

Interim Report

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND
FUND (A fund of an open-ended unit trust established as an
umbrella unit trust under the laws of the Hong Kong)

For the period from 1 January 2024 to 30 June 2024 (Unaudited)

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

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CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

ADMINISTRATION AND MANAGEMENT

MANAGER

China Life Franklin Asset Management Co., Limited
27/F, One Exchange Square,
8 Connaught Place Central,
Hong Kong

DIRECTORS OF THE MANAGER

Yu Yong
Gregory Eugene McGowan
Chen Yingshun
Wang Yijiang
Molina George H
Wei Xiaopeng
Liu Hui
Shan Gang
Yan Ligang

LEGAL ADVISER TO THE MANAGER

Deacons
5/F, Alexandra House,
18 Chater Road,
Central, Hong Kong

TRUSTEE, TRANSFER AGENT AND REGISTRAR

BOCI-Prudential Trustee Limited
Suites 1501-1507 & 1513-1516,
15/F, 1111 King's Road,
Taikoo Shing, Hong Kong

AUDITOR

KPMG
8/F, Prince's Building
10 Chater Road,
Central
Hong Kong

CUSTODIAN

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

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

STATEMENT OF PROFIT OR LOSS AND OTHER COMPREHENSIVE INCOME

For the period from 1 January 2024 to 30 June 2024 (UNAUDITED)

	30 June 2024	31 December 2023
Note	USD	USD
INCOME		
Interest income on financial assets at FVTPL	1,602,572	3,315,139
Other interest revenue		300,362
Other operating income	<u>116</u>	<u>696</u>
	<u>1,602,688</u>	<u>3,616,197</u>
EXPENSES		
Management fees	(7,625)	(88,090)
Transaction costs	(1,850)	(25,483)
Trustee fees	(29,989)	(69,806)
Custodian fees	(17,939)	(48,160)
Audit fees	(9,530)	(12,735)
Other operating expenses	<u>(24,247)</u>	<u>(7,473)</u>
	<u>(91,180)</u>	<u>(251,746)</u>
Net Gain before investments and exchange differences	<u>1,511,508</u>	<u>5,834,990</u>
INVESTMENT AND EXCHANGE DIFFERENCES		
Net loss on financial assets and liabilities at fair value		
through profit or loss	915,413	1,888,797
Other income		
Net foreign exchange differences	<u>38</u>	<u>(40)</u>
	<u>915,451</u>	<u>1,888,757</u>
Profit and total comprehensive income for the period	<u><u>2,426,959</u></u>	<u><u>5,340,351</u></u>

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

STATEMENT OF PROFIT OR LOSS AND OTHER COMPREHENSIVE INCOME

For the period from 1 January 2024 to 30 June 2024 (UNAUDITED) (Continued)

Note 1: During the period ended 30 June 2024 and the year-end 2023, the transaction costs paid to the Trustee were as follow:

	30 June 2024 USD	For the period from 31 December 2022 to 30 December 2023 USD
BOCI-Prudential Trustee Limited	1,850	11,420

Note 2: During the period ended 30 June 2023 and the year-end 2022s, the other operating expenses paid to the Connected Person of Trustee were as follows:

	30 June 2024 USD	For the period from 31 December 2022to 30 December 2023 USD
Bank of China (Hong Kong) Limited	338	459

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

STATEMENT OF FINANCIAL POSITION (UNAUDITED)

As at 30 June 2024

	30 June 2024 USD	31 December 2023 USD
ASSETS		
Financial assets at fair value through profit or loss	84,106,368	102,633,443
Amounts due from broker	1,186	157,022
Subscription receivable	28,878	-
Interest receivable	733,292	757,869
Prepaid expenses and other receivables		5
Cash and cash equivalents	4,878,407	519,944
TOTAL ASSETS	<u>89,748,131</u>	<u>104,068,283</u>
LIABILITIES		
Amounts due to brokers	3,000,170	-
Redemption payable		-
Management fee payable	3,934	3,613
Trustee fee payable	4,667	4,677
Preliminary expenses		
Other accounts payable and accruals	60,181	62,045
TOTAL LIABILITIES	<u>3,068,952</u>	<u>70,335</u>
NET ASSETS ATTRIBUTABLE TO UNITHOLDERS	<u><u>86,679,179</u></u>	<u><u>103,997,948</u></u>

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

STATEMENT OF CHANGES IN EQUITY

For the period from 1 January 2024 to 30 June 2024 (UNAUDITED)

	Number of units	US\$
At 31 December 2022	9,662,029	98,648,761
Subscription of units		
- Class B (USD)	-	-
- Class I (USD)	-	-
- Class A (USD)	98	13
- Class A (HKD)	10	1,000
- Class A2 (USD)	20	200
- Class A2 (HKD)	11,838	15,513
	<u>11,966</u>	<u>16,726</u>
Redemption of units		
- Class B (USD)		
- Class I (USD)		
- Class A (USD)	(125)	(1,281)
- Class A (HKD)	(3,008)	(3,925)
- Class A2 (USD)	(10)	(101)
- Class A2 (HKD)	(1,984)	(2,583)
	<u>(5,127)</u>	<u>(7,890)</u>
Transaction with unitholders, recognised directly in equity		<u>5,340,351</u>
Profit and total comprehensive income for the period		<u>5,340,351</u>
Balance at 31 December 2023		<u><u>103,997,948</u></u>
At 1 January 2023	9,668,868	103,997,948
Subscription of units		
- Class B (USD)		
- Class I (USD)		
- Class A (USD)		
- Class A (HKD)	92	128
- Class A2 (USD)	10,262	107,423
- Class A2 (HKD)	202,985	272,537
	<u>213,339</u>	<u>380,088</u>
Redemption of units		
- Class B (USD)	(1,840,909)	(20,000,000)
- Class I (USD)		-
- Class A (USD)	(120)	(1,295)
- Class A (HKD)	(6,932)	(9,523)
- Class A2 (USD)	(1,721)	(17,913)
- Class A2 (HKD)	(72,283)	(97,085)
	<u>(1,921,964)</u>	<u>(20,125,816)</u>
Transaction with unitholders, recognised directly in equity		<u>2,426,959</u>
Profit and total comprehensive income for the period		<u>2,426,959</u>
Balance at 30 June 2024		<u><u>86,679,179</u></u>

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Listed/Quoted Debt Securities				
British Virgin Islands				
Denominated in US\$				
CHINA CINDA 2020 I MANAGEMENT LTD 5.75% S/A 28MAY2029	-	3,500,000	(3,500,000)	-
CHINA HUADIAN OVERSEAS DEVELOPMENT MANAGEMENT CO LTD 4% S/A PERP (CALLED)	3,300,000	-	(3,300,000)	-
CHINA HUANENG GROUP HONG KONG TREASURY MANAGEMENT HLDG LTD 5.3% S/A PERP	-	2,000,000	-	2,000,000
CHINA HUANENG GROUP HONG KONG TREASURY MANAGEMENT HLDGS LTD 3.08% S/A PERP	2,320,000	1,330,000	-	3,650,000
CICC HONG KONG FINANCE 2016 MTN LTD 2% S/A 26JAN2026	-	444,000	-	444,000
CMHI FINANCE BVI CO LTD 3.875% S/A PERP	1,000,000	-	-	1,000,000
COASTAL EMERALD LTD 6.5% S/A PERP	-	500,000	(500,000)	-
DIANJIAN HAIYU LTD 3.45% S/A PERP	1,000,000	-	-	1,000,000
EASTERN CREATION II INVESTMENT HLDGS LTD 1.35% S/A 20OCT2024	600,000	-	-	600,000
GUANGZHOU METRO INVESTMENT FINANCE BVI LTD 1.507% S/A 17SEP2025	500,000	-	-	500,000
GUANGZHOU METRO INVESTMENT FINANCE BVI LTD 2.609% S/A 14NOV2024	1,450,000	-	-	1,450,000
JIC ZHIXIN LTD 2.125% S/A 27AUG2030	1,000,000	-	(1,000,000)	-
LEVC FINANCE LTD 1.375% S/A 25MAR2024	2,000,000	-	(2,000,000)	-
MINMETALS BOUNTEOUS FINANCE BVI LTD 3.375% S/A PERP	4,400,000	-	(2,000,000)	2,400,000
POWERCHINA ROADBRIDGE GROUP BRITISH VIRGIN ISLANDS LTD 3.08% S/A PERP	2,762,000	-	-	2,762,000
SEPCO VIRGIN LTD 3.55% S/A PERP	1,000,000	-	-	1,000,000
SINOCHEM OFFSHORE CAPITAL CO LTD 1% S/A 23SEP2024	3,500,000	-	(2,000,000)	1,500,000
SINOCHEM OFFSHORE CAPITAL CO LTD 1.5% S/A 24NOV2024	1,520,000	-	-	1,520,000
SINOCHEM OFFSHORE CAPITAL CO LTD 1.625% S/A 29OCT2025	-	300,000	-	300,000
SINOCHEM OFFSHORE CAPITAL CO LTD 2.25% S/A 24NOV2026	-	1,000,000	-	1,000,000
SUNNY EXPRESS ENTERPRISES CORP 2.625% S/A 23APR2025	-	400,000	-	400,000
XINGSHENG BVI CO LTD 1.375% S/A 25AUG2024	4,200,000	-	(4,200,000)	-

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STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Listed/Quoted Debt Securities				
Canada				
Denominated in US\$				
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 5.25% S/A 26APR2029	-	2,000,000	(2,000,000)	-
Cayman				
Denominated in US\$				
ALIBABA GROUP HLDG LTD 3.6% S/A 28NOV2024	2,000,000	1,000,000	-	3,000,000
CHINA OVERSEAS FINANCE CAYMAN VI LTD 5.95% S/A 08MAY2024	4,253,000	-	(4,253,000)	-
CHINA RESOURCES LAND LTD 3.75% S/A 26AUG2024	600,000	-	-	600,000
CHINA RESOURCES LAND LTD 3.75% S/A PERP	1,000,000	-	-	1,000,000
CHINA RESOURCES LAND LTD 6% S/A 27FEB2024	3,300,000	-	(3,300,000)	-
CHINA STATE CONSTRUCTION FINANCE CAYMAN I LTD 3.4% S/A PERP	3,000,000	-	(2,000,000)	1,000,000
CHINA STATE CONSTRUCTION FINANCE CAYMAN III LTD 4% S/A PERP	1,000,000	1,200,000	-	2,200,000
CK HUTCHISON INTERNATIONAL 24 LTD 5.5% S/A 26APR2034 REGS	-	2,000,000	(2,000,000)	-
CK HUTCHISON INTL 24 LTD 5.375% S/A 26APR2029 REGS	-	500,000	-	500,000
SOAR WISE LTD 1.65% S/A 08OCT2024	-	1,000,000	-	1,000,000
SOAR WISE LTD 6.125% S/A PERP	400,000	-	-	400,000
TENCENT HLDGS LTD 1.81% S/A 26JAN2026 REGS	500,000	-	-	500,000
TENCENT HLDGS LTD 3.28% S/A 11APR2024 REGS	392,000	-	(392,000)	-
TENCENT HLDGS LTD 3.595% S/A 19JAN2028 REGS	500,000	-	(500,000)	-
TENCENT HLDGS LTD 3.8% S/A 11FEB2025 REGS	1,000,000	-	-	1,000,000
China				
Denominated in US\$				
BANK OF CHINA LTD 5% S/A 13NOV2024 REGS	2,000,000	-	-	2,000,000
CHINA EVERBRIGHT BANK CO LTD/HONG KONG 1.27% S/A 01DEC2024	-	200,000	-	200,000
CICC HONG KONG FINANCE 2016 MTN LTD S+0.95% Q 18JAN2027	-	3,400,000	(2,000,000)	1,400,000

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	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Listed/Quoted Debt Securities				
EXPORT-IMPORT BANK OF CHINA 3.625% S/A 31JUL2024	500,000	-	(500,000)	-
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD HK 0.875% S/A 13JUL2024	-	600,000	(600,000)	-
WUHAN METRO GROUP CO LTD 1.58% S/A 03NOV2024	1,000,000	-	(1,000,000)	-
Germany				
Denominated in US\$				
DEUTSCHE BANK AG/NEW YORK 5.414% S/A 10MAY2029	-	2,000,000	(2,000,000)	-
Hong Kong				
Denominated in US\$				
AIA GROUP LTD 5.375% S/A 15APR2034 REGS	-	1,000,000	-	1,000,000
BANK OF EAST ASIA LTD 6.625% S/A 13MAR2027	-	2,000,000	(1,000,000)	1,000,000
BANK OF EAST ASIA LTD 6.75% S/A 15MAR2027	-	1,000,000	-	1,000,000
BANK OF EAST ASIA LTD 6.75% S/A 27JUN2034	-	1,000,000	(1,000,000)	-
BLOSSOM JOY LTD 3.1% S/A PERP	3,300,000	1,557,000	(1,000,000)	3,857,000
CHINA CITIC BANK INTL LTD 6% S/A 05DEC2023	1,000,000	-	(1,000,000)	-
CHINA PING AN INSURANCE OVERSEAS HLDGS LTD 6.125% S/A 16MAY2034	-	1,000,000	(1,000,000)	-
CNAC HK FINBRIDGE CO LTD 2% S/A 22SEP2025	700,000	2,500,000	-	3,200,000
CNAC HK FINBRIDGE CO LTD 4.875% S/A 14MAR2025	-	1,000,000	-	1,000,000
HYD INTERNATIONAL HOLDING LTD 3.1% S/A 28APR2026	1,400,000	1,000,000	-	2,400,000
ICBCIL FINANCE CO LTD 1.25% S/A 02AUG2024	1,000,000	-	(1,000,000)	-
ICBCIL FINANCE CO LTD 1.75% S/A 25AUG2025	200,000	220,000	-	420,000
ICBCIL FINANCE CO LTD 2.125% S/A 27JAN2025	1,540,000	200,000	-	1,740,000
ICBCIL FINANCE CO LTD 3.75% S/A 05MAR2024	1,834,000	-	(1,834,000)	-
KING POWER CAPITAL LTD 5.625% S/A 03NOV2024	3,550,000	-	(3,550,000)	-

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STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Listed/Quoted Debt Securities				
WESTWOOD GROUP HLDGS LTD 3.8% S/A 20JAN2031	500,000	-	(500,000)	-
India				
Denominated in US\$				
STATE BANK OF INDIA/LONDON 5% S/A 18JAN2024 REGS	-	1,000,000	(1,000,000)	-
Indonesia				
Denominated in US\$				
KRAKATAU POSCO PT 6.375% S/A 11JUN2027	-	2,000,000	(2,000,000)	-
KRAKATAU POSCO PT 6.375% S/A 11JUN2029	-	2,000,000	(2,000,000)	-
Japan				
Denominated in US\$				
MITSUBISHI UFJ FINANCIAL GROUP INC 4.788% S/A 18JUL2025	1,000,000	-	(1,000,000)	-
MITSUBISHI UFJ FINANCIAL GROUP INC 5.541% S/A 17APR2026	2,000,000	-	-	2,000,000
MIZUHO FINANCIAL GROUP INC 5.376% S/A 26MAY2030	-	500,000	(500,000)	-
MIZUHO FINANCIAL GROUP INC 5.579% S/A 26MAY2035	-	500,000	(500,000)	-
NIPPON LIFE INSURANCE CO 5.95% S/A 16APR2054 REGS	-	2,000,000	(1,000,000)	1,000,000
NIPPON LIFE INSURANCE CO 6.25% S/A 13SEP2053 REGS	1,000,000	-	(1,000,000)	-
NTT FINANCE CORP 5.104% S/A 02JUL2027 REGS	-	1,000,000	(1,000,000)	-
NTT FINANCE CORP 5.136% S/A 02JUL2031 REGS	-	1,000,000	-	1,000,000
SUMITOMO LIFE INSURANCE CO 5.875% S/A PERP REGS	-	4,500,000	(3,000,000)	1,500,000
SUMITOMO MITSUI FINANCE & LEASING CO LTD 5.109% S/A 23JAN2029	-	2,500,000	(2,500,000)	-
SUMITOMO MITSUI FINANCIAL GROUP INC 5.88% S/A 13JUL2026	500,000	-	(500,000)	-

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Listed/Quoted Debt Securities				
SUMITOMO MITSUI TRUST BANK LTD 5.35% S/A 7MAR2034	-	3,000,000	(3,000,000)	-
SUNTORY HLDGS LTD 5.124% S/A 11JUN2029	-	1,000,000	(1,000,000)	-
Korea				
Denominated in US\$				
HYUNDAI CAPITAL SERVICES INC 5.125% S/A 05FEB2029 REGS	-	2,000,000	(2,000,000)	-
HYUNDAI CARD CO LTD 5.75% S/A 24APR2029	-	2,000,000	(2,000,000)	-
KOREA EAST-WEST POWER CO 4.875% S/A 31JAN2027 REGS	-	3,000,000	(3,000,000)	-
KOREA GAS CORP 5% S/A 08UL2029 REGS	-	2,000,000	(2,000,000)	-
KOREA NATIONAL OIL CORP 4.875% S/A 03APR2027 REGS	-	2,000,000	(2,000,000)	-
KOREA NATIONAL OIL CORP 4.875% S/A 03APR2029 REGS	-	2,000,000	(2,000,000)	-
LG ELECTRONICS INC 5.625% S/A 24APR2029 REGS	-	1,000,000	(1,000,000)	-
LG ENERGY SOLUTION 5.375% S/A 02JUL2029 REGS	-	2,000,000	(2,000,000)	-
LG ENERGY SOLUTION 5.5% S/A 02JUL2034 REGS	-	2,000,000	(2,000,000)	-
MIRAE ASSET SECURITIES CO LTD 5.875% S/A 26JAN2027	-	3,000,000	(3,000,000)	-
POSCO 4.875% S/A 23JAN2027 REGS	-	1,500,000	(1,500,000)	-
SK HYNIX INC 5.5% S/A 16JAN2027 REGS	-	2,000,000	(2,000,000)	-
SK HYNIX INC 5.5% S/A 16JAN2029 REGS	-	2,000,000	(2,000,000)	-
MEXICO				
Denominated in US\$				
BUFFALO ENERGY MX HLDGS 7.875% S/A 15FEB2039	-	400,000	(400,000)	-
PHILIPPINES				

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Listed/Quoted Debt Securities				
Denominated in US\$				
METROPOLITAN BANK & TRUST CO 5.375% S/A 6MAR2029	-	1,500,000	(1,500,000)	-
RIZAL COMMERCIAL BANKING CORP 5.5% S/A 18JAN2029	-	1,000,000	(1,000,000)	-
Singapore				
Denominated in US\$				
BOC AVIATION LTD 3.5% S/A 10OCT2024 REGS	200,000	1,000,000	-	1,200,000
OVERSEA-CHINESE BANKING CORP LTD 5.52% S/A 21MAY2034	-	2,000,000	(2,000,000)	-
SWITZERLAND				
Denominated in US\$				
UBS GROUP AG 2.1936% S/A 05JUN2026 REGS	400,000	-	-	400,000
UBS GROUP AG 4.751% S/A 12MAY2028 REGS	500,000	-	(500,000)	-
UBS GROUP AG 5.699% S/A 08FEB2035 REGS	-	3,000,000	(3,000,000)	-
United Kingdom				
Denominated in US\$				
CSL FINANCE PLC 5.106% S/A 03APR2034	-	2,000,000	(2,000,000)	-
HSBC HLDGS PLC 0.976% S/A 24MAY2025 (CALLED)	500,000	2,000,000	(2,500,000)	-
NATWEST GROUP PLC 5.583% S/A 01MAR2028	-	1,000,000	(1,000,000)	-
STANDARD CHARTERED PLC 6.097% S/A 11JAN2035 REGS	-	2,000,000	(2,000,000)	-
SWISS RE FINANCE LUXEMBOURG SA 5.698% S/A 05APR2035 REGS	-	2,000,000	(1,000,000)	1,000,000

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			At 30 June 2024
	At 1 January 2024	Additions	Disposals	
Listed/Quoted Debt Securities				
United States				
Denominated in US\$				
BOC AVIATION USA CORP 1.625% S/A 29APR2024 REGS	3,300,000	-	(3,300,000)	-
BOC AVIATION USA CORP 4.875% S/A 03MAY2033 REGS	500,000	1,000,000	(1,500,000)	-
BOC AVIATION USA CORP 5.75% S/A 09NOV2028	1,000,000	500,000	(1,000,000)	500,000
GENERAL MOTORS FINANCIAL CO INC 5.8% S/A 07JAN2029	2,000,000	-	(2,000,000)	-
GOLDMAN SACHS GROUP INC 1.757% S/A 24JAN2025 (CALLED)	500,000	-	(500,000)	-
JPMORGAN CHASE & CO 6.07% S/A 22OCT2027	2,000,000	-	(2,000,000)	-
MORGAN STANLEY S+0.865% Q 26MAY2028	-	3,000,000	(2,000,000)	1,000,000
REPUBLIC SERVICES INC 5% S/A 15DEC2033	500,000	-	(500,000)	-
SK BATTERY AMERICA INC 4.875% S/A 23JAN2027	-	3,000,000	(3,000,000)	-
UNITED STATES OF AMERICA TREASURY BILL 0% A 07MAY2024	-	1,000,000	(1,000,000)	-
UNITED STATES OF AMERICA TREASURY BILL 0% A 21MAY2024	-	1,000,000	(1,000,000)	-
US TREASURY N/B 4% S/A 31JAN2029	-	1,000,000	(1,000,000)	-
US TREASURY N/B 4.5% S/A 15NOV2033	3,000,000	3,000,000	(6,000,000)	-
US TREASURY N/B 4.75% S/A 15NOV2043	300,000	-	(300,000)	-
US TREASURY N/B 4.75% S/A 15NOV2053	-	500,000	(500,000)	-
Futures				
United States				
Denominated in US\$				
10-YEAR US TREASURY NOTE FUTURE (CBT) JUN2024	-	(38)	38	-
2-YEAR US TREASURY NOTE FUTURE (CBT) SEP2024	-	(6)	6	-
5-YEAR US TREASURY NOTE FUTURE (CBT) JUN2024	-	(30)	30	-

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Listed/Quoted Debt Securities				
5-YEAR US TREASURY NOTE FUTURE (CBT) SEP2024	-	(10)	10	-
US TREASURY LONG BOND FUTURE (CBT) MAR2024	-	8	(8)	-

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND
STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Unlisted/Quoted Debt Securities				
<i>Australia</i>				
Denominated in US\$				
MACQUARIE GROUP LTD6.255% S/A 07DEC2034 REGS	1,000,000	-	-	1,000,000
NATIONAL AUSTRALIA BANK LTD S+0.62% Q 11JUN2027 REGS	-	2,000,000	(2,000,000)	-
WESTPAC BANKING CORP 3M S+0.42% Q 16APR2026	-	1,000,000	(1,000,000)	-
WESTPAC BANKING CORP 3M S+0.81% Q 16APR2029	-	1,000,000	(1,000,000)	-
<i>British Virgin Islands</i>				
Denominated in US\$				
CICC FINANCIAL PRODUCTS LTD 5.012% S/A 18JAN2027	-	2,800,000	(2,800,000)	-
<i>CANADA</i>				
Denominated in US\$				
BANK OF NOVA SCOTIA S+0.78% Q 4JUN2027	-	2,000,000	(2,000,000)	-
BANK OF NOVA SCOTIA S+1.08% Q 1AUG2029	-	1,000,000	(1,000,000)	-
BK OF MONTREAL S+0.76% Q 04JUN2027	-	2,000,000	(2,000,000)	-
<i>CAYMAN ISLANDS</i>				
Denominated in US\$				
SAUDI ELECTRICITY SUKUK PROGRAMME CO 5.194% S/A 13FEB2034	-	2,000,000	(2,000,000)	-

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND
STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Unlisted/Quoted Debt Securities				
<i>China</i>				
Denominated in US\$				
AGRICULTURAL BANK OF CHINA LTD/SEOUL 0% A 25APR2024 CD	0	2000000	-2000000	0
AGRICULTURAL BANK OF CHINA LTD/SINGAPORE 0% A 09FEB2024 FXCD	2000000	0	-2000000	0
BANK OF COMMUNICATIONS CO LTD/TOKYO 0% 19NOV2024 CD	1100000	0	0	1100000
BK OF CHINA/MACAU CD 0% A 18APR2024	2000000	0	-2000000	0
CHINA CONSTRUCTION BANK CORP/SYDNEY 5.58% S/A 20MAY2025	0	1000000	0	1000000
ICBC/LU 0% 07MAY2024 CD	0	1000000	0	1000000
ICBC/LU 0% 11MAR2024 CD	100000	0	0	100000
ICBC/LU 0% 12NOV2024 CD	600000	0	0	600000
ICBC/LU 0% 20NOV2024 CD	1000000	0	0	1000000
ICBC/TOKYO 0% 13NOV2024 CD	1000000	0	0	1000000
ICBC/TOKYO 0% 14NOV2024 CD	400000	0	0	400000
INDUSTRIAL & COMMERCIAL BANK OF CHINA MACAU LTD 5.6% A 01NOV2024 FXCD	1000000	0	0	1000000
<i>France</i>				
Denominated in US\$				
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 5.088% S/A 23JAN2025 REGS	-	250,000	(250,000)	-
CREDIT AGRICOLE SA 5.134% S/A 11MAR2027 REGS	-	3,000,000	(3,000,000)	-

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND
STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Unlisted/Quoted Debt Securities				
CREDIT AGRICOLE SA 5.335% S/A 10JAN2030	-	1,500,000	(1,500,000)	-
CREDIT AGRICOLE SA 6.251% S/A 10JAN2035	-	1,000,000	(1,000,000)	-
ELECTRICITE DE FRANCE SA 5.65% S/A 22APR2029 REGS	-	2,000,000	(2,000,000)	-
SOCIETE GENERALE SA 5.634% S/A 19JAN2030 REGS	-	2,000,000	(2,000,000)	-
SOCIETE GENERALE SA 7.132% S/A 19JAN2055 REGS	-	959,000	(959,000)	-
 <i>GERMANY</i>				
Denominated in US\$				
DEUTSCHE BANK AG/NEW YORK 5.706% S/A 08FEB2029	-	2,000,000	(2,000,000)	-
 <i>HONG KONG</i>				
Denominated in US\$				
CMB INTL LEASING MANAGEMENT LTD S+0.76% Q 04JUN2027	-	1,000,000	-	1,000,000
 <i>NETHERLANDS</i>				
Denominated in US\$				
COOPERATIEVE RABOBANK UA 5.447% S/A 05MAR2030	-	3,000,000	(3,000,000)	-
ING GROEP NV 5.335% S/A 19MAR2030	-	3,000,000	(3,000,000)	-
TOYOTA MOTOR CREDIT CORP 4.8% A 05JAN2034	-	3,000,000	(3,000,000)	-
 <i>NEW ZEALAND</i>				

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND
STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Unlisted/Quoted Debt Securities				
Denominated in US\$				
BANK OF NEW ZEALAND 5.076% S/A 30JAN2029 REGS	-	2,000,000	(2,000,000)	-
WESTPAC NEW ZEALAND LTD 5.132% S/A 26FEB2027 REGS	-	2,000,000	(2,000,000)	-
WESTPAC NEW ZEALAND LTD 5.195% S/A 28FEB2029 REGS	-	2,000,000	(2,000,000)	-
 <i>POLAND</i>				
Denominated in US\$				
REPUBLIC OF POLAND GOVERNMENT INTL BOND 5.125% S/A 18SEP2034	-	2,000,000	(2,000,000)	-
 <i>SPAIN</i>				
Denominated in US\$				
BANCO SANTANDER SA 5.538% S/A 14MAR2030	-	1,000,000	(1,000,000)	-
BANCO SANTANDER SA 6.35% S/A 14MAR2034	-	2,000,000	-	2,000,000
BBVA BANCOMER SA/TEXAS 6.033% S/A 13MAR2035 REGS	-	2,000,000	(2,000,000)	-
 <i>UNITED KINGDOM</i>				
Denominated in US\$				
BP CAPITAL MARKETS PLC 6.45% S/A PERP	-	2,000,000	-	2,000,000
NATWEST GROUP PLC 6.475% S/A 01JUN2034	-	3,000,000	(3,000,000)	-
NATWEST MARKETS PLC 3M S+0.9% Q 17MAY2027	-	2,000,000	(2,000,000)	-
NATWEST MARKETS PLC 3M S+1.14% Q 17MAY2026	-	2,000,000	(1,000,000)	1,000,000

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND
STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			At 30 June 2024
	At 1 January 2024	Additions	Disposals	
Unlisted/Quoted Debt Securities				
STANDARD CHARTERED PLC 6.187% S/A 6JUL2027 REGS	2,500,000	-	-	2,500,000
<i>UNITED STATES</i>				
Denominated in US\$				
ABBVIE INC 4.95% S/A 15MAR2031	-	1,000,000	(1,000,000)	-
ANHEUSER-BUSCH INBEV WORLDWIDE INC 5% S/A 15JUN2034	-	2,000,000	(2,000,000)	-
ATHENE HLDG LTD 6.25% S/A 01APR2054	-	1,000,000	(1,000,000)	-
BMW US CAPITAL LLC 5.15% S/A 02APR2034 REGS	-	1,000,000	(1,000,000)	-
BOEING CO 6.259% S/A 01MAY2027 REGS	-	500,000	(500,000)	-
BP CAPITAL MARKETS AMERICA INC 4.699% S/A 10APR2029	-	1,500,000	(1,500,000)	-
BP CAPITAL MARKETS AMERICA INC 4.989% S/A 10APR2034	-	1,500,000	(1,500,000)	-
CIGNA GROUP/THE 5% S/A 15MAY2029	-	500,000	(500,000)	-
CISCO SYSTEMS 4.85% S/A 26FEB2029	-	2,000,000	(2,000,000)	-
CISCO SYSTEMS 4.95% S/A 26FEB2031	-	2,000,000	(2,000,000)	-
CITIBANK NA 5.488% S/A 04DEC2026	2,000,000	-	(2,000,000)	-
COCA-COLA CONSOLIDATED INC 5.25% S/A 01JUN2029	-	2,000,000	(2,000,000)	-
CVS HEALTH CORP 5.4% S/A 01JUN2029	-	2,000,000	(2,000,000)	-
CVS HEALTH CORP 5.55% S/A 01JUN2031	-	1,000,000	-	1,000,000
DAIMLER FINANCE NORTH AMERICA LLC 5.375% S/A 18JAN2034	-	2,000,000	(2,000,000)	-
DELL INTL LLC/EMC CORP 5.4% S/A 15APR3034 REGS	-	2,000,000	(2,000,000)	-
DOW CHEMICAL CO/THE 5.15% S/A 15FEB2034	-	2,000,000	(2,000,000)	-

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND
STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	At 30 June 2024
Unlisted/Quoted Debt Securities				
ENERGY TRANSFER LP 5.75% S/A 15MAY2034	-	2,000,000	(2,000,000)	-
GLENCORE FUNDING LLC 5.371% S/A 04APR2029 REGS	-	500,000	(500,000)	-
GLENCORE FUNDING LLC S+1.06% Q 04APR2027 REGS	-	1,000,000	-	1,000,000
HYUNDAI CAPITAL AMERICA 5.3% S/A 19MAR2027 REGS	-	2,000,000	(2,000,000)	-
HYUNDAI CAPITAL AMERICA 5.3% S/A24JUN2029 REGS	-	2,000,000	(2,000,000)	-
HYUNDAI CAPITAL AMERICA 5.45% S/A 24JUN2026 REGS	-	2,000,000	-	2,000,000
JPMORGAN CHASE & CO 5.571% S/A 22APR2028	-	2,000,000	(2,000,000)	-
JPMORGAN CHASE & CO S+0.92% Q 22APR2028	-	2,000,000	(2,000,000)	-
LSEGA FINANCING PLC 5.297% S/A 28MAR2034 REGS	-	500,000	(500,000)	-
MERCEDES-BENZ FINANCE NORTH AMERICA LLC 4.85% S/A 11JAN2029	-	1,000,000	(1,000,000)	-
MERCEDES-BENZ FINANCE NORTH AMERICA LLC 5% S/A 11JAN2034	-	2,000,000	(2,000,000)	-
MIDAMERICAN ENERGY CO 5.3% S/A 01FEB2055	-	1,000,000	(1,000,000)	-
MORGAN STANLEY 5.449% S/A 20JUL2029	1,000,000	-	(1,000,000)	-
NEVADA POWER CO 5.625% S/A 01FEB2054	-	1,000,000	(1,000,000)	-
NEXTERA ENERGY CAPITAL HLDGS INC 6.7% S/A 01SEP2054	-	2,000,000	-	2,000,000
PRUDENTIAL FINANCIAL INC 6.5% S/A 15MAR2054	-	1,000,000	-	1,000,000
ROCHE HLDGS INC 4.985% S/A 08MAR2034 REGS	-	2,000,000	(2,000,000)	-
TOYOTA MOTOR CREDIT CORP 5.1% S/A 21MAR2031	-	500,000	(500,000)	-
TOYOTA MOTOR CREDIT CORP S+0.45% Q 15MAY2026	-	3,000,000	(3,000,000)	-
TOYOTA MOTOR CREDIT CORP S+0.65% Q 19MAR2027	-	2,000,000	(2,000,000)	-
UNITED STATES OF AMERICA TREASURY BILL 0% A 04JAN2024	700,000	-	(700,000)	-

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND
STATEMENT OF MOVEMENTS IN PORTFOLIO HOLDINGS (UNAUDITED)

	Movement			
	At 1 January 2024	Additions	Disposals	
Unlisted/Quoted Debt Securities				
UNITED STATES OF AMERICA TREASURY BILL 0% A 20FEB2024	-	800,000	(800,000)	-
UNITED STATES OF AMERICA TREASURY BILL 0% A 23APR2024	-	1,500,000	(1,500,000)	-
UNITED STATES OF AMERICA TREASURY BILL 0% A 23JAN2024	-	2,000,000	(2,000,000)	-
UNITED STATES OF AMERICA TREASURY BILL 0% A 2APR2024	-	3,000,000	(3,000,000)	-
US TREASURY N/B 4% S/A 15FEB2034	-	1,300,000	(1,300,000)	-
US TREASURY N/B 4.375% S/A 30NOV2028	1,000,000	-	(1,000,000)	-
US TREASURY N/B 4.5% S/A 15FEB2044	-	1,300,000	(1,300,000)	-
VIRGINIA ELECTRIC AND POWER CO 5% S/A 15JAN2034	-	1,000,000	(1,000,000)	-
WELLS FARGO & CO 5.574% S/A 25JUL2029	500,000	-	(500,000)	-

**CHINA LIFE FRANKLIN GLOBAL FUND - SHORT
TERM BOND FUND**

INVESTMENT PORTFOLIO (UNAUDITED)

For the period ended 30 June 2024

SECURITIES NAME	Number of shares/Nominals	Fair Value as of 30 June 2024	% of Net Asset Value
		USD	%
Listed/Quoted Debt Securities			
BRITISH VIRGIN ISLANDS			
CHINA HUANENG GROUP HONG KONG TREASURY MANAGEMENT HLDG LTD 5.3% S/A PERP	2,000,000	1,996,220	2.30
CHINA HUANENG GROUP HONG KONG TREASURY MANAGEMENT HLDGS LTD 3.08% S/A PERP	3,650,000	3,536,635	4.08
CICC HONG KONG FINANCE 2016 MTN LTD 2% S/A 26JAN2026	444,000	425,370	0.49
CMHI FINANCE BVI CO LTD 3.875% S/A PERP	1,000,000	987,771	1.14
DIANJIAN HAIYU LTD 3.45% S/A PERP	1,000,000	981,495	1.13
EASTERN CREATION II INVESTMENT HLDGS LTD 1.35% S/A 20OCT2024	600,000	593,579	0.68
GUANGZHOU METRO INVESTMENT FINANCE BVI LTD 1.507% S/A 17SEP2025	500,000	477,655	0.55
GUANGZHOU METRO INVESTMENT FINANCE BVI LTD 2.609% S/A 14NOV2024	1,450,000	1,437,822	1.66
MINMETALS BOUNTEOUS FINANCE BVI LTD 3.375% S/A PERP	2,400,000	2,417,172	2.79
POWERCHINA ROADBRIDGE GROUP BRITISH VIRGIN ISLANDS LTD 3.08% S/A PERP	2,762,000	2,668,476	3.08
SEPCO VIRGIN LTD 3.55% S/A PERP	1,000,000	998,801	1.15
SINOCEM OFFSHORE CAPITAL CO LTD 1% S/A 23SEP2024	1,500,000	1,488,010	1.72
SINOCEM OFFSHORE CAPITAL CO LTD 1.5% S/A 24NOV2024	1,520,000	1,496,985	1.73
SINOCEM OFFSHORE CAPITAL CO LTD 1.625% S/A 29OCT2025	300,000	285,609	0.33
SINOCEM OFFSHORE CAPITAL CO LTD 2.25% S/A 24NOV2026	1,000,000	930,488	1.07
SUNNY EXPRESS ENTERPRISES CORP 2.625% S/A 23APR2025	400,000	392,493	0.45
		<u>21,114,579</u>	<u>24.35</u>
CAYMAN ISLANDS			
ALIBABA GROUP HLDG LTD 3.6% S/A 28NOV2024	3,000,000	2,984,760	3.44
CHINA RESOURCES LAND LTD 3.75% S/A 26AUG2024	600,000	605,564	0.70
CHINA RESOURCES LAND LTD 3.75% S/A PERP	1,000,000	991,973	1.14

**CHINA LIFE FRANKLIN GLOBAL FUND - SHORT
TERM BOND FUND**

**INVESTMENT PORTFOLIO (UNAUDITED)
For the period ended 30 June 2024**

SECURITIES NAME	Number of shares/Nominals	Fair Value as of 30 June 2024	% of Net Asset Value
		USD	%
Listed/Quoted Debt Securities			
CHINA STATE CONSTRUCTION FINANCE CAYMAN I LTD 3.4% S/A PERP	1,000,000	962,253	1.11
CHINA STATE CONSTRUCTION FINANCE CAYMAN III LTD 4% S/A PERP	2,200,000	2,189,064	2.53
CK HUTCHISON INTL 24 LTD 5.375% S/A 26APR2029 REGS	500,000	508,508	0.59
SOAR WISE LTD 1.65% S/A 08OCT2024	1,000,000	992,523	1.15
SOAR WISE LTD 6.125% S/A PERP	400,000	406,817	0.47
TENCENT HLDGS LTD 1.81% S/A 26JAN2026 REGS	500,000	477,981	0.55
TENCENT HLDGS LTD 3.8% S/A 11FEB2025 REGS	1,000,000	1,003,847	1.16
		<u>11,123,290</u>	<u>9.40</u>
CHINA			
BANK OF CHINA LTD 5% S/A 13NOV2024 REGS	2,000,000	2,007,218	2.32
CHINA EVERBRIGHT BANK CO LTD/HONG KONG 1.27% S/A 01DEC2024	200,000	196,596	0.23
CICC HONG KONG FINANCE 2016 MTN LTD S+0.95% Q 18JAN2027	1,400,000	1,426,349	1.65
		<u>3,630,162</u>	<u>4.20</u>
HONG KONG			
AIA GROUP LTD 5.375% S/A 15APR2034 REGS	1,000,000	993,982	1.17
BANK OF EAST ASIA LTD 6.625% S/A 13MAR2027	1,000,000	1,024,867	1.18
BANK OF EAST ASIA LTD 6.75% S/A 15MAR2027	1,000,000	1,027,340	1.19
BLOSSOM JOY LTD 3.1% S/A PERP	3,857,000	3,759,246	4.34
CNAC HK FINBRIDGE CO LTD 2% S/A 22SEP2025	3,200,000	3,079,900	3.55
CNAC HK FINBRIDGE CO LTD 4.875% S/A 14MAR2025	1,000,000	1,008,449	1.16
HYD INTERNATIONAL HOLDING LTD 3.1% S/A 28APR2026	2,400,000	2,296,447	2.65
ICBCIL FINANCE CO LTD 1.75% S/A 25AUG2025	420,000	404,493	15.24
ICBCIL FINANCE CO LTD 2.125% S/A 27JAN2025	1,740,000	1,720,916	1.99
		<u>15,315,640</u>	<u>32.47</u>

**CHINA LIFE FRANKLIN GLOBAL FUND - SHORT
TERM BOND FUND**

INVESTMENT PORTFOLIO (UNAUDITED)

For the period ended 30 June 2024

SECURITIES NAME	Number of shares/Nominals	Fair Value as of 30 June 2024	% of Net Asset Value
		USD	%
Listed/Quoted Debt Securities			
JAPAN			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.541% S/A 17APR2026	2,000,000	2,020,204	2.33
NIPPON LIFE INSURANCE CO 5.95% S/A 16APR2054 REGS	1,000,000	1,002,565	1.16
NTT FINANCE CORP 5.136% S/A 02JUL2031 REGS	1,000,000	997,060	1.15
SUMITOMO LIFE INSURANCE CO 5.875% S/A PERP REGS	1,500,000	1,507,401	1.74
		<u>5,527,231</u>	<u>6.38</u>
SINGAPORE			
BOC AVIATION LTD 3.5% S/A 10OCT2024 REGS	1,200,000	1,201,801	1.39
		<u>1,201,801</u>	<u>1.39</u>
SWITZERLAND			
UBS GROUP AG 2.1936% S/A 05JUN2026 REGS	400,000	387,453	0.45
		<u>387,453</u>	<u>0.45</u>
UNITED KINGDOM			
SWISS RE FINANCE LUXEMBOURG SA 5.698% S/A 05APR2035 REGS	1,000,000	1,000,345	1.15
		<u>1,000,345</u>	<u>1.15</u>
UNITED STATES			
BOC AVIATION USA CORP 5.75% S/A 09NOV2028	500,000	512,738	0.59
MORGAN STANLEY S+0.865% Q 26MAY2028	1,000,000	1,006,297	0.59
		<u>1,519,035</u>	<u>1.18</u>
Unlisted/Quoted Debt Securities			
AUSTRALIA			
MACQUARIE GROUP LTD6.255% S/A 07DEC2034 REGS	1,000,000	1,045,313	1.21
		<u>1,045,313</u>	<u>1.21</u>
CHINA			

**CHINA LIFE FRANKLIN GLOBAL FUND - SHORT
TERM BOND FUND**

INVESTMENT PORTFOLIO (UNAUDITED)

For the period ended 30 June 2024

SECURITIES NAME	Number of shares/Nominals	Fair Value as of 30 June 2024	% of Net Asset Value
		USD	%
Listed/Quoted Debt Securities			
BANK OF COMMUNICATIONS CO LTD/TOKYO 0% 19NOV2024 CD	1,100,000	1,076,064	1.24
CHINA CONSTRUCTION BANK CORP/SYDNEY 5.58% S/A 20MAY2025	1,000,000	1,008,005	1.16
ICBC/LU 0% 07MAY2024 CD	1,000,000	955,060	1.10
ICBC/LU 0% 11MAR2024 CD	100,000	103,819	0.12
ICBC/LU 0% 12NOV2024 CD	600,000	587,742	0.68
ICBC/LU 0% 20NOV2024 CD	1,000,000	978,220	1.13
ICBC/TOKYO 0% 13NOV2024 CD	1,000,000	979,560	1.13
ICBC/TOKYO 0% 14NOV2024 CD	400,000	391,692	0.45
INDUSTRIAL & COMMERCIAL BANK OF CHINA MACAU LTD 5.6% A 01NOV2024 FXCD	1,000,000	1,035,998	1.20
		-	
		<u>7,116,160</u>	<u>8.21</u>
HONG KONG			
CMB INTL LEASING MANAGEMENT LTD S+0.76% Q 04JUN2027	1,000,000	1,006,232	1.16
		<u>1,006,232</u>	<u>1.16</u>
SPAIN			
BANCO SANTANDER SA 6.35% S/A 14MAR2034	2,000,000	2,043,842	2.36
		<u>2,043,842</u>	<u>2.36</u>
UNITED KINGDOM			
BP CAPITAL MARKETS PLC 6.45% S/A PERP	2,000,000	2,097,483	2.42
NATWEST MARKETS PLC 3M S+1.14% Q 17MAY2026	1,000,000	1,010,567	1.17
STANDARD CHARTERED PLC 6.187% S/A 6JUL2027 REGS	2,500,000	2,596,830	3.00
		<u>5,704,880</u>	<u>6.59</u>
UNITED STATES			
CVS HEALTH CORP 5.55% S/A 01JUN2031	1,000,000	1,007,208	1.16

**CHINA LIFE FRANKLIN GLOBAL FUND - SHORT
TERM BOND FUND**

INVESTMENT PORTFOLIO (UNAUDITED)

For the period ended 30 June 2024

SECURITIES NAME	Number of shares/Nominals	Fair Value as of 30 June 2024	% of Net Asset Value
		USD	%
Listed/Quoted Debt Securities			
GLENCORE FUNDING LLC S+1.06% Q 04APR2027 REGS	1,000,000	1,016,154	1.17
HYUNDAI CAPITAL AMERICA 5.45% S/A 24JUN2026 REGS	2,000,000	1,999,754	2.31
NEXTERA ENERGY CAPITAL HLDGS INC 6.7% S/A 01SEP2054	2,000,000	2,050,442	2.37
PRUDENTIAL FINANCIAL INC 6.5% S/A 15MAR2054	1,000,000	1,030,140	1.19
		<u>7,103,699</u>	<u>8.20</u>
Total financial assets and liabilities at fair value through profit and loss (cost: USD104,122,862)		84,839,661	97.88
Other net assets		<u>1,839,519</u>	<u>2.12</u>
Net assets as at 30 June 2024		<u><u>86,679,179</u></u>	<u><u>100.00</u></u>

CHINA LIFE FRANKLIN GLOBAL FUND - SHORT TERM BOND FUND

PERFORMANCE RECORD (UNAUDITED)

Net asset value attributable to unitholders

	Net asset value per unit	Total net asset value USD
As at 30 June 2024		
- Class B (USD)	USD 11.1016	64,463,837
- Class I (USD)	USD 11.0666	21,896,199
- Class A (USD)	USD 10.9690	3,865
- Class A (HKD)	HKD 10.9704	35,837
- Class A2 (USD)	USD 10.5294	90,040
- Class A2 (HKD)	HKD 10.5224	189,399
As at 29 December 2023		
- Class B (USD)	USD 10.8053	82,635,076
- Class I (USD)	USD 10.7748	21,319,026
- Class A (USD)	USD 10.6861	5,045
- Class A (HKD)	HKD 10.7031	44,325
- Class A2 (USD)	USD 10.2870	103
- Class A2 (HKD)	HKD 10.2859	12,976

Highest issue price and lowest redemption price per unit

	Highest issue price per unit	Lowest redemption price per unit
For the period from 30 June 2024		
- Class B (USD)	USD 11.1047	USD 10.7948
- Class I (USD)	USD 11.0697	USD 10.7642
- Class A (USD)	USD 10.9720	USD 10.6751
- Class A (HKD)	HKD 10.9721	HKD 10.6907
- Class A2 (USD)	USD 10.5330	USD 10.2770
- Class A2 (HKD)	HKD 10.5244	HKD 10.2733
For the period from 29 December 2023		
- Class B (USD)	USD 10.8053	USD 10.2571
- Class I (USD)	USD 10.7748	USD 10.2351
- Class A (USD)	USD 10.6861	USD 10.1607
- Class A (HKD)	HKD 10.7060	HKD 10.1990
- Class A2 (USD)	USD 10.2870	USD 9.9940
- Class A2 (HKD)	HKD 10.2889	HKD 10.0000

Note: The unaudited interim financial statements have been prepared in accordance with Hong Kong Financial Reporting Standards (“HKFRS”) issued by the Hong Kong Institute of Certified Public Accountants (“HKICPA”)

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 2021, as described in Note 2 of the annual financial statements.