

ChinaAMC Select Fund

ChinaAMC Select Stable Income Fund

Unaudited Semi-Annual Report

For the period from
1 January 2024 to 30 June 2024



华夏基金
ChinaAMC

UNAUDITED SEMI-ANNUAL REPORT

CHINAAMC SELECT STABLE 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 STABLE 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-stable-income-fund-this-is-not-a-money-market-fund/#prospectus_documents

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

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

ADMINISTRATION AND MANAGEMENT

MANAGER

China Asset Management (Hong Kong) Limited
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1 Garden Road
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DIRECTORS OF THE MANAGER

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Gan Tian
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Yang Kun

LEGAL ADVISER TO THE MANAGER

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TRUSTEE, ADMINISTRATOR AND REGISTRAR

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1 Garden Road
Central, Hong Kong

CHINAAMC SELECT STABLE INCOME FUND
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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.

CHINAAMC SELECT STABLE INCOME FUND
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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 STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF COMPREHENSIVE INCOME (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

	For the period from 1 January 2024 to 30 June 2024 (Unaudited) USD	For the period from 1 January 2023 to 30 June 2023 (Unaudited) USD
INCOME		
Interest income on financial assets at fair value through profit or loss	1,094,337	1,242,523
Interest income on bank deposits	8,189,727	8,250,797
Management fee rebate	170,877	865,792
	<u>9,454,941</u>	<u>10,359,112</u>
EXPENSES		
Management fee	(614,326)	(399,283)
Trustee fee	(203,167)	(213,461)
Custodian fee and bank charges	(13,923)	(9,162)
Auditors' remuneration	(8,606)	(8,775)
Transaction handling fee	(11,096)	(14,887)
Other expenses	(8,962)	(10,022)
	<u>(860,080)</u>	<u>(655,590)</u>
FINANCE COSTS		
Distribution to unitholders		
- Class A DIST HKD	(2,260,014)	(3,410,967)
- Class A DIST USD	(5,949,273)	(5,236,771)
- Class I DIST USD	(954,783)	(829,236)
	<u>(9,164,070)</u>	<u>(9,476,974)</u>
(LOSS) / PROFIT BEFORE INVESTMENT AND EXCHANGE DIFFERENCES	(569,209)	226,548
INVESTMENT GAINS AND EXCHANGE DIFFERENCES		
Net gain on financial assets at fair value through profit or loss	1,181,553	1,518,779
Exchange differences	(654,675)	(1,777,419)
	<u>526,878</u>	<u>(258,640)</u>
LOSS BEFORE TAX	(42,331)	(32,092)
Withholding tax	-	-
LOSS AND TOTAL COMPREHENSIVE INCOME FOR THE PERIOD	<u>(42,331)</u>	<u>(32,092)</u>

CHINAAMC SELECT STABLE INCOME FUND
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STATEMENT OF FINANCIAL POSITION (UNAUDITED)

As at 30 June 2024

	30 June 2024 (Unaudited) USD	31 December 2023 (Audited) USD
ASSETS		
Financial assets at fair value through profit or loss	125,405,288	96,320,917
Time deposits	9,086,800	34,439,863
Interest receivables	2,429,862	3,073,877
Subscription receivable	4,666,701	-
Prepayment and other receivables	26	26
Amount due from Manager	115,370	151,718
Cash and cash equivalents	264,709,370	272,458,758
TOTAL ASSETS	<u>406,413,417</u>	<u>406,445,159</u>
LIABILITIES		
Financial liabilities at fair value through profit or loss	76,456	116,028
Management fee payable	329,104	218,837
Trustee fee payable	31,973	37,585
Redemption payable	10,067,908	-
Accrued expenses and other payable	13,102	21,391
Distribution payable	55,358	-
Withholding tax payable	48	48
TOTAL LIABILITIES EXCLUDING NET ASSETS ATTRIBUTABLE TO UNITHOLDERS	<u>10,573,949</u>	<u>393,889</u>
NET ASSETS ATTRIBUTABLE TO UNITHOLDERS	<u>395,839,468</u>	<u>406,051,270</u>
TOTAL LIABILITIES AND EQUITY	<u>406,413,417</u>	<u>406,445,159</u>
NUMBER OF UNITS IN ISSUE		
- Class A HKD	805,687,159	1,060,056,052
- Class A USD	254,982,909	233,567,144
- Class I USD	<u>37,666,523</u>	<u>36,711,740</u>
NET ASSET VALUE PER UNIT		
- Class A HKD	HKD1.0000	HKD 1.0003
- Class A USD	USD1.0000	USD 1.0003
- Class I USD	<u>USD1.0000</u>	<u>USD 1.0003</u>

Note: The unaudited interim financial statements have been prepared in accordance with International Financial Reporting Standards ("IFRS") issued by the International Accounting Standards Board and the relevant disclosure provisions specified in Appendix E of the Code on Unit Trusts and Mutual Funds of the Securities and Futures Commission of Hong Kong ("SFC").

The accounting policies applied are consistent with those of the annual financial statements for the year ended 31 December 2023, as described in Note 2 of the annual financial statements.

CHINAAMC SELECT STABLE 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	USD
At 1 January 2023	1,275,643,694.06	257,286,412
Subscription of units		
- Class A HKD	67,296,649.58	67,302,696
- Class A USD	268,199,062.12	268,239,864
- Class I USD	1,561,278,141.72	197,904,408
	<u>1,896,773,853.42</u>	<u>533,446,968</u>
Redemption of units		
- Class A HKD	(48,700,000.00)	(48,700,000)
- Class A USD	(72,224,343.50)	(72,831,983)
- Class I USD	(1,088,269,252.21)	(137,096,973)
	<u>(1,209,193,595.71)</u>	<u>(258,628,956)</u>
Loss and total comprehensive income for the period	<u>-</u>	<u>(32,092)</u>
At 30 June 2023	<u>1,963,223,951.77</u>	<u>532,072,332</u>

	Number of Units	USD
At 1 January 2024	1,330,334,935.25	406,051,270
Subscription of units		
- Class A HKD	1,477,473,246.94	188,980,237
- Class A USD	710,980,599.32	710,980,599
- Class I USD	954,7783.39	954,783
	<u>2,189,408,629.65</u>	<u>900,915,619</u>
Redemption of units		
- Class A HKD	(1,731,842,140.07)	(221,520,256)
- Class A USD	(689,564,834.18)	(689,564,834)
- Class I USD	-	-
	<u>(2,421,406,974.25)</u>	<u>(911,085,090)</u>
Loss and total comprehensive income for the period	<u>-</u>	<u>(42,331)</u>
At 30 June 2024	<u>1,098,336,590.65</u>	<u>395,839,468</u>

CHINAAMC SELECT STABLE INCOME FUND

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STATEMENT OF CASH FLOWS (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

	For the period from 1 January 2024 to 30 June 2024 (Unaudited) USD	For the period from 1 January 2023 to 30 June 2023 (Unaudited) USD
CASH FLOWS FROM OPERATING ACTIVITIES		
Loss before tax	(42,331)	(32,092)
Adjustment for:		
Interest income	(9,284,064)	(9,493,320)
Distribution to unitholders	9,164,070	9,476,974
	<u>(162,325)</u>	<u>(48,438)</u>
Increase in financial assets at fair value through profit or loss	(29,084,371)	(62,692,647)
Decrease in time deposit	25,353,063	4,114,200
Decrease/(increase) in amount due from Manager	36,348	(346,001)
Increase in prepayment and other receivables	-	(16)
Increase in management fee payable	110,267	399,283
(Decrease)/increase in financial liabilities at fair value through profit or loss	(39,572)	89,736
(Decrease)/increase in trustee fee payable	(5,612)	20,249
(Decrease)/increase in accrued expenses and other payable	(8,289)	5,858
Cash used in operations	<u>(3,800,491)</u>	<u>(58,457,776)</u>
Interest received	9,928,079	7,114,747
Tax paid	-	(48)
Net cash flows generated from/(used in) operating activities	<u>6,127,588</u>	<u>(51,343,077)</u>
 CASH FLOWS FROM FINANCING ACTIVITIES		
Proceeds from issue of units	896,248,918	532,233,121
Payments on redemption of units	(901,017,182)	(258,021,317)
Distribution to unitholders	(9,108,712)	(9,411,072)
Net cash flows (used in) / generated from financing activities	<u>(13,876,976)</u>	<u>264,800,732</u>
 NET (DECREASE) / INCREASE IN CASH AND CASH EQUIVALENTS		
	(7,749,388)	213,457,655
Cash and cash equivalents at the beginning of the period	<u>272,458,758</u>	<u>154,741,202</u>
 CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD	<u>264,709,370</u>	<u>368,198,857</u>
 ANALYSIS OF CASH AND CASH EQUIVALENTS		
Bank balance	65,574,097	92,272,708
Short-term deposit	<u>199,135,273</u>	<u>275,926,149</u>

CHINAAMC SELECT STABLE INCOME FUND
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PERFORMANCE TABLE (UNAUDITED)

Net assets attributable to unitholders

(calculated in accordance with International Financial Reporting Standards)

	Net asset value per unit	Net asset attributable to unitholders
As at 30 June 2024 (Unaudited)		
- Class A HKD	HKD1.0000	HKD 805,687,159
- Class A USD	USD1.0000	USD 254,982,909
- Class I USD	USD1.0000	USD 37,666.523
As at 31 December 2023 (Audited)		
- Class A HKD	HKD 1.0003	HKD 1,060,368,047
- Class A USD	USD 1.0003	USD 233,636,153
- Class I USD	USD 1.0003	USD 36,722,745

Highest issue price and lowest redemption price per unit¹

	Highest issue price per unit	Lowest redemption price per unit
For the period from 1 January 2024 to 30 June 2024 (Unaudited)		
- Class A HKD	HKD 1.0000	HKD 1.0000
- Class A USD	USD 1.0000	USD 1.0000
- Class I USD	USD 1.0000	USD 1.0000
For the year ended 31 December 2023		
- Class A HKD	HKD 1.0003	HKD 1.0000
- Class A USD	USD 1.0003	USD 1.0000
- Class I USD	USD 1.0003	USD 1.0000

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

CHINAAMC SELECT STABLE INCOME FUND
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STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
<u>Listed/quoted Investments</u>					
CHINA					
CHINA EVERBRIGHT BANK/SEOUL 0% A 15APR2025	-	20,000,000	-	-	20,000,000
Hong Kong					
BANK OF CHINA LTD/SYDNEY 5.72% S/A 29APR2025 FXCD	-	10,000,000	-	-	10,000,000
GUOTAI JUNAN INTL HLDGS LTD 5.86% S/A 29MAR2024	-	15,000,000	-	-	15,000,000
<u>Non-listed/quoted investments</u>					
AUSTRALIA					
MACQUARIE BK LTD 0% S/A 13FEB2024 CD	10,000,000	-	-	(10,000,000)	-
China					
AGRICULTURAL BANK OF CHINA LTD/MACAO 0% A 30OCT2024	-	5,000,000	-	-	5,000,000
BANK OF CHINA LTD/MACAU CD 0% A 29OCT2024	-	5,000,000	-	-	5,000,000
BANK OF COMMUNICATIONS CO LTD/SINGAPORE 0% A 05AUG2024 CD	-	5,000,000	-	-	5,000,000
BANK OF COMMUNICATIONS CO LTD/SYDNEY 5.5% A 24APR2024 FXCD	-	800,000	-	-	800,000
CHINA BOHAI BANK CO LTD/SH PILOT FTZ 0% S/A 26NOV2024	-	5,000,000	-	-	5,000,000
France					
NATIXIS SA/SINGAPORE 5% A 19JAN2024 FXCD	5,000,000	-	-	(5,000,000)	-
NATIXIS SA/SINGAPORE 5.24% A 1FEB2024 FXCD	10,000,000	-	-	(10,000,000)	-
NATIXIS SA/SINGAPORE 5.29% A 18JAN2024 FXCD	10,000,000	-	-	(10,000,000)	-
SOCIETE GENERALE/HONG KONG CD 0% A 12FEB2024	10,000,000	-	-	(10,000,000)	-

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STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
<u>Non-Listed/quoted investments (continued)</u>					
Hong Kong					
CHINA CONSTRUCTION					
BANK/MACAU 4% A 10JAN2024 FXCD	10,000,000	-	-	(10,000,000)	-
GUOTAI JUNAN INTERNATIONAL HOLDINGS LTD 5.89% S/A 17SEP2024	-	10,000,000	-	-	10,000,000
CHINAAMC SPECIAL OPPORTUNITIES SEGREGATED PORTFOLIO-Class A-ACC-USD Units	34,198,636	-	-	-	34,198,636
Korea					
KOOKMIN BANK/HONG KOONG 0% A 01MAR2024 FXCD	5,000,000	-	-	(5,000,000)	-
WOORI BANK/HONG KONG S+0.54% S/A 03FEB2025	-	15,000,000	-	-	15,000,000
Spain					
BANCO SANTANDER SA HONG KONG BRANCH 0% A 5JUN2024 FXCD	10,000,000	-	-	(10,000,000)	-
	104,198,636	90,800,000	-	(70,000,000)	124,998,636
<u>Forward</u>					
Traded Forward Buy					
HKD\$1,555,523,157.73 T/D					
23/06/2023 S/D 26/07/2023 Forward					
Sell USD\$198,755,881.80	1	-	-	(1)	-
Traded Forward Buy					
USD\$2,022,489.43 T/D 23/06/2023					
S/D 26/07/2023 Forward Sell					
HKD\$15,830,429.29	1	-	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
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STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Forward (continued)					
Traded Forward Buy HKD\$8,400,315.62 T/D 26/06/2023 S/D 26/07/2023 Forward Sell USD\$1,073,289.59	1	-	-	(1)	-
Traded Forward Buy HKD\$13,512,022.72 T/D 27/06/2023 S/D 26/07/2023 Forward Sell USD\$1,726,522.33	1	-	-	(1)	-
Traded Forward Buy HKD\$6,819,316.26 T/D 28/06/2023 S/D 26/07/2023 Forward Sell USD\$871,129.66	1	-	-	(1)	-
Traded Forward Buy HKD\$67,372,495.24 T/D 29/06/2023 S/D 26/07/2023 Forward Sell USD\$8,605,504.57	1	-	-	(1)	-
Traded Forward Buy USD\$1,307,799.78 T/D 23/06/2023 S/D 26/07/2023 Forward Sell HKD\$10,235,887.32	1	-	-	(1)	-
Traded Forward Buy USD\$177,440.20 T/D 28/06/2023 S/D 26/07/2023 Forward Sell HKD\$1,389,108.33	1	-	-	(1)	-
Traded Forward Buy HKD\$1,365,633.50 T/D 02/01/2024 S/D 24/01/2024 Forward Sell USD\$174,895.11	-	1	-	(1)	-
Traded Forward Buy HKD\$4,011,542.71 T/D 03/01/2024 S/D 24/01/2024 Forward Sell USD\$513,605.66	-	1	-	(1)	-
Traded Forward Buy USD\$379,618.31 T/D 04/01/2024 S/D 24/01/2024 Forward Sell HKD\$2,963,535.90	-	1	-	(1)	-
Traded Forward Buy USD\$1,912,770.37 T/D 05/01/2024 S/D 24/01/2024 Forward Sell HKD\$14,936,249.95	-	1	-	(1)	-
Traded Forward Buy USD\$2,114,575.63 T/D 08/01/2024 S/D 24/01/2024 Forward Sell HKD\$16,509,866.38	-	1	-	(1)	-

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STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Forward (continued)					
Traded Forward Buy USD\$498,561.35 T/D 09/01/2024 S/D 24/01/2024 Forward Sell HKD\$3,892,752.09	-	1	-	(1)	-
Traded Forward Buy USD\$401,007.59 T/D 10/01/2024 S/D 24/01/2024 Forward Sell HKD\$3,133,633.70	-	1	-	(1)	-
Traded Forward Buy HKD\$1,602,935.85 T/D 11/01/2024 S/D 24/01/2024 Forward Sell USD\$205,116.72	-	1	-	(1)	-
Traded Forward Buy HKD\$2,894,611.99 T/D 12/01/2024 S/D 24/01/2024 Forward Sell USD\$370,398.92	-	1	-	(1)	-
Traded Forward Buy USD\$40,446.91 T/D 15/01/2024 S/D 24/01/2024 Forward Sell HKD\$316,207.91	-	1	-	(1)	-
Traded Forward Buy HKD\$325,962.73 T/D 16/01/2024 S/D 24/01/2024 Forward Sell USD\$41,675.22	-	1	-	(1)	-
Traded Forward Buy USD\$1,014,523.09 T/D 17/01/2024 S/D 24/01/2024 Forward Sell HKD\$7,937,659.10	-	1	-	(1)	-
Traded Forward Buy USD\$1,764,892.64 T/D 18/01/2024 S/D 24/01/2024 Forward Sell HKD\$13,797,983.64	-	1	-	(1)	-
Traded Forward Buy USD\$127,742,328.56 T/D 19/01/2024 S/D 24/01/2024 Forward Sell HKD\$999,200,494.00	-	1	-	(1)	-
Traded Forward Buy HKD\$12,546,831.73 T/D 19/01/2024 S/D 28/02/2024 Forward Sell USD\$1,605,601.92	-	1	-	(1)	-
Traded Forward Buy HKD\$999,200,494.00 T/D 19/01/2024 S/D 28/02/2024 Forward Sell USD\$127,843,334.93	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
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STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Forward (continued)					
Traded Forward Buy USD\$66,947.30 T/D 22/01/2024 S/D 28/02/2024					
Forward Sell HKD\$522,978.93	-	1	-	(1)	-
Traded Forward Buy USD\$803,690.02 T/D 23/01/2024 S/D 28/02/2024 Forward Sell HKD\$6,278,868.47	-	1	-	(1)	-
Traded Forward Buy USD\$530,961.82 T/D 24/01/2024 S/D 28/02/2024 Forward Sell HKD\$4,148,856.05	-	1	-	(1)	-
Traded Forward Buy USD\$294,602.85 T/D 25/01/2024 S/D 28/02/2024 Forward Sell HKD\$2,301,025.04	-	1	-	(1)	-
Traded Forward Buy HKD\$54,264.13 T/D 26/01/2024 S/D 28/02/2024 Forward Sell USD\$6,949.19	-	1	-	(1)	-
Traded Forward Buy USD\$143,801.25 T/D 29/01/2024 S/D 28/02/2024 Forward Sell HKD\$1,123,044.62	-	1	-	(1)	-
Traded Forward Buy USD\$25,902.69 T/D 30/01/2024 S/D 28/02/2024 Forward Sell HKD\$202,255.97	-	1	-	(1)	-
Traded Forward Buy HKD\$24,248.44 T/D 31/01/2024 S/D 28/02/2024 Forward Sell USD\$3,104.48	-	1	-	(1)	-
Traded Forward Buy HKD\$3,201,584.35 T/D 01/02/2024 S/D 28/02/2024 Forward Sell USD\$409,965.47	-	1	-	(1)	-
Traded Forward Buy HKD\$2,559,087.61 T/D 02/02/2024 S/D 28/02/2024 Forward Sell USD\$327,571.60	-	1	-	(1)	-
Traded Forward Buy HKD\$11,724,000.00 T/D 05/02/2024 S/D 28/02/2024 Forward Sell USD\$1,500,000.00	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Forward (continued)					
Traded Forward Buy USD\$850,517.49 T/D 05/02/2024 S/D 28/02/2024 Forward Sell HKD\$6,648,410.15	-	1	-	(1)	-
Traded Forward Buy USD\$355,554.77 T/D 06/02/2024 S/D 28/02/2024 Forward Sell HKD\$2,779,229.38	-	1	-	(1)	-
Traded Forward Buy HKD\$1,226,187.30 T/D 07/02/2024 S/D 28/02/2024 Forward Sell USD\$156,867.64	-	1	-	(1)	-
Traded Forward Buy USD\$1,311,265.67 T/D 08/02/2024 S/D 28/02/2024 Forward Sell HKD\$10,249,901.51	-	1	-	(1)	-
Traded Forward Buy HKD\$2,641,495.32 T/D 09/02/2024 S/D 28/02/2024 Forward Sell USD\$337,901.63	-	1	-	(1)	-
Traded Forward Buy USD\$1,982,116.48 T/D 14/02/2024 S/D 28/02/2024 Forward Sell HKD\$15,491,132.26	-	1	-	(1)	-
Traded Forward Buy HKD\$2,801,854.85 T/D 15/02/2024 S/D 28/02/2024 Forward Sell USD\$358,467.65	-	1	-	(1)	-
Traded Forward Buy USD\$99,555.71 T/D 16/02/2024 S/D 28/02/2024 Forward Sell HKD\$778,426.10	-	1	-	(1)	-
Traded Forward Buy USD\$2,154,698.03 T/D 19/02/2024 S/D 28/02/2024 Forward Sell HKD\$16,848,553.49	-	1	-	(1)	-
Traded Forward Buy USD\$362,032.01 T/D 20/02/2024 S/D 28/02/2024 Forward Sell HKD\$2,830,945.52	-	1	-	(1)	-
Traded Forward Buy HKD\$1,447,941.42 T/D 21/02/2024 S/D 28/02/2024 Forward Sell USD\$185,222.46	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Forward (continued)					
Traded Forward Buy USD\$123,726,654.22 T/D 23/02/2024 S/D 28/02/2024 Forward					
Sell HKD\$967,950,733.93	-	1	-	(1)	-
Traded Forward Buy HKD\$967,950,733.93 T/D 23/02/2024 S/D 20/03/2024 Forward					
Sell USD\$123,831,122.33	-	1	-	(1)	-
Traded Forward Buy USD\$1,055,076.07 T/D 23/02/2024 S/D 20/03/2024 Forward					
Sell HKD\$8,246,791.12	-	1	-	(1)	-
Traded Forward Buy HKD\$959,972.87 T/D 26/02/2024 S/D 20/03/2024 Forward					
Sell USD\$122,797.94	-	1	-	(1)	-
Traded Forward Buy USD\$104,997.00 T/D 27/02/2024 S/D 20/03/2024 Forward					
Sell HKD\$820,845.53	-	1	-	(1)	-
Traded Forward Buy USD\$993,508.60 T/D 28/02/2024 S/D 20/03/2024 Forward					
Sell HKD\$7,770,270.53	-	1	-	(1)	-
Traded Forward Buy USD\$698,306.20 T/D 29/02/2024 S/D 20/03/2024 Forward					
Sell HKD\$5,462,604.96	-	1	-	(1)	-
Traded Forward Buy HKD\$2,233,618.92 T/D 01/03/2024 S/D 20/03/2024 Forward					
Sell USD\$285,523.13	-	1	-	(1)	-
Traded Forward Buy USD\$1,967,006.77 T/D 04/03/2024 S/D 20/03/2024 Forward					
Sell HKD\$15,388,287.38	-	1	-	(1)	-
Traded Forward Buy USD\$773,533.90 T/D 05/03/2024 S/D 20/03/2024 Forward					
Sell HKD\$6,048,803.04	-	1	-	(1)	-
Traded Forward Buy USD\$701,894.29 T/D 06/03/2024 S/D 20/03/2024 Forward					
Sell HKD\$5,489,374.84	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
<u>Forward (continued)</u>					
Traded Forward Buy HKD\$8,442,587.76 T/D 07/03/2024 S/D 20/03/2024 Forward Sell USD\$1,080,015.32	-	1	-	(1)	-
Traded Forward Buy USD\$130,325.01 T/D 08/03/2024 S/D 20/03/2024 Forward Sell HKD\$1,018,776.68	-	1	-	(1)	-
Traded Forward Buy USD\$3,846,745.73 T/D 11/03/2024 S/D 20/03/2024 Forward Sell HKD\$30,071,165.38	-	1	-	(1)	-
Traded Forward Buy HKD\$6,139,464.93 T/D 12/03/2024 S/D 20/03/2024 Forward Sell USD\$785,137.98	-	1	-	(1)	-
Traded Forward Buy USD\$450,034.51 T/D 13/03/2024 S/D 20/03/2024 Forward Sell HKD\$3,520,358.93	-	1	-	(1)	-
Traded Forward Buy USD\$998,280.74 T/D 14/03/2024 S/D 20/03/2024 Forward Sell HKD\$7,806,156.10	-	1	-	(1)	-
Traded Forward Buy USD\$114,302,162.32 T/D 15/03/2024 S/D 20/03/2024 Forward Sell HKD\$894,082,943.92	-	1	-	(1)	-
Traded Forward Buy HKD\$9,734,756.16 T/D 15/03/2024 S/D 24/04/2024 Forward Sell USD\$1,246,096.64	-	1	-	(1)	-
Traded Forward Buy HKD\$894,082,943.92 T/D 15/03/2024 S/D 24/04/2024 Forward Sell USD\$114,423,576.74	-	1	-	(1)	-
Traded Forward Buy HKD\$119,304.82 T/D 18/03/2024 S/D 24/04/2024 Forward Sell USD\$15,272.78	-	1	-	(1)	-
Traded Forward Buy HKD\$713,242.74 T/D 19/03/2024 S/D 24/04/2024 Forward Sell USD\$91,296.01	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
<u>Forward (continued)</u>					
Traded Forward Buy					
USD\$442,252.05 T/D 20/03/2024					
S/D 24/04/2024 Forward Sell					
HKD\$3,456,818.92	-	1	-	(1)	-
Traded Forward Buy					
USD\$580,727.98 T/D 21/03/2024					
S/D 24/04/2024 Forward Sell					
HKD\$4,538,331.11	-	1	-	(1)	-
Traded Forward Buy					
USD\$944,319.23 T/D 22/03/2024					
S/D 24/04/2024 Forward Sell					
HKD\$7,379,665.91	-	1	-	(1)	-
Traded Forward Buy					
USD\$1,145,443.33 T/D 25/03/2024					
S/D 24/04/2024 Forward Sell					
HKD\$8,953,586.85	-	1	-	(1)	-
Traded Forward Buy					
USD\$2,022,482.44 T/D 26/03/2024					
S/D 24/04/2024 Forward Sell					
HKD\$15,810,412.64	-	1	-	(1)	-
Traded Forward Buy					
HKD\$3,431,261.52 T/D 27/03/2024					
S/D 24/04/2024 Forward Sell					
USD\$438,962.68	-	1	-	(1)	-
Traded Forward Buy					
USD\$923,121.90 T/D 28/03/2024					
S/D 24/04/2024 Forward Sell					
HKD\$7,217,336.28	-	1	-	(1)	-
Traded Forward Buy					
USD\$191,591.10 T/D 02/04/2024					
S/D 24/04/2024 Forward Sell					
HKD\$1,498,175.34	-	1	-	(1)	-
Traded Forward Buy					
HKD\$22,029,941.41 T/D 03/04/2024					
S/D 24/04/2024 Forward Sell					
USD\$2,816,425.75	-	1	-	(1)	-
Traded Forward Buy					
USD\$1,158,401.42 T/D 05/04/2024					
S/D 24/04/2024 Forward Sell					
HKD\$9,063,101.05	-	1	-	(1)	-
Traded Forward Buy					
USD\$287,896.29 T/D 08/04/2024					
S/D 24/04/2024 Forward Sell					
HKD\$2,252,788.44	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Forward (continued)					
Traded Forward Buy HKD\$3,450,798.45 T/D 09/04/2024 S/D 24/04/2024 Forward Sell USD\$440,957.16	-	1	-	(1)	-
Traded Forward Buy USD\$1,157,826.46 T/D 10/04/2024 S/D 24/04/2024 Forward Sell HKD\$9,063,233.93	-	1	-	(1)	-
Traded Forward Buy USD\$28,106.55 T/D 11/04/2024 S/D 24/04/2024 Forward Sell HKD\$220,152.97	-	1	-	(1)	-
Traded Forward Buy HKD\$1,180,451.02 T/D 12/04/2024 S/D 24/04/2024 Forward Sell USD\$150,723.45	-	1	-	(1)	-
Traded Forward Buy HKD\$6,201,991.34 T/D 15/04/2024 S/D 24/04/2024 Forward Sell USD\$791,853.09	-	1	-	(1)	-
Traded Forward Buy USD\$822,865.39 T/D 16/04/2024 S/D 24/04/2024 Forward Sell HKD\$6,439,415.36	-	1	-	(1)	-
Traded Forward Buy USD\$1,264,355.53 T/D 17/04/2024 S/D 24/04/2024 Forward Sell HKD\$9,898,854.37	-	1	-	(1)	-
Traded Forward Buy USD\$1,084,576.62 T/D 18/04/2024 S/D 24/04/2024 Forward Sell HKD\$8,490,282.70	-	1	-	(1)	-
Traded Forward Buy USD\$108,147,166.30 T/D 19/04/2024 S/D 24/04/2024 Forward Sell HKD\$846,662,535.51	-	1	-	(1)	-
Traded Forward Buy HKD\$846,662,535.51 T/D 19/04/2024 S/D 22/05/2024 Forward Sell USD\$108,281,328.48	-	1	-	(1)	-
Traded Forward Buy USD\$1,045,377.04 T/D 19/04/2024 S/D 22/05/2024 Forward Sell HKD\$8,172,130.48	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
<u>Forward (continued)</u>					
Traded Forward Buy HKD\$6,927,552.39 T/D 22/04/2024 S/D 22/05/2024 Forward Sell USD\$885,717.70	-	1	-	(1)	-
Traded Forward Buy HKD\$8,031,331.38 T/D 23/04/2024 S/D 22/05/2024 Forward Sell USD\$1,026,460.05	-	1	-	(1)	-
Traded Forward Buy HKD\$895,537.89 T/D 24/04/2024 S/D 22/05/2024 Forward Sell USD\$114,465.48	-	1	-	(1)	-
Traded Forward Buy HKD\$14,501,756.15 T/D 25/04/2024 S/D 22/05/2024 Forward Sell USD\$1,854,397.09	-	1	-	(1)	-
Traded Forward Buy HKD\$6,067,478.40 T/D 26/04/2024 S/D 22/05/2024 Forward Sell USD\$775,693.99	-	1	-	(1)	-
Traded Forward Buy HKD\$2,223,630.72 T/D 29/04/2024 S/D 22/05/2024 Forward Sell USD\$284,279.05	-	1	-	(1)	-
Traded Forward Buy HKD\$3,404,947.62 T/D 30/04/2024 S/D 22/05/2024 Forward Sell USD\$435,393.03	-	1	-	(1)	-
Traded Forward Buy HKD\$1,690,381.81 T/D 02/05/2024 S/D 22/05/2024 Forward Sell USD\$216,330.11	-	1	-	(1)	-
Traded Forward Buy USD\$1,441,813.92 T/D 03/05/2024 S/D 22/05/2024 Forward Sell HKD\$11,256,385.47	-	1	-	(1)	-
Traded Forward Buy USD\$352,182.31 T/D 06/05/2024 S/D 22/05/2024 Forward Sell HKD\$2,750,790.35	-	1	-	(1)	-
Traded Forward Buy USD\$35,961.26 T/D 07/05/2024 S/D 22/05/2024 Forward Sell HKD\$281,094.82	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
<u>Forward (continued)</u>					
Traded Forward Buy HKD\$3,362,664.82 T/D 08/05/2024 S/D 22/05/2024 Forward Sell USD\$430,316.44	-	1	-	(1)	-
Traded Forward Buy HKD\$10,925,717.38 T/D 09/05/2024 S/D 22/05/2024 Forward Sell USD\$1,398,661.90	-	1	-	(1)	-
Traded Forward Buy HKD\$971,234.00 T/D 10/05/2024 S/D 22/05/2024 Forward Sell USD\$124,336.25	-	1	-	(1)	-
Traded Forward Buy USD\$1,356,122.75 T/D 13/05/2024 S/D 22/05/2024 Forward Sell HKD\$10,594,654.74	-	1	-	(1)	-
Traded Forward Buy HKD\$5,121,240.66 T/D 14/05/2024 S/D 22/05/2024 Forward Sell USD\$655,947.01	-	1	-	(1)	-
Traded Forward Buy HKD\$17,750,084.22 T/D 16/05/2024 S/D 22/05/2024 Forward Sell USD\$2,275,010.15	-	1	-	(1)	-
Traded Forward Buy USD\$114,797,902.33 T/D 17/05/2024 S/D 22/05/2024 Forward Sell HKD\$895,481,037.09	-	1	-	(1)	-
Traded Forward Buy HKD\$16,745,618.73 T/D 17/05/2024 S/D 26/06/2024 Forward Sell USD\$2,149,630.13	-	1	-	(1)	-
Traded Forward Buy HKD\$895,481,037.09 T/D 17/05/2024 S/D 26/06/2024 Forward Sell USD\$114,925,343.42	-	1	-	(1)	-
Traded Forward Buy USD\$958,041.52 T/D 20/05/2024 S/D 26/06/2024 Forward Sell HKD\$7,467,167.20	-	1	-	(1)	-
Traded Forward Buy HKD\$37,579,159.34 T/D 21/05/2024 S/D 26/06/2024 Forward Sell USD\$4,822,787.39	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
<u>Forward (continued)</u>					
Traded Forward Buy					
HKD\$1,226,699.75 T/D 22/05/2024					
S/D 26/06/2024 Forward Sell					
USD\$157,312.76	-	1	-	(1)	-
Traded Forward Buy					
USD\$748,588.96 T/D 23/05/2024					
S/D 26/06/2024 Forward Sell					
HKD\$5,838,544.71	-	1	-	(1)	-
Traded Forward Buy					
USD\$742,537.90 T/D 24/05/2024					
S/D 26/06/2024 Forward Sell					
HKD\$5,794,245.99	-	1	-	(1)	-
Traded Forward Buy					
USD\$1,642,134.31 T/D 27/05/2024					
S/D 26/06/2024 Forward Sell					
HKD\$12,817,843.55	-	1	-	(1)	-
Traded Forward Buy					
USD\$2,150,209.96 T/D 28/05/2024					
S/D 26/06/2024 Forward Sell					
HKD\$16,773,787.88	-	1	-	(1)	-
Traded Forward Buy					
USD\$1,957,228.85 T/D 29/05/2024					
S/D 26/06/2024 Forward Sell					
HKD\$15,279,889.88	-	1	-	(1)	-
Traded Forward Buy					
USD\$599,627.58 T/D 30/05/2024					
S/D 26/06/2024 Forward Sell					
HKD\$4,683,151.38	-	1	-	(1)	-
Traded Forward Buy					
HKD\$11,152,871.28 T/D 31/05/2024					
S/D 26/06/2024 Forward Sell					
USD\$1,428,298.81	-	1	-	(1)	-
Traded Forward Buy					
USD\$1,432,750.38 T/D 03/06/2024					
S/D 26/06/2024 Forward Sell					
HKD\$11,193,935.42	-	1	-	(1)	-
Traded Forward Buy					
USD\$1,610,338.27 T/D 04/06/2024					
S/D 26/06/2024 Forward Sell					
HKD\$12,581,250.86	-	1	-	(1)	-
Traded Forward Buy					
HKD\$33,339,276.97 T/D 05/06/2024					
S/D 26/06/2024 Forward Sell					
USD\$4,273,334.91	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
<u>Forward (continued)</u>					
Traded Forward Buy HKD\$8,464,487.95 T/D 06/06/2024 S/D 26/06/2024 Forward Sell USD\$1,084,787.44	-	1	-	(1)	-
Traded Forward Buy USD\$509,181.63 T/D 07/06/2024 S/D 26/06/2024 Forward Sell HKD\$3,974,111.71	-	1	-	(1)	-
Traded Forward Buy USD\$3,446,682.18 T/D 11/06/2024 S/D 26/06/2024 Forward Sell HKD\$26,904,801.09	-	1	-	(1)	-
Traded Forward Buy USD\$654,375.40 T/D 12/06/2024 S/D 26/06/2024 Forward Sell HKD\$5,108,119.84	-	1	-	(1)	-
Traded Forward Buy USD\$468,827.37 T/D 13/06/2024 S/D 26/06/2024 Forward Sell HKD\$3,659,947.78	-	1	-	(1)	-
Traded Forward Buy USD\$1,121,462.71 T/D 14/06/2024 S/D 26/06/2024 Forward Sell HKD\$8,755,371.55	-	1	-	(1)	-
Traded Forward Buy USD\$469,974.46 T/D 17/06/2024 S/D 26/06/2024 Forward Sell HKD\$3,669,353.82	-	1	-	(1)	-
Traded Forward Buy USD\$447,449.94 T/D 18/06/2024 S/D 26/06/2024 Forward Sell HKD\$3,493,456.43	-	1	-	(1)	-
Traded Forward Buy USD\$397,791.66 T/D 19/06/2024 S/D 26/06/2024 Forward Sell HKD\$3,105,137.81	-	1	-	(1)	-
Traded Forward Buy USD\$461,386.08 T/D 20/06/2024 S/D 26/06/2024 Forward Sell HKD\$3,600,841.52	-	1	-	(1)	-
Traded Forward Buy USD\$108,848,214.37 T/D 21/06/2024 S/D 26/06/2024 Forward Sell HKD\$849,288,192.64	-	1	-	(1)	-

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	As at 1 January 2024	Movement in holdings			As at 30 June 2024
		Addition	Bonus/ Dividends	Disposal	
Forward (continued)					
Traded Forward Buy HKD\$726,372.27 T/DD 22/2/2024 S/D 28/02/2024 Forward Sell USD92,897.17	-	1	-	(1)	-
Traded Forward Buy HKD\$849,288,192.64 T/D 21/06/2024 S/D 24/07/2024 Forward Sell USD\$108,924,856.15	-	1	-	-	1
Traded Forward Buy USD\$936,576.44 T/D 21/06/2024 S/D 24/07/2024 Forward Sell HKD\$7,302,299.22	-	1	-	-	1
Traded Forward Buy USD\$2,155,909.81 T/D 24/06/2024 S/D 24/07/2024 Forward Sell HKD\$16,815,385.05	-	1	-	-	1
Traded Forward Buy USD\$3,786,051.97 T/D 25/06/2024 S/D 24/07/2024 Forward Sell HKD\$29,537,452.38	-	1	-	-	1
Traded Forward Buy USD\$1,118,386.62 T/D 26/06/2024 S/D 24/07/2024 Forward Sell HKD\$8,727,687.86	-	1	-	-	1
Traded Forward Buy HKD\$7,399,042.76 T/D 27/06/2024 S/D 24/07/2024 Forward Sell USD\$948,473.63	-	1	-	-	1
	8	133	-	(135)	6
Total Investment Portfolio	104,198,644	90,800,133	-	(70,000,135)	124,998,642

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

INVESTMENT PORTFOLIO (UNAUDITED)

As at 30 June 2024

	Nominal Value/ Quantity	Fair Value (in USD)	% of net asset
Listed/quoted Investments			
<u>Debt Securities</u>			
China			
CHINA EVERBRIGHT BANK/SEOUL 0% A 15APR2025	20,000,000	19,130,731	4.83%
Hong Kong			
BANK OF CHINA LTD/SYDNEY 5.72% S/A 29APR2025 FXCD	10,000,000	10,000,000	2.53%
GUOTAI JUNAN INTL HLDGS LTD 5.86% S/A 29MAR2024	15,000,000	15,000,000	3.79%
Non-Listed/Quoted Investments			
<u>Debt Securities</u>			
China			
AGRICULTURAL BANK OF CHINA LTD/MACAO 0% A 30OCT2024	5,000,000	4,905,292	1.24%
BANK OF CHINA LTD/MACAU CD 0% A 29OCT2024	5,000,000	4,906,203	1.24%
BANK OF COMMUNICATIONS CO LTD/SINGAPORE 0% A 05AUG2024 CD	5,000,000	4,970,670	1.26%
BANK OF COMMUNICATIONS CO LTD/SYDNEY 5.5% A 24APR2024 FXCD	800,000	798,869	0.20%
CHINA BOHAI BANK CO LTD/SH PILOT FTZ 0% S/A 26NOV2024	5,000,000	4,882,744	1.23%
Hong Kong			
CHINAAMC SPECIAL OPPORTUNITIES SEGREGATED PORTFOLIO-CLASS A-ACC-USD UNITS	34,198,636	35,802,210	9.04%
GUOTAI JUNAN INTERNATIONAL HOLDINGS LTD 5.89% S/A 17SEP2024	10,000,000	10,000,000	2.53%
Korea			
WOORI BANK/HONG KONG S+0.54% S/A 03FEB2025	15,000,000	15,000,000	3.79%
<u>Foreign Currency Forward Contracts (Assets)</u>			
Buy USD\$936,576.44 Sell HKD\$7,302,299.22		679	0.00%
Buy USD\$2,155,909.81 Sell HKD\$16,815,385.05		771	0.00%
Buy USD\$3,786,051.97 Sell HKD\$29,537,452.38		393	0.00%
		125,398,562	31.68%

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

INVESTMENT PORTFOLIO (UNAUDITED) (continued)

As at 30 June 2024

	Nominal Value/ Quantity	Fair Value (in USD)	% of net asset
Non-listed/quoted Investments (Continued)			
<u>Foreign Currency Forward Contracts (Liabilities)</u>			
Buy HKD\$849,288,192.64 Sell USD\$108,924,856.15		(76,084)	(0.02%)
Buy HKD\$7,399,042.76 Sell USD\$948,473.63		(177)	0.00%
Buy USD\$1,118,386.62 Sell HKD\$8,727,687.86		(195)	0.00%
		(76,456)	(0.02%)
Total investment portfolio (cost: USD123,729,919)		125,322,106	31.66%
Other net assets		270,517,362	68.34%
Total net assets		395,839,468	100.00%

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DETAILS IN RESPECT OF FINANCIAL DERIVATIVE INSTRUMENTS (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

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

Forward foreign currency contracts

Contract to deliver	In exchange for	Settlement date	Counterparty	USD
<u>Financial assets:</u>				
HKD7,302,299	USD936,576	24/07/2024	Bank of China (Hong Kong) Limited	679
HKD16,815,385	USD2,155,910	24/07/2024	Bank of China (Hong Kong) Limited	771
HKD29,537,452	USD3,786,052	24/07/2024	Bank of China (Hong Kong) Limited	393
				<u>1,843</u>
<u>Financial liabilities:</u>				
USD108,924,856	HKD849,288,193	24/07/2024	Bank of China (Hong Kong) Limited	(76,084)
USD948,474	HKD7,399,043	24/07/2024	Bank of China (Hong Kong) Limited	(177)
HKD8,727,688	USD1,118,387	24/07/2024	Bank of China (Hong Kong) Limited	(195)
				<u>(76,456)</u>

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED)

For the period from 1 January 2024 to 30 June 2024

USD

Profit and total comprehensive income for the period (42,331)

Distribution paid on 02 January 2024 Record date: 29 December 2023

HKD 0.0003229049 per Unit for Class A-DIST-HKD (43,821)

USD 0.000530112 per Unit for Class A-DIST-USD (123,817)

USD 0.0005387329 per Unit for Class I-DIST-USD (19,778)

Distribution paid on 03 January 2024 Record date: 02 January 2024

HKD 0.000173006 per Unit for Class A-DIST-HKD (23,508)

USD 0.0001711099 per Unit for Class A-DIST-USD (40,476)

USD 0.0001732539 per Unit for Class I-DIST-USD (6,364)

Distribution paid on 04 January 2024 Record date: 03 January 2024

HKD 0.000033084 per Unit for Class A-DIST-HKD (4,516)

USD 0.000137293 per Unit for Class A-DIST-USD (32,562)

USD 0.000139439 per Unit for Class I-DIST-USD (5,123)

Distribution paid on 05 January 2024 Record date: 04 January 2024

HKD 0.000158045 per Unit for Class A-DIST-HKD (21,510)

USD 0.0001376539 per Unit for Class A-DIST-USD (32,582)

USD 0.000139802 per Unit for Class I-DIST-USD (5,137)

Distribution paid on 08 January 2024 Record date: 05 January 2024

HKD 0.0002843539 per Unit for Class A-DIST-HKD (38,173)

USD 0.0003998279 per Unit for Class A-DIST-USD (91,332)

USD 0.000406326 per Unit for Class I-DIST-USD (14,932)

Distribution paid on 09 January 2024 Record date: 08 January 2024

HKD 0.0001663739 per Unit for Class A-DIST-HKD (21,987)

USD 0.0001498559 per Unit for Class A-DIST-USD (31,804)

USD 0.00015206 per Unit for Class I-DIST-USD (5,590)

Distribution paid on 10 January 2024 Record date: 09 January 2024

HKD 0.0002515579 per Unit for Class A-DIST-HKD (33,093)

USD 0.00013671 per Unit for Class A-DIST-USD (28,606)

USD 0.0001389229 per Unit for Class I-DIST-USD (5,108)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

USD

Distribution paid on 11 January 2024 Record date: 10 January 2024	
HKD 0.000589109 per Unit for Class A-DIST-HKD	(7,727)
USD 0.00013609 per Unit for Class A-DIST-USD	(28,820)
USD 0.0001382969 per Unit for Class I-DIST-USD	(5,086)
Distribution paid on 12 January 2024 Record date: 11 January 2024	
HKD 0.0001170269 per Unit for Class A-DIST-HKD	(15,377)
USD 0.000136946 per Unit for Class A-DIST-USD	(30,934)
USD 0.000139118 per Unit for Class I-DIST-USD	(5,117)
Distribution paid on 15 January 2024 Record date: 12 January 2024	
HKD 0.0003878749 per Unit for Class A-DIST-HKD	(51,100)
USD 0.0004000129 per Unit for Class A-DIST-USD	(90,496)
USD 0.0004065269 per Unit for Class I-DIST-USD	(14,954)
Distribution paid on 16 January 2024 Record date: 15 January 2024	
HKD 0.000138693 per Unit for Class A-DIST-HKD	(18,263)
USD 0.00014708 per Unit for Class A-DIST-USD	(33,272)
USD 0.0001492489 per Unit for Class I-DIST-USD	(5,492)
Distribution paid on 17 January 2024 Record date: 16 January 2024	
HKD 0.000113797 per Unit for Class A-DIST-HKD	(14,988)
USD 0.000137057 per Unit for Class A-DIST-USD	(31,234)
USD 0.000139225 per Unit for Class I-DIST-USD	(5,124)
Distribution paid on 18 January 2024 Record date: 17 January 2024	
HKD 0.0000315639 per Unit for Class A-DIST-HKD	(4,129)
USD 0.0001292669 per Unit for Class A-DIST-USD	(29,149)
USD 0.000135537 per Unit for Class I-DIST-USD	(4,989)
Distribution paid on 19 January 2024 Record date: 18 January 2024	
HKD 0.0001147329 per Unit for Class A-DIST-HKD	(14,801)
USD 0.000130898 per Unit for Class A-DIST-USD	(29,055)
USD 0.0001371779 per Unit for Class I-DIST-USD	(5,050)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

USD

Distribution paid on 22 January 2024 Record date: 19 January 2024	
HKD 0.000268517 per Unit for Class A-DIST-HKD	(35,094)
USD 0.000388153 per Unit for Class A-DIST-USD	(87,083)
USD 0.0004069799 per Unit for Class I-DIST-USD	(14,985)
Distribution paid on 23 January 2024 Record date: 22 January 2024	
HKD 0.000223448 per Unit for Class A-DIST-HKD	(29,193)
USD 0.0001451329 per Unit for Class A-DIST-USD	(32,654)
USD 0.0001514 per Unit for Class I-DIST-USD	(5,577)
Distribution paid on 24 January 2024 Record date: 23 January 2024	
HKD 0.000573305 per Unit for Class A-DIST-HKD	(74,422)
USD 0.0002712959 per Unit for Class A-DIST-USD	(61,758)
USD 0.000277563 per Unit for Class I-DIST-USD	(10,225)
Distribution paid on 25 January 2024 Record date: 24 January 2024	
HKD 0.000000186 per Unit for Class A-DIST-HKD	(24)
USD 0.0001384419 per Unit for Class A-DIST-USD	(31,612)
USD 0.000144705 per Unit for Class I-DIST-USD	(5,332)
Distribution paid on 26 January 2024 Record date: 25 January 2024	
HKD 0.0000809289 per Unit for Class A-DIST-HKD	(10,453)
USD 0.0001321889 per Unit for Class A-DIST-USD	(30,160)
USD 0.000138455 per Unit for Class I-DIST-USD	(5,103)
Distribution paid on 29 January 2024 Record date: 26 January 2024	
HKD 0.0002131659 per Unit for Class A-DIST-HKD	(27,543)
USD 0.000391507 per Unit for Class A-DIST-USD	(90,478)
USD 0.0004102859 per Unit for Class I-DIST-USD	(15,123)
Distribution paid on 30 January 2024 Record date: 29 January 2024	
HKD 0.0000852049 per Unit for Class A-DIST-HKD	(11,002)
USD 0.000143851 per Unit for Class A-DIST-USD	(33,465)
USD 0.000150101 per Unit for Class I-DIST-USD	(5,535)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	USD
Distribution paid on 31 January 2024 Record date: 30 January 2024	
HKD 0.000196397 per Unit for Class A-DIST-HKD	(25,340)
USD 0.0001155479 per Unit for Class A-DIST-USD	(26,656)
USD 0.0001218059 per Unit for Class I-DIST-USD	(4,492)
Distribution paid on 01 February 2024 Record date: 31 January 2024	
HKD 0.000060466 per Unit for Class A-DIST-HKD	(7,805)
USD 0.0001278819 per Unit for Class A-DIST-USD	(30,111)
USD 0.000134131 per Unit for Class I-DIST-USD	(4,948)
Distribution paid on 02 February 2024 Record date: 01 February 2024	
HKD 0.0001732599 per Unit for Class A-DIST-HKD	(22,428)
USD 0.0001378649 per Unit for Class A-DIST-USD	(32,344)
USD 0.0001441159 per Unit for Class I-DIST-USD	(5,317)
Distribution paid on 05 February 2024 Record date: 02 February 2024	
HKD 0.000374415 per Unit for Class A-DIST-HKD	(48,579)
USD 0.0003871289 per Unit for Class A-DIST-USD	(89,196)
USD 0.000405913 per Unit for Class I-DIST-USD	(14,977)
Distribution paid on 06 February 2024 Record date: 05 February 2024	
HKD 0.0000564759 per Unit for Class A-DIST-HKD	(7,283)
USD 0.0001439629 per Unit for Class A-DIST-USD	(32,058)
USD 0.0001502349 per Unit for Class I-DIST-USD	(5,545)
Distribution paid on 07 February 2024 Record date: 06 February 2024	
HKD 0.000034695 per Unit for Class A-DIST-HKD	(4,462)
USD 0.000131646 per Unit for Class A-DIST-USD	(29,184)
USD 0.0001379249 per Unit for Class I-DIST-USD	(5,092)
Distribution paid on 08 February 2024 Record date: 07 February 2024	
HKD 0.000024886 per Unit for Class A-DIST-HKD	(3,205)
USD 0.000132722 per Unit for Class A-DIST-USD	(29,623)
USD 0.0001389999 per Unit for Class I-DIST-USD	(5,132)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	USD
Distribution paid on 09 February 2024 Record date: 08 February 2024	
HKD 0.0000982709 per Unit for Class A-DIST-HKD	(12,527)
USD 0.000132744 per Unit for Class A-DIST-USD	(30,196)
USD 0.00013901 per Unit for Class I-DIST-USD	(5,133)
Distribution paid on 14 February 2024 Record date: 09 February 2024	
HKD 0.000527654 per Unit for Class A-DIST-HKD	(67,475)
USD 0.000627342 per Unit for Class A-DIST-USD	(146,108)
USD 0.000658631 per Unit for Class I-DIST-USD	(24,325)
Distribution paid on 15 February 2024 Record date: 14 February 2024	
HKD 0.000078857 per Unit for Class A-DIST-HKD	(9,932)
USD 0.0001558589 per Unit for Class A-DIST-USD	(36,275)
USD 0.000162097 per Unit for Class I-DIST-USD	(5,991)
Distribution paid on 16 February 2024 Record date: 15 February 2024	
HKD 0.000171962 per Unit for Class A-DIST-HKD	(21,716)
USD 0.000131558 per Unit for Class A-DIST-USD	(30,575)
USD 0.000137813 per Unit for Class I-DIST-USD	(5,094)
Distribution paid on 19 February 2024 Record date: 16 February 2024	
HKD 0.000379125 per Unit for Class A-DIST-HKD	(47,845)
USD 0.0003915919 per Unit for Class A-DIST-USD	(93,143)
USD 0.0004103269 per Unit for Class I-DIST-USD	(15,169)
Distribution paid on 20 February 2024 Record date: 19 February 2024	
HKD 0.0001075559 per Unit for Class A-DIST-HKD	(13,346)
USD 0.000144562 per Unit for Class A-DIST-USD	(35,645)
USD 0.000150783 per Unit for Class I-DIST-USD	(5,576)
Distribution paid on 21 February 2024 Record date: 20 February 2024	
HKD 0.000099343 per Unit for Class A-DIST-HKD	(12,296)
USD 0.000133345 per Unit for Class A-DIST-USD	(32,718)
USD 0.0001395719 per Unit for Class I-DIST-USD	(5,163)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	USD
Distribution paid on 22 February 2024 Record date: 21 February 2024	
HKD 0.000040116 per Unit for Class A-DIST-HKD	(4,972)
USD 0.0001332949 per Unit for Class A-DIST-USD	(32,660)
USD 0.0001395239 per Unit for Class I-DIST-USD	(5,161)
Distribution paid on 23 February 2024 Record date: 22 February 2024	
HKD 0.0001035789 per Unit for Class A-DIST-HKD	(12,844)
USD 0.0001290519 per Unit for Class A-DIST-USD	(29,911)
USD 0.0001353079 per Unit for Class I-DIST-USD	(5,006)
Distribution paid on 26 February 2024 Record date: 23 February 2024	
HKD 0.000227535 per Unit for Class A-DIST-HKD	(27,975)
USD 0.000387423 per Unit for Class A-DIST-USD	(89,594)
USD 0.0004062019 per Unit for Class I-DIST-USD	(15,031)
Distribution paid on 27 February 2024 Record date: 26 February 2024	
HKD 0.0000356999 per Unit for Class A-DIST-HKD	(4,396)
USD 0.0001446249 per Unit for Class A-DIST-USD	(33,783)
USD 0.000150872 per Unit for Class I-DIST-USD	(5,585)
Distribution paid on 28 February 2024 Record date: 27 February 2024	
HKD 0.0002013219 per Unit for Class A-DIST-HKD	(24,756)
USD 0.000133211 per Unit for Class A-DIST-USD	(31,205)
USD 0.0001394619 per Unit for Class I-DIST-USD	(5,163)
Distribution paid on 29 February 2024 Record date: 28 February 2024	
HKD 0.0000147829 per Unit for Class A-DIST-HKD	(1,803)
USD 0.000133071 per Unit for Class A-DIST-USD	(30,728)
USD 0.000139329 per Unit for Class I-DIST-USD	(5,159)
Distribution paid on 01 March 2024 Record date: 29 February 2024	
HKD 0.000134529 per Unit for Class A-DIST-HKD	(16,314)
USD 0.000151051 per Unit for Class A-DIST-USD	(34,253)
USD 0.00015732 per Unit for Class I-DIST-USD	(5,826)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

USD

Distribution paid on 04 March 2024 Record date: 01 March 2024	
HKD 0.000356843 per Unit for Class A-DIST-HKD	(43,386)
USD 0.000387622 per Unit for Class A-DIST-USD	(89,910)
USD 0.000406396 per Unit for Class I-DIST-USD	(15,053)
Distribution paid on 05 March 2024 Record date: 04 March 2024	
HKD 0.000102751 per Unit for Class A-DIST-HKD	(12,301)
USD 0.0001459759 per Unit for Class A-DIST-USD	(33,273)
USD 0.0001522359 per Unit for Class I-DIST-USD	(5,641)
Distribution paid on 06 March 2024 Record date: 05 March 2024	
HKD 0.000119243 per Unit for Class A-DIST-HKD	(14,184)
USD 0.000133119 per Unit for Class A-DIST-USD	(28,927)
USD 0.00013941 per Unit for Class I-DIST-USD	(5,167)
Distribution paid on 07 March 2024 Record date: 06 March 2024	
HKD 0.0000000849 per Unit for Class A-DIST-HKD	(10)
USD 0.000161475 per Unit for Class A-DIST-USD	(35,702)
USD 0.0001677559 per Unit for Class I-DIST-USD	(6,218)
Distribution paid on 08 March 2024 Record date: 07 March 2024	
HKD 0.000124449 per Unit for Class A-DIST-HKD	(14,859)
USD 0.000133487 per Unit for Class A-DIST-USD	(34,094)
USD 0.0001396959 per Unit for Class I-DIST-USD	(5,179)
Distribution paid on 11 March 2024 Record date: 08 March 2024	
HKD 0.0003474329 per Unit for Class A-DIST-HKD	(41,449)
USD 0.000389371 per Unit for Class A-DIST-USD	(100,923)
USD 0.000407982 per Unit for Class I-DIST-USD	(15,127)
Distribution paid on 12 March 2024 Record date: 11 March 2024	
HKD 0.0001369509 per Unit for Class A-DIST-HKD	(15,811)
USD 0.0001448449 per Unit for Class A-DIST-USD	(36,160)
USD 0.000151059 per Unit for Class I-DIST-USD	(5,603)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	USD
Distribution paid on 13 March 2024 Record date: 12 March 2024	
HKD 0.0000958829 per Unit for Class A-DIST-HKD	(11,144)
USD 0.000131206 per Unit for Class A-DIST-USD	(32,478)
USD 0.000137429 per Unit for Class I-DIST-USD	(5,098)
Distribution paid on 14 March 2024 Record date: 13 March 2024	
HKD 0.000005489 per Unit for Class A-DIST-HKD	(636)
USD 0.000131963 per Unit for Class A-DIST-USD	(32,616)
USD 0.0001381869 per Unit for Class I-DIST-USD	(5,127)
Distribution paid on 15 March 2024 Record date: 14 March 2024	
HKD 0.000099115 per Unit for Class A-DIST-HKD	(11,381)
USD 0.0001407399 per Unit for Class A-DIST-USD	(34,840)
USD 0.0001469629 per Unit for Class I-DIST-USD	(5,454)
Distribution paid on 18 March 2024 Record date: 15 March 2024	
HKD 0.000211935 per Unit for Class A-DIST-HKD	(24,609)
USD 0.0003875749 per Unit for Class A-DIST-USD	(94,281)
USD 0.000406278 per Unit for Class I-DIST-USD	(15,079)
Distribution paid on 19 March 2024 Record date: 18 March 2024	
HKD 0.000148309 per Unit for Class A-DIST-HKD	(17,224)
USD 0.0001442419 per Unit for Class A-DIST-USD	(34,953)
USD 0.000150469 per Unit for Class I-DIST-USD	(5,587)
Distribution paid on 20 March 2024 Record date: 19 March 2024	
HKD 0.0001393199 per Unit for Class A-DIST-HKD	(16,190)
USD 0.0001336359 per Unit for Class A-DIST-USD	(31,964)
USD 0.0001398759 per Unit for Class I-DIST-USD	(5,194)
Distribution paid on 21 March 2024 Record date: 20 March 2024	
HKD 0.000000103 per Unit for Class A-DIST-HKD	(12)
USD 0.000162352 per Unit for Class A-DIST-USD	(38,655)
USD 0.000168595 per Unit for Class I-DIST-USD	(6,262)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	USD
Distribution paid on 22 March 2024 Record date: 21 March 2024	
HKD 0.0000114099 per Unit for Class A-DIST-HKD	(1,315)
USD 0.000134383 per Unit for Class A-DIST-USD	(32,095)
USD 0.0001406239 per Unit for Class I-DIST-USD	(5,224)
Distribution paid on 25 March 2024 Record date: 22 March 2024	
HKD 0.000343537 per Unit for Class A-DIST-HKD	(39,266)
USD 0.000387828 per Unit for Class A-DIST-USD	(89,155)
USD 0.000406616 per Unit for Class I-DIST-USD	(15,106)
Distribution paid on 26 March 2024 Record date: 25 March 2024	
HKD 0.000246817 per Unit for Class A-DIST-HKD	(27,932)
USD 0.0001442899 per Unit for Class A-DIST-USD	(33,243)
USD 0.0001505449 per Unit for Class I-DIST-USD	(5,595)
Distribution paid on 27 March 2024 Record date: 26 March 2024	
HKD 0.0001206119 per Unit for Class A-DIST-HKD	(13,408)
USD 0.000133299 per Unit for Class A-DIST-USD	(31,776)
USD 0.000139541 per Unit for Class I-DIST-USD	(5,187)
Distribution paid on 28 March 2024 Record date: 27 March 2024	
HKD 0.000152799 per Unit for Class A-DIST-HKD	(17,052)
USD 0.0001325089 per Unit for Class A-DIST-USD	(31,406)
USD 0.0001387539 per Unit for Class I-DIST-USD	(5,158)
Distribution paid on 02/04/2024 Record date: 28 March 2024	
HKD 0.0005464209 per Unit for Class A-DIST-HKD	(60,481)
USD 0.0006386819 per Unit for Class A-DIST-USD	(151,759)
USD 0.0006699199 per Unit for Class I-DIST-USD	(24,909)
Distribution paid on 03 April 2024 Record date: 02 April 2024	
HKD 0.000077917 per Unit for Class A-DIST-HKD	(8,611)
USD 0.000140792 per Unit for Class A-DIST-USD	(34,288)
USD 0.000147007 per Unit for Class I-DIST-USD	(5,470)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	USD
Distribution paid on 05 April 2024 Record date: 03 April 2024	
HKD 0.000207668 per Unit for Class A-DIST-HKD	(23,535)
USD 0.0002618519 per Unit for Class A-DIST-USD	(64,009)
USD 0.000274314 per Unit for Class I-DIST-USD	(10,208)
Distribution paid on 08 April 2024 Record date: 05 April 2024	
HKD 0.000362309 per Unit for Class A-DIST-HKD	(40,646)
USD 0.0003955429 per Unit for Class A-DIST-USD	(96,863)
USD 0.000414233 per Unit for Class I-DIST-USD	(15,419)
Distribution paid on 09 April 2024 Record date: 08 April 2024	
HKD 0.000116102 per Unit for Class A-DIST-HKD	(12,994)
USD 0.000145375 per Unit for Class A-DIST-USD	(35,468)
USD 0.0001515999 per Unit for Class I-DIST-USD	(5,645)
Distribution paid on 10 April 2024 Record date: 09 April 2024	
HKD 0.000130933 per Unit for Class A-DIST-HKD	(14,711)
USD 0.0001340139 per Unit for Class A-DIST-USD	(32,561)
USD 0.0001402479 per Unit for Class I-DIST-USD	(5,223)
Distribution paid on 11 April 2024 Record date: 10 April 2024	
HKD 0.0000557699 per Unit for Class A-DIST-HKD	(6,199)
USD 0.000133887 per Unit for Class A-DIST-USD	(32,496)
USD 0.0001401199 per Unit for Class I-DIST-USD	(5,219)
Distribution paid on 12 April 2024 Record date: 11 April 2024	
HKD 0.0000766709 per Unit for Class A-DIST-HKD	(8,520)
USD 0.0001339259 per Unit for Class A-DIST-USD	(32,327)
USD 0.000140162 per Unit for Class I-DIST-USD	(5,222)
Distribution paid on 15 April 2024 Record date: 12 April 2024	
HKD 0.0003524919 per Unit for Class A-DIST-HKD	(39,233)
USD 0.0003905749 per Unit for Class A-DIST-USD	(93,345)
USD 0.000409302 per Unit for Class I-DIST-USD	(15,250)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	USD
Distribution paid on 16 April 2024 Record date: 15 April 2024	
HKD 0.000090174 per Unit for Class A-DIST-HKD	(10,121)
USD 0.00014445 per Unit for Class A-DIST-USD	(34,142)
USD 0.0001506909 per Unit for Class I-DIST-USD	(5,617)
Distribution paid on 17 April 2024 Record date: 16 April 2024	
HKD 0.0001071059 per Unit for Class A-DIST-HKD	(11,929)
USD 0.000133334 per Unit for Class A-DIST-USD	(30,887)
USD 0.0001395909 per Unit for Class I-DIST-USD	(5,204)
Distribution paid on 18 April 2024 Record date: 17 April 2024	
HKD 0.000028858 per Unit for Class A-DIST-HKD	(3,178)
USD 0.0001339309 per Unit for Class A-DIST-USD	(31,796)
USD 0.0001401759 per Unit for Class I-DIST-USD	(5,227)
Distribution paid on 19 April 2024 Record date: 18 April 2024	
HKD 0.0001114909 per Unit for Class A-DIST-HKD	(12,161)
USD 0.0001402989 per Unit for Class A-DIST-USD	(34,787)
USD 0.000146522 per Unit for Class I-DIST-USD	(5,464)
Distribution paid on 22 April 2024 Record date: 19 April 2024	
HKD 0.000348024 per Unit for Class A-DIST-HKD	(37,583)
USD 0.000388794 per Unit for Class A-DIST-USD	(99,579)
USD 0.000407421 per Unit for Class I-DIST-USD	(15,195)
Distribution paid on 23 April 2024 Record date: 22 April 2024	
HKD 0.000208658 per Unit for Class A-DIST-HKD	(22,715)
USD 0.0001466939 per Unit for Class A-DIST-USD	(37,496)
USD 0.0001528959 per Unit for Class I-DIST-USD	(5,705)
Distribution paid on 24 April 2024 Record date: 23 April 2024	
HKD 0.0000583139 per Unit for Class A-DIST-HKD	(6,410)
USD 0.0001337349 per Unit for Class A-DIST-USD	(34,063)
USD 0.0001399449 per Unit for Class I-DIST-USD	(5,222)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

USD

Distribution paid on 25 April 2024 Record date: 24 April 2024

HKD 0.0000000659 per Unit for Class A-DIST-HKD	(7)
USD 0.0002770139 per Unit for Class A-DIST-USD	(70,220)
USD 0.0002832269 per Unit for Class I-DIST-USD	(10,571)

Distribution paid on 26 April 2024 Record date: 25 April 2024

HKD 0.000045461 per Unit for Class A-DIST-HKD	(5,090)
USD 0.000133887 per Unit for Class A-DIST-USD	(33,542)
USD 0.0001401039 per Unit for Class I-DIST-USD	(5,231)

Distribution paid on 29 April 2024 Record date: 26 April 2024

HKD 0.000206125 per Unit for Class A-DIST-HKD	(23,248)
USD 0.000392889 per Unit for Class A-DIST-USD	(99,577)
USD 0.0004115319 per Unit for Class I-DIST-USD	(15,366)

Distribution paid on 30 April 2024 Record date: 29 April 2024

HKD 0.0001473929 per Unit for Class A-DIST-HKD	(16,671)
USD 0.000151835 per Unit for Class A-DIST-USD	(38,489)
USD 0.000158042 per Unit for Class I-DIST-USD	(5,903)

Distribution paid on 02 May 2024 Record date: 30 April 2024

HKD 0.000053099 per Unit for Class A-DIST-HKD	(6,036)
USD 0.0002613119 per Unit for Class A-DIST-USD	(63,719)
USD 0.000273776 per Unit for Class I-DIST-USD	(10,228)

Distribution paid on 03 May 2024 Record date: 02 May 2024

HKD 0.0000941039 per Unit for Class A-DIST-HKD	(10,727)
USD 0.0001430369 per Unit for Class A-DIST-USD	(35,092)
USD 0.0001492629 per Unit for Class I-DIST-USD	(5,578)

Distribution paid on 06 May 2024 Record date: 03 May 2024

HKD 0.0004740359 per Unit for Class A-DIST-HKD	(53,336)
USD 0.0003921149 per Unit for Class A-DIST-USD	(96,266)
USD 0.0004108039 per Unit for Class I-DIST-USD	(15,354)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

USD

Distribution paid on 07 May 2024 Record date: 06 May 2024	
HKD 0.0002057269 per Unit for Class A-DIST-HKD	(23,067)
USD 0.0001429139 per Unit for Class A-DIST-USD	(35,684)
USD 0.000149128 per Unit for Class I-DIST-USD	(5,576)
Distribution paid on 08 May 2024 Record date: 07 May 2024	
HKD 0.0000203039 per Unit for Class A-DIST-HKD	(2,277)
USD 0.000129794 per Unit for Class A-DIST-USD	(32,681)
USD 0.0001360089 per Unit for Class I-DIST-USD	(5,086)
Distribution paid on 09 May 2024 Record date: 08 May 2024	
HKD 0.0000002439 per Unit for Class A-DIST-HKD	(27)
USD 0.0001370739 per Unit for Class A-DIST-USD	(35,264)
USD 0.0001432789 per Unit for Class I-DIST-USD	(5,359)
Distribution paid on 10 May 2024 Record date: 09 May 2024	
HKD 0.000096815 per Unit for Class A-DIST-HKD	(11,040)
USD 0.0001301659 per Unit for Class A-DIST-USD	(33,500)
USD 0.00013637 per Unit for Class I-DIST-USD	(5,101)
Distribution paid on 13 May 2024 Record date: 10 May 2024	
HKD 0.0003102939 per Unit for Class A-DIST-HKD	(35,427)
USD 0.000379525 per Unit for Class A-DIST-USD	(96,937)
USD 0.000398158 per Unit for Class I-DIST-USD	(14,896)
Distribution paid on 14 May 2024 Record date: 13 May 2024	
HKD 0.000107784 per Unit for Class A-DIST-HKD	(12,171)
USD 0.000142936 per Unit for Class A-DIST-USD	(36,262)
USD 0.0001491419 per Unit for Class I-DIST-USD	(5,582)
Distribution paid on 16 May 2024 Record date: 14 May 2024	
HKD 0.0000999509 per Unit for Class A-DIST-HKD	(11,362)
USD 0.0002538949 per Unit for Class A-DIST-USD	(63,854)
USD 0.000266329 per Unit for Class I-DIST-USD	(9,969)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	USD
Distribution paid on 17 May 2024 Record date: 16 May 2024	
HKD 0.0000852899 per Unit for Class A-DIST-HKD	(9,895)
USD 0.00013663 per Unit for Class A-DIST-USD	(34,489)
USD 0.000142842 per Unit for Class I-DIST-USD	(5,348)
Distribution paid on 20 May 2024 Record date: 17 May 2024	
HKD 0.000233833 per Unit for Class A-DIST-HKD	(27,629)
USD 0.0003764569 per Unit for Class A-DIST-USD	(96,010)
USD 0.0003950909 per Unit for Class I-DIST-USD	(14,795)
Distribution paid on 21 May 2024 Record date: 20 May 2024	
HKD 0.000095436 per Unit for Class A-DIST-HKD	(11,189)
USD 0.0001419129 per Unit for Class A-DIST-USD	(35,654)
USD 0.000148123 per Unit for Class I-DIST-USD	(5,549)
Distribution paid on 22 May 2024 Record date: 21 May 2024	
HKD 0.0001359149 per Unit for Class A-DIST-HKD	(16,580)
USD 0.000130645 per Unit for Class A-DIST-USD	(32,931)
USD 0.000136861 per Unit for Class I-DIST-USD	(5,128)
Distribution paid on 23 May 2024 Record date: 22 May 2024	
HKD 0.000041211 per Unit for Class A-DIST-HKD	(5,034)
USD 0.000131888 per Unit for Class A-DIST-USD	(33,123)
USD 0.000138103 per Unit for Class I-DIST-USD	(5,175)
Distribution paid on 24 May 2024 Record date: 23 May 2024	
HKD 0.000132119 per Unit for Class A-DIST-HKD	(16,034)
USD 0.000130959 per Unit for Class A-DIST-USD	(32,918)
USD 0.0001371759 per Unit for Class I-DIST-USD	(5,141)
Distribution paid on 27 May 2024 Record date: 24 May 2024	
HKD 0.000333627 per Unit for Class A-DIST-HKD	(40,239)
USD 0.000378514 per Unit for Class A-DIST-USD	(95,382)
USD 0.000397165 per Unit for Class I-DIST-USD	(14,887)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

USD

Distribution paid on 28 May 2024 Record date: 27 May 2024

HKD 0.0000606219 per Unit for Class A-DIST-HKD	(7,219)
USD 0.000144009 per Unit for Class A-DIST-USD	(35,925)
USD 0.0001502229 per Unit for Class I-DIST-USD	(5,633)

Distribution paid on 29 May 2024 Record date: 28 May 2024

HKD 0.0001834409 per Unit for Class A-DIST-HKD	(21,434)
USD 0.0001306729 per Unit for Class A-DIST-USD	(32,050)
USD 0.000136901 per Unit for Class I-DIST-USD	(5,134)

Distribution paid on 30 May 2024 Record date: 29 May 2024

HKD 0.0000445239 per Unit for Class A-DIST-HKD	(5,115)
USD 0.000129778 per Unit for Class A-DIST-USD	(32,146)
USD 0.0001360009 per Unit for Class I-DIST-USD	(5,101)

Distribution paid on 31 May 2024 Record date: 30 May 2024

HKD 0.0001388749 per Unit for Class A-DIST-HKD	(15,869)
USD 0.000112506 per Unit for Class A-DIST-USD	(27,645)
USD 0.000118733 per Unit for Class I-DIST-USD	(4,454)

Distribution paid on 03 June 2024 Record date: 31 May 2024

HKD 0.000385215 per Unit for Class A-DIST-HKD	(44,560)
USD 0.000368606 per Unit for Class A-DIST-USD	(90,589)
USD 0.0003872929 per Unit for Class I-DIST-USD	(14,531)

Distribution paid on 04 June 2024 Record date: 03 June 2024

HKD 0.0001301959 per Unit for Class A-DIST-HKD	(14,880)
USD 0.0001429239 per Unit for Class A-DIST-USD	(35,227)
USD 0.000149144 per Unit for Class I-DIST-USD	(5,598)

Distribution paid on 05 June 2024 Record date: 04 June 2024

HKD 0.000052503 per Unit for Class A-DIST-HKD	(5,925)
USD 0.0001296459 per Unit for Class A-DIST-USD	(31,889)
USD 0.000135873 per Unit for Class I-DIST-USD	(5,101)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

	USD
Distribution paid on 06 June 2024 Record date: 05 June 2024	
HKD 0.000000151 per Unit for Class A-DIST-HKD	(18)
USD 0.000153917 per Unit for Class A-DIST-USD	(38,830)
USD 0.0001601309 per Unit for Class I-DIST-USD	(6,012)
Distribution paid on 07 June 2024 Record date: 06 June 2024	
HKD 0.000129199 per Unit for Class A-DIST-HKD	(15,269)
USD 0.000133637 per Unit for Class A-DIST-USD	(33,561)
USD 0.0001398539 per Unit for Class I-DIST-USD	(5,252)
Distribution paid on 11 June 2024 Record date: 07 June 2024	
HKD 0.000482061 per Unit for Class A-DIST-HKD	(56,734)
USD 0.0005184799 per Unit for Class A-DIST-USD	(130,791)
USD 0.00054335 per Unit for Class I-DIST-USD	(20,406)
Distribution paid on 12 June 2024 Record date: 11 June 2024	
HKD 0.0000769089 per Unit for Class A-DIST-HKD	(8,791)
USD 0.0001526769 per Unit for Class A-DIST-USD	(38,318)
USD 0.000158883 per Unit for Class I-DIST-USD	(5,970)
Distribution paid on 13 June 2024 Record date: 12 June 2024	
HKD 0.000000164 per Unit for Class A-DIST-HKD	(19)
USD 0.0001428269 per Unit for Class A-DIST-USD	(36,053)
USD 0.000149041 per Unit for Class I-DIST-USD	(5,601)
Distribution paid on 14 June 2024 Record date: 13 June 2024	
HKD 0.0001383779 per Unit for Class A-DIST-HKD	(15,663)
USD 0.000133528 per Unit for Class A-DIST-USD	(33,860)
USD 0.00013974 per Unit for Class I-DIST-USD	(5,252)
Distribution paid on 17 June 2024 Record date: 14 June 2024	
HKD 0.0003386039 per Unit for Class A-DIST-HKD	(37,952)
USD 0.0003875429 per Unit for Class A-DIST-USD	(98,267)
USD 0.000406184 per Unit for Class I-DIST-USD	(15,269)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

USD

Distribution paid on 18 June 2024 Record date: 17 June 2024

HKD 0.000134628 per Unit for Class A-DIST-HKD	(15,033)
USD 0.000146666 per Unit for Class A-DIST-USD	(37,163)
USD 0.0001528729 per Unit for Class I-DIST-USD	(5,749)

Distribution paid on 19 June 2024 Record date: 18 June 2024

HKD 0.000091316 per Unit for Class A-DIST-HKD	(10,159)
USD 0.0001334139 per Unit for Class A-DIST-USD	(33,710)
USD 0.0001396279 per Unit for Class I-DIST-USD	(5,252)

Distribution paid on 20 June 2024 Record date: 19 June 2024

HKD 0.0000001849 per Unit for Class A-DIST-HKD	(21)
USD 0.000144597 per Unit for Class A-DIST-USD	(37,773)
USD 0.0001507949 per Unit for Class I-DIST-USD	(5,673)

Distribution paid on 21 June 2024 Record date: 20 June 2024

HKD 0.000112404 per Unit for Class A-DIST-HKD	(12,417)
USD 0.0001345079 per Unit for Class A-DIST-USD	(35,602)
USD 0.0001406999 per Unit for Class I-DIST-USD	(5,294)

Distribution paid on 24 June 2024 Record date: 21 June 2024

HKD 0.0003320769 per Unit for Class A-DIST-HKD	(36,369)
USD 0.000387394 per Unit for Class A-DIST-USD	(104,717)
USD 0.000405948 per Unit for Class I-DIST-USD	(15,276)

Distribution paid on 25 June 2024 Record date: 24 June 2024

HKD 0.000193361 per Unit for Class A-DIST-HKD	(20,761)
USD 0.0001461009 per Unit for Class A-DIST-USD	(39,394)
USD 0.000152278 per Unit for Class I-DIST-USD	(5,733)

Distribution paid on 26 June 2024 Record date: 25 June 2024

HKD 0.0001726349 per Unit for Class A-DIST-HKD	(17,881)
USD 0.0001334449 per Unit for Class A-DIST-USD	(35,002)
USD 0.0001396419 per Unit for Class I-DIST-USD	(5,258)

CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

DISTRIBUTION DISCLOSURE (UNAUDITED) (continued)

For the period from 1 January 2024 to 30 June 2024

USD

Distribution paid on 27 June 2024 Record date: 26 June 2024

HKD 0.00006024 per Unit for Class A-DIST-HKD	(6,174)
USD 0.000134317 per Unit for Class A-DIST-USD	(34,870)
USD 0.0001405169 per Unit for Class I-DIST-USD	(5,291)

Distribution paid on 28 June 2024 Record date: 27 June 2024

HKD 0.0001492739 per Unit for Class A-DIST-HKD	(15,442)
USD 0.000133256 per Unit for Class A-DIST-USD	(34,664)
USD 0.0001394569 per Unit for Class I-DIST-USD	(5,252)

Transfer from capital

(9,206,395)

Undistributed income at 30 June 2024

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CHINAAMC SELECT STABLE INCOME FUND
(a sub-fund of ChinaAMC Select Fund)

RECONCILIATION OF NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (UNAUDITED)

As at 30 June 2024

USD

Net assets attributable to unitholders
(calculated in accordance with Explanatory Memorandum) 401,240,675

Adjustment for unsettled capital transactions (5,401,207)

Net assets attributable to unitholders
(calculated in accordance with International Financial Reporting Standards) 395,839,468

Net assets attributable to unitholders (per unit)
(calculated in accordance with Explanatory Memorandum)

- Class A HKD	HKD 1.0000
- Class A USD	USD 1.0000
- Class I USD	USD 1.0000

Net assets attributable to unitholders (per unit)
(calculated in accordance with International Financial Reporting Standards)

- Class A HKD	HKD 1.0000
- Class A USD	USD 1.0000
- Class I USD	USD 1.0000

