX MONTHS ENDED 30 JUNE 2021**

(Expressed in United States dollars)

	<i>For the six months ended 30 June 2021 (unaudited)</i>	<i>For the six months ended 30 June 2020 (unaudited)</i>
Interest income on cash and cash equivalents	\$ -	\$ 1,130
Interest income on financial assets at fair value through profit or loss	66,673	57,528
Dividend income	71,126	58,182
Net gain/(loss) on financial instruments at fair value through profit or loss	405,537	(183,546)
Other income	5,978	8,106
Net foreign exchange (loss)/gain	(4,852)	10,970
Total income/(loss)	\$ 544,462	\$ (47,630)
Management fee	\$ (54,397)	\$ (47,588)
Audit fee	(13,857)	(13,902)
Trustee and Custodian fee	(35,704)	(35,803)
Financial statements preparation fee	(4,959)	(4,973)
Legal and professional fee	-	(719)
Bank charges	(117)	(101)
Interest expense	(168)	(184)
Transaction costs	(23,575)	(13,094)
Others	(2,835)	(2,075)
Total operating expenses	\$ (135,612)	\$ (118,439)
Profit/(loss) before tax	\$ 408,850	\$ (166,069)
Withholding tax expense	(16,955)	(17,297)
Increase/(decrease) in net assets attributable to unitholders from operations for the period	\$ 391,895	\$ (183,366)

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS FOR THE SIX MONTHS ENDED 30 JUNE 2021

(Expressed in United States dollars)

	<i>For the six months ended 30 June 2021 (unaudited)</i>	<i>For the six months ended 30 June 2020 (unaudited)</i>
Balance at the beginning of the period	\$ 10,786,861	\$ 9,927,213
Transactions with unitholders		
Subscription	\$ -	\$ -
Redemption	\$ -	\$ -
Total transactions with unitholders	\$ -	\$ -
Increase/(decrease) in net assets attributable to unitholders from operations for the period	\$ 391,895	\$ (183,366)
Balance at the end of the period	\$ 11,178,756	\$ 9,743,847
Units issued and redeemed		
Number of units:		
	<i>For the six months ended 30 June 2021 (unaudited) Class I USD units</i>	<i>For the six months ended 30 June 2020 (unaudited) Class I USD units</i>
Balance at the beginning of the period	903,528	903,528
Subscription of units during the period	-	-
Redemption of units during the period	-	-
Balance at the end of the period	903,528	903,528

**CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF
CHINAAMC INVESTMENT TRUST**

**STATEMENT OF CASH FLOWS
FOR THE SIX MONTHS ENDED 30 JUNE 2021**

(Expressed in United States dollars)

	<i>For the six months ended 30 June 2021 (unaudited)</i>	<i>For the six months ended 30 June 2020 (unaudited)</i>
Operating activities		
Increase/(decrease) in net assets attributable to unitholders from operations for the period	\$ 391,895	\$ (183,366)
Adjustments for:		
Interest income	(66,673)	(58,658)
Dividend income	(71,126)	(58,182)
Interest expense	168	184
Withholding tax expenses	16,955	17,297
Operating profit/(loss) before changes in working capital	\$ 271,219	\$ (282,725)
Decrease in financial assets at fair value through profit or loss	226,792	551,078
(Decrease)/increase in financial liabilities at fair value through profit or loss	(22,469)	7,133
Increase in amounts due from brokers	(2,851)	(27,268)
Increase in other receivables and prepayments	(5,889)	(8,101)
(Increase)/decrease in margin accounts	(76,133)	72,330
(Decrease)/increase in amounts due to brokers	(44,605)	131,969
Increase/(decrease) in margin overdrafts	7	(1,960)
(Decrease)/increase in accruals and other payables	(17,393)	30,997
Interest received, net of withholding tax paid	65,237	55,670
Dividend received, net of withholding tax paid	58,759	48,049
Net cash generated from operating activities	\$ 452,674	\$ 577,172

**CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF
CHINAAMC INVESTMENT TRUST**

**STATEMENT OF CASH FLOWS (CONTINUED)
FOR THE SIX MONTHS ENDED 30 JUNE 2021**

(Expressed in United States dollars)

	<i>For the six months ended 30 June 2021 (unaudited)</i>	<i>For the six months ended 30 June 2020 (unaudited)</i>
Financing activities		
Interest paid	\$ (168)	\$ (184)
Net cash used in financing activities	<u>\$ (168)</u>	<u>\$ (184)</u>
Net increase in cash and cash equivalents	\$ 452,506	\$ 576,988
Cash and cash equivalents at the beginning of the period	<u>498,944</u>	<u>60,894</u>
Cash and cash equivalents at the end of the period	<u>\$ 951,450</u>	<u>\$ 637,882</u>
Analysis of cash and cash equivalents		
Cash at bank	<u>\$ 951,450</u>	<u>\$ 637,882</u>

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

INVESTMENT PORTFOLIO (UNAUDITED)

AS AT 30 JUNE 2021

(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss			
Listed equities			
Canada listed equities			
BCE INC BCECN 3.018 PERP	78	1,150	0.01
BROOKFIELD RENEW BEPUCN 5 3/4 PERP	4	82	0.00
BROOKFIELD RENEW BEPUCN 5 PERP	119	2,446	0.02
CENOVUS ENERGY CVECN 3.935 PERP	300	5,427	0.05
CENOVUS ENERGY CVECN 4.689 PERP	100	1,777	0.02
LOBLAW CO LTD LCN 5.3 PERP	13	277	0.00
TC ENERGY CORP	266	5,482	0.05
TRANSALTA CORP TACN 2.709 PERP	98	1,124	0.01
TRANSALTA CORP TACN 4.027 PERP	20	301	0.00
WESTCOAST ENERGY SE 5.2 PERP	23	471	0.01
		<u>18,537</u>	<u>0.17</u>
Denmark listed equities			
NOVO-NORDISK A/S-B	886	74,237	0.66
		<u>74,237</u>	<u>0.66</u>
France listed equities			
AIR LIQUIDE SA	470	82,302	0.74
EUROFINS SCIENTIFIC	405	46,300	0.41
LVMH MOET HENNESSY LOUIS VUITTON SE	58	45,486	0.41
PERNOD RICARD ACT	140	31,080	0.28
SAFRAN SA	581	80,559	0.72
		<u>285,727</u>	<u>2.56</u>
Germany listed equities			
DEUTSCHE BOERSE AG	659	115,038	1.03
SAP SE	686	96,680	0.86
VONOVIA SE	1,276	82,500	0.74
		<u>294,218</u>	<u>2.63</u>
Hong Kong listed equities			
AIA GROUP LTD USD1.00	4,329	53,793	0.48
HONG KONG EXCHANGES & CLEAR	1,497	89,213	0.80

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Listed equities (continued)			
Hong Kong listed equities (continued)			
TENCENT HOLDINGS LTD	653	49,106	0.44
		<u>192,112</u>	<u>1.72</u>
Japan listed equities			
JAPAN EXCHANGE GROUP INC	2,817	62,690	0.56
KEYENCE CORPORATION	85	42,940	0.38
OTSUKA CORP NPV	1,072	56,309	0.50
SONY GROUP CORP	969	94,421	0.85
		<u>256,360</u>	<u>2.29</u>
Netherlands listed equities			
HEINEKEN HOLDING NV -A	567	57,121	0.51
KONINKLIJKE PHILIPS NV	774	38,358	0.34
WOLTERS KLUWER CVA EUR0.12	778	78,165	0.70
		<u>173,644</u>	<u>1.55</u>
Spain listed equities			
AMADEUS IT GROUP SA	1,032	72,599	0.65
		<u>72,599</u>	<u>0.65</u>
Sweden listed equities			
ATLAS COPCO AB-A SHS	744	45,586	0.41
		<u>45,586</u>	<u>0.41</u>
Switzerland listed equities			
NESTLE S A SHS	1,064	132,627	1.19
ROCHE HOLDING AG-GENUSSCHEIN	309	116,516	1.04
SIKA AG-BR	234	76,578	0.68
		<u>325,721</u>	<u>2.91</u>

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Listed equities (continued)			
The United States of America listed equities			
ABBVIE INC	870	97,997	0.88
ALPHABET INC-CL A	30	73,254	0.66
ALTRIA GROUP INC	1,820	86,778	0.78
AON PLC	395	94,310	0.84
APPLE INC	724	99,159	0.89
AUTOMATIC DATA PROCESS COM	62	12,314	0.11
BANK OF AMERICA CORP	2,510	103,487	0.93
BECTON DICKINSON AND CO	383	93,142	0.83
BLACKSTONE GROUP INC/THE	1,506	146,293	1.31
BROADCOM INC	152	72,480	0.65
CHEVRON CORP COM USD0.75	890	93,219	0.83
CME GROUP INC	469	99,747	0.89
COCA COLA CO COM	1,925	104,162	0.93
COLGATE-PALMOLIVE CO	200	16,270	0.15
CORTEVA INC-W/I	1,720	76,282	0.68
DISNEY WALT CO COM DISNEY	255	44,821	0.40
EMERSON ELEC CO COM	976	93,930	0.84
EQUIFAX INC COM	279	66,823	0.60
FACEBOOK INC-A COM USD0.000006 CL 'A'	200	69,542	0.62
HONEYWELL INTL INC COM	377	82,695	0.74
J P MORGAN CHASE & CO COM	1,407	218,845	1.96
JOHNSON & JOHNSON COM	679	111,858	1.00
LINDE PLC LIN	219	63,313	0.57
LOCKHEED MARTIN CORP COM	219	82,859	0.74
MARATHON PETROLEUM COM USD0.01	1,715	103,620	0.93
MCDONALDS CORP COM	206	47,584	0.43
MEDTRONIC PLC	577	71,623	0.64
MICROSOFT CORP	798	216,178	1.93
MOODYS CORP COM	84	30,439	0.27
MOTOROLA SOLUTIONS INC	367	79,584	0.71
NEW ORIENTAL EDUCATIO-SP ADR	4,790	39,230	0.35
NIKE INC CL B	207	31,979	0.29
PEPSICO INC COM	320	47,414	0.42
PHILIP MORRIS INTERNAT NPV	1,403	139,051	1.24
S&P GLOBAL INC	199	81,680	0.73
SHERWIN WILLIAMS CO COM	228	62,119	0.56
STARBUCKS CORP COM	414	46,289	0.41

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Listed equities (continued)			
The United States of America listed equities (continued)			
TEXAS INSTRS INC COM	431	82,881	0.74
UNION PAC CORP COM	320	70,378	0.63
US BANCORP COM NEW	1,890	107,673	0.96
VISA INC-CLASS A SHARES COM STK USD0.000	416	97,269	0.87
		<u>3,458,571</u>	<u>30.94</u>
United Kingdom listed equities			
DIAGEO PLC	1,582	75,639	0.68
		<u>75,639</u>	<u>0.68</u>
Quoted debt securities			
<i>Denominated in Australian dollar</i>			
APPLE INC AAPL 3.35 01/10/24	20,000	16,272	0.14
SO AUST GOV FIN SAFA 3 05/24/28	60,000	50,059	0.45
		<u>66,331</u>	<u>0.59</u>
<i>Denominated in Brazilian Real</i>			
NOTA DO TESOURO NACIONAL 10% 01JAN2029	350	74,102	0.66
NOTA DO TESOURO NACIONAL 10% 01JAN2031	200	42,077	0.38
		<u>116,179</u>	<u>1.04</u>
<i>Denominated in Canadian dollar</i>			
407 INTL INC ETRHWY 1.8 05/22/25	5,000	4,124	0.04
407 INTL INC ETRHWY 3.14 03/06/30	10,000	8,799	0.08
407 INTL INC ETRHWY 3.65 09/08/44	3,000	2,633	0.02
407 INTL INC ETRHWY 3.67 03/08/49	10,000	8,867	0.08
407 INTL INC ETRHWY 3.72 05/11/48	35,000	31,121	0.28
ALGONQUIN PWR CO AQNCN 2.85 07/15/31	5,000	4,134	0.04
ALTAGAS LTD ALACN 2.166 03/16/27	5,000	4,054	0.04

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Quoted debt securities (continued)			
<i>Denominated in Canadian dollar (continued)</i>			
ARC RESOURCES LT ARXCN 2.354 03/10/26	4,000	3,281	0.03
ARC RESOURCES LT ARXCN 3.465 03/10/31	4,000	3,339	0.03
ATHENE GLOBAL FU ATH 2.1 09/24/25	10,000	8,227	0.07
ATHENE GLOBAL FU ATH FLOAT 04/09/24	8,000	6,460	0.06
BANK OF AMER CRP BAC 2.598 04/04/29	5,000	4,157	0.04
BCE INC BCECN 2.45 PERP	38	562	0.01
BCE INC BCECN 3.61 PERP	92	1,380	0.01
BCI QUADREAL REA BCIMCR 1.056 03/12/24	2,000	1,620	0.01
BCI QUADREAL REA BCIMCR 1.073 02/04/26	3,000	2,381	0.02
BCI QUADREAL REALTY 1.747% 24JUL2030	5,000	3,915	0.03
BELL CANADA BCECN 1.65 08/16/27	10,000	7,909	0.07
BELL CANADA BCECN 2.2 05/29/28	5,000	4,046	0.04
BELL CANADA BCECN 2.9 09/10/29	5,000	4,200	0.04
BRIT COLUMBIA BRCOL 1.55 06/18/31	10,000	7,771	0.07
BROOKFIELD ASSET BAMACN 4.8 PERP	56	1,162	0.01
BROOKFIELD RENEW BAMREP 3.33 08/13/50	10,000	7,849	0.07
BROOKFIELD RENEW BAMREP 3.38 01/15/30	10,000	8,833	0.08
BROOKFIELD RENEW BAMREP 4 1/4 01/15/29	55,000	51,444	0.46
BROOKFIELD RENEW BAMREP 4.29 11/05/49	10,000	9,197	0.08
BROOKFIELD RENEW BEPUCN 5 PERP	46	951	0.01
BROOKFLD INF ULC BIP 2.855 09/01/32	10,000	8,012	0.07
BROOKFLD INF ULC BIP 3.41 10/09/29	20,000	17,157	0.15
BROOKFLD REN ENG BAMREP 3.63 01/15/27	3,000	2,672	0.02
CAN HOUSING TRUS CANHOU 1.95 12/15/25	40,000	33,479	0.30
CAN IMPERIAL BK CM 1.96 04/21/31	7,000	5,677	0.05

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Quoted debt securities (continued)			
<i>Denominated in Canadian dollar (continued)</i>			
CANADA-GOV'T CAN 2 12/01/51	28,000	23,478	0.21
CANADA-GOV'T WI CANW 0 1/2 12/01/30	5,000	3,724	0.03
CANADA-GOV'T WI CANW 1 1/2 06/01/30	8,000	6,420	0.06
CANADIAN NATL RE CNQCN 2 1/2 01/17/28	10,000	8,260	0.07
CANADIAN PACIFIC RAILWAY 3.15% 13MAR2029	5,000	4,361	0.04
CENOVUS ENERGY CVECN 3 1/2 02/07/28	5,000	4,293	0.04
CORDELIO AMALCO CRDPOW 4.087 06/30/34	50,000	39,700	0.35
CORUS ENTER INC CJRCN 5 05/11/28	1,000	820	0.01
CPPIB CAPITAL CPPIBC 1.95 09/30/29	20,000	16,481	0.15
CROMBIE REAL EST CRRUCN 3.917 06/21/27	10,000	8,736	0.08
DREAM IND REIT DIRUCN 1.662 12/22/25	2,000	1,614	0.01
DREAM IND REIT DIRUCN 2.057 06/17/27	3,000	2,416	0.02
EMPIRE COMMUNIT EMPRCC 7 3/8 12/15/25	10,000	8,504	0.08
EMPIRE LIFE INSU ELFCN 3 5/8 04/17/81	1,000	825	0.01
ENBRIDGE INC ENBCN 2.44 06/02/25	5,000	4,173	0.04
ENBRIDGE INC ENBCN 5 3/8 09/27/77	25,000	21,546	0.19
ENBRIDGE INC ENBCN 6 5/8 04/12/78	30,000	27,779	0.25
ENERGIR INC GZMCN 2.1 04/16/27	10,000	8,263	0.07
ENMAX CORP ENMAXC 3.331 06/02/25	3,000	2,569	0.02
EPCOR UTILITIES EPCOR 2.899 05/19/50	10,000	7,699	0.07
EPCOR UTILITIES EPCOR 3.106 07/08/49	10,000	8,106	0.07
FAIRFAX FINL HLD FFHCN 3.95 03/03/31	8,000	6,796	0.06
FORESTERS FINL FRSTRS 2.885 10/15/35	5,000	4,113	0.04
FORTIFIED TRUST FORTFD 2.34 01/23/23	40,000	33,445	0.30
GIBSON ENERGY GEICN 3.6 09/17/29	15,000	13,023	0.12
GIBSON ENERGY GEICN 5 1/4 12/22/80	15,000	12,357	0.11
GOLDMAN SACHS GP GS 2.013 02/28/29	9,000	7,211	0.06
GOLDMAN SACHS GP GS FLOAT 04/29/25	9,000	7,278	0.06

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
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(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Quoted debt securities (continued)			
<i>Denominated in Canadian dollar (continued)</i>			
HEATHROW FNDG HTHROW 2.694 10/13/27	5,000	4,134	0.04
HONDA CANADA FIN HNDA 1.337 03/17/26	10,000	8,002	0.07
HONDA CANADA FIN HNDA 1.646 02/25/28	10,000	7,972	0.07
HYDRO ONE INC HYDONE 1.69 01/16/31	10,000	7,717	0.07
HYDRO ONE INC HYDONE 2.54 04/05/24	10,000	8,443	0.08
HYDRO ONE LTD HYDONE 1.41 10/15/27	5,000	3,939	0.03
HYUNDAI CAP CAN HYNMTR 2.008 05/12/26	3,000	2,436	0.02
INTACT FINANCIAL IFCCN 2.179 05/18/28	3,000	2,449	0.02
INTACT FINANCIAL IFCCN 4 1/8 03/31/81	1,000	838	0.01
INTER PIPELINE L IPLCN 6 7/8 03/26/79	10,000	9,146	0.08
INTER PIPELINE LTD FRN 19NOV2079	10,000	8,985	0.08
IVANHOE CMB II IVANCA 2.909 06/27/23	40,000	33,515	0.30
JPMORGAN CHASE JPM 1.896 03/05/28	9,000	7,294	0.06
KEYERA CORP KEYCN 3.959 05/29/30	10,000	8,687	0.08
KEYERA CORP KEYCN 5.95 03/10/81	3,000	2,536	0.02
KEYERA CORP KEYCN 6 7/8 06/13/79	5,000	4,473	0.04
LOBLAW CO LTD LCN 2.284 05/07/30	10,000	7,985	0.07
LOBLAW CO LTD LCN 4.488 12/11/28	10,000	9,309	0.08
LOWER MATTAGAMI LOWMAT 2.433 05/14/31	4,000	3,304	0.03
MANULIFE BK CAN MFCCN 1.337 02/26/26	5,000	4,017	0.04
MORGAN STANLEY MS FLOAT 03/21/25	10,000	8,082	0.07
NATL GRID ELECT NGGLN 2.301 06/22/29	6,000	4,846	0.04
NAV CANADA NAVCAN 2.063 05/29/30	10,000	8,075	0.07
NW REDWTR PRT/FI NWRWPT 2.8 06/01/31	8,000	6,448	0.06
OMERS FINANCE TR OMERFT 1.55 04/21/27	30,000	24,258	0.22
OMERS FINANCE TR OMERFT 2.6 05/14/29	10,000	8,519	0.08
ONTARIO POWER GENERATION 2.977% 13SEP2029	9,000	7,761	0.07
ONTARIO PROVINCE ONT 1.9 12/02/51	15,000	10,282	0.09

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
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(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Quoted debt securities (continued)			
<i>Denominated in Canadian dollar (continued)</i>			
ONTARIO TEACHERS ONTTFT 1.1 10/19/27	10,000	7,843	0.07
PARKLAND CORP/CA PKICN 3 7/8 06/16/26	11,000	9,018	0.08
PARKLAND CORP/CA PKICN 6 06/23/28	10,000	8,721	0.08
PEMBINA PIPELINE PPLCN 3.62 04/03/29	5,000	4,353	0.04
PEMBINA PIPELINE PPLCN 4.02 03/27/28	10,000	8,931	0.08
PSP CAPITAL INC 2.05% 15JAN2030	8,000	6,646	0.06
RELIANCE LP 2.68% 01DEC2027	10,000	8,220	0.07
RELIANCE LP RLNCE 2.67 08/01/28	4,000	3,283	0.03
SAGEN MI CANADA MICCN 3.261 03/05/31	3,000	2,465	0.02
SAGEN MI CANADA MICCN 4.95 03/24/81	2,000	1,649	0.01
SAPUTO INC SAPCN 1.415 06/19/26	10,000	7,901	0.07
SAPUTO INC SAPCN 2.242 06/16/27	4,000	3,256	0.03
SAPUTO INC SAPCN 2.297 06/22/28	2,000	1,618	0.01
SHAW COMMUNICAT SJRCN 2.9 12/09/30	5,000	4,050	0.04
SIENNA SENIOR SIACN 3.45 02/27/26	10,000	8,527	0.08
SUMMIT INDUSTRIA SMUUCN 2 1/4 01/12/27	2,000	1,632	0.01
SUN LIFE FINANCI SLFCN 3.6 06/30/81	5,000	4,057	0.04
SUN LIFE FINANCIAL INC FRN 01OCT2035	10,000	7,834	0.07
SUNCOR ENERGY SUCN 3.1 05/24/29	5,000	4,235	0.04
SUNCOR ENERGY SUCN 3.95 03/04/51	4,000	3,277	0.03
TELUS CORP 2.05% 07OCT2030	10,000	7,703	0.07
TELUS CORP TCN 2.85 11/13/31	5,000	4,056	0.04
TELUS CORP TCN 3.15 02/19/30	5,000	4,270	0.04
TELUS CORP TCN 4.1 04/05/51	10,000	8,371	0.07
THOMSON REUTERS CORP 2.239% 14MAY2025	10,000	8,311	0.07
TMX GROUP LTD XCN 2.016 02/12/31	2,000	1,581	0.01
TRANSCANADA PL TRPCN 3 09/18/29	5,000	4,214	0.04

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
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(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Quoted debt securities (continued)			
<i>Denominated in Canadian dollar (continued)</i>			
TRANSCANADA PL TRPCN 3.8 04/05/27	10,000	8,849	0.08
TRANSCANADA TRST TRPCN 4.2 03/04/81	8,000	6,445	0.06
TRANSCANADA TRST TRPCN 4.65 05/18/77	50,000	42,097	0.38
TRANSLINK SOUCOA 1.6 07/03/30	10,000	7,881	0.07
VENTAS CANADA FIN LTD 2.8% 12APR2024	10,000	8,432	0.08
VERIZON COMM INC VZ 2 1/2 05/16/30	10,000	8,093	0.07
VERIZON COMM INC VZ 2 3/8 03/22/28	5,000	4,114	0.04
VERIZON COMM INC VZ 4.05 03/22/51	2,000	1,708	0.02
VID LTD/VID LTEE QBRCN 3 5/8 06/15/28	5,000	4,073	0.04
VIDEOTRON LTD QBRCN 3 1/8 01/15/31	10,000	7,742	0.07
VIDEOTRON LTD QBRCN 4 1/2 01/15/30	10,000	8,525	0.08
WELLS FARGO CO WFC 2.975 05/19/26	5,000	4,257	0.04
WSP GLOBAL INC WSPCN 2.408 04/19/28	4,000	3,273	0.03
		<u>1,048,366</u>	<u>9.38</u>
<i>Denominated in Chilean Peso</i>			
TESORERIA PESOS BTPCL 4 1/2 03/01/26	30,000,000	43,759	0.39
TESORERIA PESOS BTPCL 4.7 09/01/30	30,000,000	42,334	0.38
		<u>86,093</u>	<u>0.77</u>
<i>Denominated in Czech Koruna</i>			
CZECH REPUBLIC CZGB FLOAT 04/18/23	1,500,000	70,732	0.63
		<u>70,732</u>	<u>0.63</u>
<i>Denominated in Euro</i>			
BELGIAN BGB 0.8 06/22/28	40,000	51,003	0.46
		<u>51,003</u>	<u>0.46</u>

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Quoted debt securities (continued)			
<i>Denominated in Indian Rupee</i>			
ASIAN DEV BANK ASIA 6.2 10/06/26	1,360,000	19,016	0.17
EURO BK RECON&DV EBRD 6 1/2 06/19/23	700,000	9,694	0.09
INTL FIN CORP IFC 6.3 11/25/24	2,000,000	27,948	0.25
		<u>56,658</u>	<u>0.51</u>
<i>Denominated in Israeli Shekel</i>			
MAKAM T-BILL MAKAM 0 12/08/21	1,300,000	398,961	3.57
		<u>398,961</u>	<u>3.57</u>
<i>Denominated in Mexican Peso</i>			
INTL FINANCE CORP 0% 22FEB2038	2,000,000	27,704	0.25
MBONO 8.5% 31MAY2029	2,900	16,094	0.14
MEXICAN BONOS MBONO 5 3/4 03/05/26	10,000	49,814	0.45
MEXICAN BONOS MBONO 7 1/2 06/03/27	21,200	111,525	1.00
MEXICAN BONOS MBONO 7 3/4 05/29/31	7,000	37,278	0.33
MEXICAN BONOS MBONO 8 11/07/47	10,000	53,067	0.47
		<u>295,482</u>	<u>2.64</u>
<i>Denominated in Norwegian Krone</i>			
OSLO KOMMUNE OSLO 0 05/06/26	1,000,000	117,446	1.05
		<u>117,446</u>	<u>1.05</u>
<i>Denominated in Polish Zloty</i>			
POLAND GOVT BOND POLGB FLOAT 11/25/22	90,000	23,710	0.21
		<u>23,710</u>	<u>0.21</u>
<i>Denominated in Russian Ruble</i>			
RUSSIA GOVT BOND -OFZ 6.9% 23MAY2029	3,079,000	42,251	0.38
RUSSIA-OFZ RFLB 7.65 04/10/30	5,000,000	72,286	0.64
		<u>114,537</u>	<u>1.02</u>

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
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(Expressed in United States dollars)

	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Quoted debt securities (continued)			
<i>Denominated in South African Rand</i>			
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	600,000	41,235	0.37
		<u>41,235</u>	<u>0.37</u>
<i>Denominated in United States Dollar</i>			
ALBERTSONS COS ACI 4 5/8 01/15/27	20,000	21,329	0.19
AMERICAN TOWER CORP 1.875% 15OCT2030	10,000	9,723	0.09
ARGENTINA ARGENT 0 1/8 07/09/35	60,000	19,132	0.17
ARGNT BONAR ARGBON 0 1/8 07/09/35	2,828	881	0.01
ARGNT BONAR ARGBON 1 07/09/29	105	37	0.00
AT&T INC 2.25% 01FEB2032	10,000	9,933	0.09
AT&T INC T FLOAT 03/25/24	5,000	5,017	0.04
BAHAMAS-COMMONW BAHAMA 5 3/4 01/16/24	200,000	211,587	1.89
BWAY HOLDING CO BWY 7 1/4 04/15/25	10,000	10,026	0.09
CANADIAN NATL RR CNRCN 3.65 02/03/48	30,000	33,823	0.30
CANADIAN PAC RR CP 4 06/01/28	30,000	34,233	0.31
CBS CORP CBS 2.9 01/15/27	30,000	32,329	0.29
CHARTER COMM OPT CHTR 4 1/2 02/01/24	30,000	33,247	0.30
CHARTER COMM OPT LLC/CAP 2.3% 01FEB2032	5,000	4,867	0.04
CHARTER COMM OPT LLC/CAP 2.8% 01APR2031	20,000	20,590	0.18
CLOROX CO CLX 3 1/2 12/15/24	30,000	32,666	0.29
COSTCO WHOLESALE CORP 1.375% 20JUN2027	10,000	10,085	0.09
CVS HEALTH CORP 3.7% 09MAR2023	4,000	4,256	0.04
EXXON MOBIL CORP XOM 2.61 10/15/30	10,000	10,610	0.09
FXI HOLDINGS FXIHLD 7 7/8 11/01/24	35,000	36,764	0.33
GFL ENVIRON INC GFLCN 3 1/2 09/01/28	10,000	10,159	0.09

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
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	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Quoted debt securities (continued)			
<i>Denominated in United States Dollar (continued)</i>			
HADRIAN MERGER HEARTL 8 1/2 05/01/26	10,000	10,579	0.09
HCA INC HCA 3 1/2 09/01/30	5,000	5,386	0.05
INTELSAT JACKSON INTEL 8 1/2 10/15/24	10,000	6,086	0.05
MASTERCARD INC MA 1.9 03/15/31	2,000	2,035	0.02
MCDONALD'S CORP MCD 3.8 04/01/28	30,000	34,312	0.31
MONDELEZ INT INC MDLZ 4 1/8 05/07/28	30,000	35,088	0.31
NINE ENERGY SVC NINE 8 3/4 11/01/23	10,000	5,343	0.05
PAYPAL HOLDING PYPL 1.35 06/01/23	10,000	10,193	0.09
PAYPAL HOLDING PYPL 2.65 10/01/26	10,000	10,799	0.10
PAYPAL HOLDINGS INC 2.3% 01JUN2030	10,000	10,397	0.09
PETROLEOS MEXICA PEMEX 6 1/2 01/23/29	30,000	31,698	0.28
PETROLEOS MEXICA PEMEX 6 1/2 03/13/27	80,000	85,939	0.77
SCENTRE GROUP TR SCGAU 3 3/4 03/23/27	30,000	33,303	0.30
SINCLAIR TELE SBGI 5 1/8 02/15/27	10,000	10,305	0.09
SUZANO AUSTRIA GMBH 3.75% 15JAN2031	10,000	10,654	0.10
SYSCO CORP SYY 3.55 03/15/25	30,000	32,979	0.29
T-MOBILE USA INC TMUS 2.55 02/15/31	10,000	10,221	0.09
T-MOBILE USA INC TMUS 3 1/2 04/15/25	5,000	5,459	0.05
T-MOBILE USA INC TMUS 3 3/4 04/15/27	10,000	11,139	0.10
TOYOTA MTR CORP TOYOTA 1.339 03/25/26	2,000	2,030	0.02
TSY INFL IX N/B TII 0 1/2 01/15/28	15,000	18,258	0.16
TSY INFL IX N/B TII 0 1/4 02/15/50	170,000	200,051	1.79
TSY INFL IX N/B TII 0 1/4 07/15/29	100,000	116,354	1.04

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**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
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	<i>Holdings</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)			
Quoted debt securities (continued)			
<i>Denominated in United States dollar (continued)</i>			
TSY INFL IX N/B TII 0 1/8 01/15/31	460,000	515,875	4.62
TSY INFL IX N/B TII 0 5/8 04/15/23	250,000	287,123	2.57
US TREASURY N/B T 0 1/4 10/31/25	275,000	269,120	2.41
VENTAS REALTY LP VTR 4 03/01/28	30,000	34,177	0.31
VERIZON COMM INC VZ 2.55 03/21/31	12,000	12,372	0.11
WALGREENS BOOTS WBA 3.2 04/15/30	10,000	10,762	0.10
WAL-MART STORES WMT 3 5/8 12/15/47	5,000	5,894	0.05
WELLS FARGO CO WFC 3.9 PERP	2,000	2,074	0.02
WELLTOWER INC WELL 4 1/8 03/15/29	5,000	5,737	0.05
YPF SOCIEDAD ANO YPF DAR 6.95 07/21/27	10,000	7,421	0.07
		<u>2,400,457</u>	<u>21.47</u>
Listed investment fund			
The United States of America listed investment fund			
CROWN CASTLE INTL CORP COM	347	67,700	0.61
		<u>67,700</u>	<u>0.61</u>

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
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(Expressed in United States dollars)

	<i>Counterparties</i>	<i>Underlying assets of financial derivative instruments</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)				
Forward foreign exchange contracts				
Purchase forward contract Bought AUD 12,000.00 Sold USD 9,009.31	Bank of Montreal	Currencies	-	0.00
Purchase forward contract Bought AUD 15,000.00 Sold USD 11,263.28	Bank of Montreal	Currencies	-	0.00
Purchase forward contract Bought BRL 50,000.00 Sold USD 9,544.72	Citibank N.A., New York Branch	Currencies	411	0.00
Purchase forward contract Bought CAD 72,000.00 Sold USD 58,143.20	Bank of Montreal	Currencies	-	0.00
Purchase forward contract Bought CHF 24,000.00 Sold USD 25,966.55	Bank of Montreal	Currencies	2	0.00
Purchase forward contract Bought CLP 24,000,000.00 Sold USD 32,822.76	Citibank N.A., New York Branch	Currencies	57	0.00
Purchase forward contract Bought COP 130,000,000.00 Sold USD 34,250.18	Citibank N.A., New York Branch	Currencies	330	0.00
Purchase forward contract Bought EUR 10,000.00 Sold USD 11,859.82	Bank of Montreal	Currencies	1	0.00
Purchase forward contract Bought GBP 2,000.00 Sold USD 2,763.11	Bank of Montreal	Currencies	-	0.00
Purchase forward contract Bought ILS 190,000.00 Sold USD 57,993.04	Citibank N.A., Hong Kong Branch	Currencies	419	0.00
Purchase forward contract Bought JPY 3,600,000.00 Sold USD 32,445.02	Bank of Montreal	Currencies	-	0.00
Purchase forward contract Bought JPY 400,000.00 Sold USD 3,604.09	Bank of Montreal	Currencies	-	0.00

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**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
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(Expressed in United States dollars)

	<i>Counterparties</i>	<i>Underlying assets of financial derivative instruments</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)				
Forward foreign exchange contracts (continued)				
Purchase forward contract Bought MXN 180,000.00 Sold USD 8,957.01	Citibank N.A., New York Branch	Currencies	74	0.00
Purchase forward contract Bought MXN 260,000.00 Sold USD 13,041.73	Citibank N.A., New York Branch	Currencies	2	0.00
Purchase forward contract Bought NOK 320,000.00 Sold USD 37,187.31	Bank of Montreal	Currencies	1	0.00
Purchase forward contract Bought SEK 270,000.00 Sold USD 31,571.90	Bank of Montreal	Currencies	1	0.00
Purchase forward contract Bought TWD 670,000.00 Sold USD 23,960.23	Citibank N.A., New York Branch	Currencies	87	0.00
Purchase forward contract Bought USD 1,053,383.50 Sold CAD 1,268,200.00	Bank of Montreal	Currencies	29,258	0.26
Purchase forward contract Bought USD 10,140.96 Sold BRL 50,000.00	Citibank N.A., New York Branch	Currencies	185	0.00
Purchase forward contract Bought USD 10,177.95 Sold HUF 3,000,000.00	Citibank N.A., New York Branch	Currencies	44	0.00
Purchase forward contract Bought USD 11,063.48 Sold IDR 160,000,000.00	Citibank N.A., New York Branch	Currencies	36	0.00
Purchase forward contract Bought USD 115,968.00 Sold AUD 150,000.00	Citibank N.A., Hong Kong Branch	Currencies	3,326	0.03
Purchase forward contract Bought USD 119,378.82 Sold NOK 1,000,000.00	Citibank N.A., Hong Kong Branch	Currencies	3,155	0.03
Purchase forward contract Bought USD 12,189.52 Sold EUR 10,000.00	Bank of Montreal	Currencies	329	0.00

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
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(Expressed in United States dollars)

	<i>Counterparties</i>	<i>Underlying assets of financial derivative instruments</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)				
Forward foreign exchange contracts (continued)				
Purchase forward contract Bought USD 15,222.98 Sold NZD 21,000.00	Bank of Montreal	Currencies	549	0.01
Purchase forward contract Bought USD 24,281.52 Sold TWD 670,000.00	Citibank N.A., New York Branch	Currencies	235	0.00
Purchase forward contract Bought USD 24,652.42 Sold CAD 30,000.00	Bank of Montreal	Currencies	426	0.01
Purchase forward contract Bought USD 26,247.61 Sold GBP 19,000.00	Bank of Montreal	Currencies	-	0.00
Purchase forward contract Bought USD 26,688.49 Sold CHF 24,000.00	Bank of Montreal	Currencies	720	0.01
Purchase forward contract Bought USD 3,638.11 Sold JPY 400,000.00	Bank of Montreal	Currencies	34	0.00
Purchase forward contract Bought USD 32,454.36 Sold SEK 270,000.00	Bank of Montreal	Currencies	881	0.01
Purchase forward contract Bought USD 33,106.03 Sold CAD 40,000.00	Bank of Montreal	Currencies	804	0.01
Purchase forward contract Bought USD 38,298.93 Sold NOK 320,000.00	Bank of Montreal	Currencies	1,111	0.01
Purchase forward contract Bought USD 4,901.52 Sold ZAR 70,000.00	Citibank N.A., New York Branch	Currencies	4	0.00
Purchase forward contract Bought USD 54,208.85 Sold EUR 45,000.00	Citibank N.A., New York Branch	Currencies	817	0.01
Purchase forward contract Bought USD 6,993.95 Sold AUD 9,000.00	Citibank N.A., Hong Kong Branch	Currencies	235	0.00

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Counterparties</i>	<i>Underlying assets of financial derivative instruments</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)				
Forward foreign exchange contracts (continued)				
Purchase forward contract Bought USD 61,141.20 Sold AUD 80,000.00	Citibank N.A., New York Branch	Currencies	1,077	0.01
Purchase forward contract Bought USD 80,082.14 Sold PHP 3,900,000.00	Citibank N.A., New York Branch	Currencies	206	0.00
Purchase forward contract Bought USD 9,252.95 Sold AUD 12,000.00	Bank of Montreal	Currencies	244	0.00
			<u>45,061</u>	<u>0.40</u>

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)

AS AT 30 JUNE 2021

(Expressed in United States dollars)

	<i>Expiration date</i>	<i>Contracts</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial assets at fair value through profit or loss (continued)				
Futures contracts¹				
EURO-BOBL FUTURE 09/08/21	8 September 2021	(2)	107	0.00
US 10 YR ULTRA FUTURE 09/21/21	21 September 2021	4	1,250	0.02
US 10YR NOTE FUTURE 09/21/21	21 September 2021	(1)	3	0.00
US ULTRA BOND 09/21/21	21 September 2021	(1)	1,423	0.01
			<u>2,783</u>	<u>0.03</u>
Options contract²				
PUT USD/CAD 09/15/2021 1.2	15 September 2021	550,000	1,000	0.01
			<u>1,000</u>	<u>0.01</u>

¹ The underlying assets of futures contracts are bonds and the counterparty of the future contracts is Citibank N.A., Hong Kong Branch.

² The underlying assets of options contracts are currencies and the counterparty of the options contracts is Citibank N.A., Hong Kong Branch.

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Counterparties</i>	<i>Underlying assets of financial derivative instruments</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial liabilities at fair value through profit or loss				
Forward foreign exchange contracts				
Purchase forward contract Bought AUD 70,000.00 Sold USD 54,373.90	Citibank N.A., Hong Kong Branch	Currencies	(1,808)	(0.02)
Purchase forward contract Bought AUD 80,000.00 Sold USD 62,116.24	Citibank N.A., New York Branch	Currencies	(2,052)	(0.02)
Purchase forward contract Bought BRL 110,000.00 Sold USD 22,073.73	Citibank N.A., New York Branch	Currencies	(425)	(0.00)
Purchase forward contract Bought CAD 30,000.00 Sold USD 24,330.31	Bank of Montreal	Currencies	(104)	(0.00)
Purchase forward contract Bought CAD 78,000.00 Sold USD 64,567.72	Bank of Montreal	Currencies	(1,578)	(0.02)
Purchase forward contract Bought CLP 8,000,000.00 Sold USD 11,039.05	Citibank N.A., New York Branch	Currencies	(55)	(0.00)
Purchase forward contract Bought COP 60,000,000.00 Sold USD 16,129.90	Citibank N.A., New York Branch	Currencies	(50)	(0.00)
Purchase forward contract Bought GBP 19,000.00 Sold USD 26,940.65	Bank of Montreal	Currencies	(693)	(0.01)
Purchase forward contract Bought HUF 3,000,000.00 Sold USD 10,493.72	Citibank N.A., New York Branch	Currencies	(360)	(0.00)
Purchase forward contract Bought IDR 160,000,000.00 Sold USD 11,144.39	Citibank N.A., New York Branch	Currencies	(117)	(0.00)
Purchase forward contract Bought IDR 480,000,000.00 Sold USD 32,847.46	Citibank N.A., New York Branch	Currencies	(16)	(0.00)
Purchase forward contract Bought INR 3,200,000.00 Sold USD 42,626.31	Citibank N.A., New York Branch	Currencies	(60)	(0.00)

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Counterparties</i>	<i>Underlying assets of financial derivative instruments</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial liabilities at fair value through profit or loss (continued)				
Forward foreign exchange contracts (continued)				
Purchase forward contract Bought KRW 25,000,000.00 Sold USD 22,452.74	Citibank N.A., New York Branch	Currencies	(254)	(0.00)
Purchase forward contract Bought NZD 21,000.00 Sold USD 14,674.17	Bank of Montreal	Currencies	(1)	(0.00)
Purchase forward contract Bought NZD 36,000.00 Sold USD 25,154.10	Bank of Montreal	Currencies	(1)	(0.00)
Purchase forward contract Bought PHP 3,900,000.00 Sold USD 81,329.64	Citibank N.A., New York Branch	Currencies	(1,454)	(0.01)
Purchase forward contract Bought RUB 500,000.00 Sold USD 6,904.17	Citibank N.A., New York Branch	Currencies	(68)	(0.00)
Purchase forward contract Bought USD 10,952.90 Sold CLP 8,000,000.00	Citibank N.A., New York Branch	Currencies	(31)	(0.00)
Purchase forward contract Bought USD 11,867.02 Sold EUR 10,000.00	Bank of Montreal	Currencies	(1)	(0.00)
Purchase forward contract Bought USD 15,887.73 Sold COP 60,000,000.00	Citibank N.A., New York Branch	Currencies	(192)	(0.00)
Purchase forward contract Bought USD 19,683.78 Sold MXN 400,000.00	Citibank N.A., New York Branch	Currencies	(149)	(0.00)
Purchase forward contract Bought USD 22,065.31 Sold KRW 25,000,000.00	Citibank N.A., New York Branch	Currencies	(133)	(0.00)
Purchase forward contract Bought USD 27,069.72 Sold CHF 25,000.00	Bank of Montreal	Currencies	(3)	(0.00)
Purchase forward contract Bought USD 36,219.84 Sold MXN 730,000.00	Citibank N.A., New York Branch	Currencies	(404)	(0.00)

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Counterparties</i>	<i>Underlying assets of financial derivative instruments</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial liabilities at fair value through profit or loss (continued)				
Forward foreign exchange contracts (continued)				
Purchase forward contract Bought USD 390,252.10 Sold ILS 1,300,000.00	Citibank N.A., Hong Kong Branch	Currencies	(9,395)	(0.08)
Purchase forward contract Bought USD 55,886.28 Sold ILS 184,000.00	Citibank N.A., Hong Kong Branch	Currencies	(680)	(0.01)
Purchase forward contract Bought USD 56,950.25 Sold NOK 490,000.00	Bank of Montreal	Currencies	(2)	(0.00)
Purchase forward contract Bought USD 6,800.15 Sold RUB 500,000.00	Citibank N.A., New York Branch	Currencies	(36)	(0.00)
Purchase forward contract Bought USD 62,988.11 Sold CAD 78,000.00	Bank of Montreal	Currencies	(1)	(0.00)
Purchase forward contract Bought USD 64,319.49 Sold MXN 1,340,000.00	Citibank N.A., New York Branch	Currencies	(2,910)	(0.03)
Purchase forward contract Bought USD 70,178.02 Sold SEK 600,000.00	Bank of Montreal	Currencies	(3)	(0.00)
Purchase forward contract Bought USD 8,982.53 Sold MXN 180,000.00	Citibank N.A., New York Branch	Currencies	(49)	(0.00)
Purchase forward contract Bought ZAR 120,000.00 Sold USD 8,306.86	Citibank N.A., New York Branch	Currencies	(12)	(0.00)
Purchase forward contract Bought ZAR 70,000.00 Sold USD 5,053.31	Citibank N.A., New York Branch	Currencies	(156)	(0.00)
			<u>(23,253)</u>	<u>(0.20)</u>

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**INVESTMENT PORTFOLIO (UNAUDITED) (CONTINUED)
AS AT 30 JUNE 2021**

(Expressed in United States dollars)

	<i>Expiration date</i>	<i>Contracts</i>	<i>Market value</i>	<i>% of total net assets</i>
Financial liabilities at fair value through profit or loss (continued)				
Futures contracts³				
EURO BUXL 30Y BND 09/08/21	8 September 2021	(1)	(3,273)	(0.03)
EURO-BTP FUTURE 09/08/21	8 September 2021	(1)	(854)	(0.01)
EURO-OAT FUTURE 09/08/21	8 September 2021	(1)	(546)	(0.01)
US 10YR NOTE FUTURE 09/21/21	21 September 2021	(3)	(1,547)	(0.01)
US ULTRA BOND 09/21/21	21 September 2021	(4)	(26,630)	(0.24)
			<u>(32,850)</u>	<u>(0.30)</u>
Total investments			10,220,582	91.43
<i>(Total cost of investments: US\$8,622,610)</i>				
Other net assets			958,174	8.57
Total net assets			<u>11,178,756</u>	<u>100.00</u>

³ The underlying assets of futures contracts are bonds and the counterparty of the future contracts is Citibank N.A., Hong Kong Branch.

CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF CHINAAMC INVESTMENT TRUST

**STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)
FOR THE SIX MONTHS ENDED 30 JUNE 2021**

	<i>% of total net assets 30 June 2021</i>	<i>% of total net assets 31 December 2020</i>
Financial assets at fair value through profit or loss		
Listed equities		
Canada	0.17	-
Denmark	0.66	0.91
France	2.56	3.24
Germany	2.63	3.17
Hong Kong	1.72	2.20
Ireland	-	0.28
Japan	2.29	3.22
Netherlands	1.55	3.01
Spain	0.65	0.66
Sweden	0.41	0.51
Switzerland	2.91	3.54
The United States of America	30.94	31.26
United Kingdom	0.68	2.14
	<u>47.17</u>	<u>54.14</u>
Quoted debt securities		
Australian Dollar	0.59	3.14
Brazilian Real	1.04	1.19
Canadian Dollar	9.38	8.68
Chilean Peso	0.77	0.91
Czech Koruna	0.63	-
Euro	0.46	0.50
Indian Rupee	0.51	0.54
Israeli Shekel	3.57	0.53
Japanese Yen	-	8.45
Mexican Peso	2.64	2.17
Norwegian Krone	1.05	1.09
Polish Zloty	0.21	-
Russian Ruble	1.02	0.85
South African Rand	0.37	0.37
United States Dollar	21.47	13.95
	<u>43.71</u>	<u>42.37</u>
Listed investment fund		
The United States of America	0.61	0.75
Forward foreign exchange contracts	0.40	0.06
Futures contracts	0.03	0.05
Options contract	0.01	0.00

**CHINAAMC MACKENZIE GLOBAL STRATEGIC INCOME FUND – A SUB-FUND OF
CHINAAMC INVESTMENT TRUST**

**STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (CONTINUED)
FOR THE SIX MONTHS ENDED 30 JUNE 2021**

	<i>% of total net assets 30 June 2021</i>	<i>% of total net assets 31 December 2020</i>
Financial liabilities at fair value through profit or loss		
Forward foreign exchange contracts	(0.20)	(0.73)
Futures contracts	(0.30)	-
Total investments	91.43	96.64
Other net assets	8.57	3.36
Total net assets	<u>100.00</u>	<u>100.00</u>

