

**Unaudited Semi-Annual Report 2016**

**HAITONG ETF SERIES –  
HAITONG CSI300 INDEX ETF**

(A sub-fund of the Haitong ETF series as an  
umbrella unit trust under Hong Kong law)

For the period from 1 January 2016 to 30 June 2016

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

CONTENTS

	Pages
MANAGEMENT AND ADMINISTRATION	1 - 2
REPORT OF THE MANAGER TO THE UNITHOLDERS	3
STATEMENT OF FINANCIAL POSITION (UNAUDITED)	4
INVESTMENT PORTFOLIO (UNAUDITED)	5 - 12
STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (UNAUDITED)	13 - 24
PERFORMANCE TABLE (UNAUDITED)	25
DISTRIBUTION DISCLOSURE (UNAUDITED)	26
UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE	27
REPORT ON INVESTMENT OVERWEIGHT (UNAUDITED)	28

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

MANAGEMENT AND ADMINISTRATION

**Directors of the Manager**

Lo Wai Ho  
Zhang Xinjun  
Zhang Yibin  
Yang Jianxin  
Poon Mo Yiu (Resigned on 16 February 2016)

**Manager**

Hai Tong Asset Management (HK) Limited  
22/F, Li Po Chun Chambers  
189 Des Voeux Road Central  
Hong Kong

**Trustee and Registrar**

HSBC Institutional Trust Services (Asia) Limited  
1 Queen's Road Central  
Hong Kong

**Auditors**

Ernst & Young  
22/F, CITIC Tower  
1 Tim Mei Avenue Central  
Hong Kong

**Service Agent**

HK Conversion Agency Services Limited  
2/F, Infinitus Plaza  
199 Des Voeux Road Central  
Hong Kong

**Custodian**

The Hongkong and Shanghai Banking  
Corporation Limited  
1 Queen's Road Central  
Hong Kong

**Legal Advisers to the Manager**

King & Wood Mallesons  
13/F, Gloucester Tower  
The Landmark  
15 Queen's Road Central  
Hong Kong

**PRC Custodian**

HSBC Bank (China) Company Limited  
33/F, HSBC Building Shanghai IFC  
8 Century Avenue, Pudong  
Shanghai 200120, China

**RQFII Holder**

Haitong International Holdings Limited  
22/F, Li Po Chun Chambers  
189 Des Voeux Road Central  
Hong Kong

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

MANAGEMENT AND ADMINISTRATION (continued)

**Participating Dealers**

ABN AMRO Clearing Hong Kong Limited  
Level 70, International Commerce Centre,  
1 Austin Road West, Kowloon,  
Hong Kong

China Merchants Securities (HK) Co., Limited  
48/F, One Exchange Square, Central,  
Hong Kong

Credit Suisse Securities (Hong Kong) Limited  
6/F, Alexandra House,  
18 Chater Road, Central,  
Hong Kong

Goldman Sachs (Asia) Securities Limited  
68/F Cheung Kong Center,  
2 Queen's Road Central,  
Hong Kong

Haitong International Securities Company Limited  
22/F Li Po Chun Chambers,  
189 Des Voeux Road Central,  
Hong Kong

The Hongkong and Shanghai Banking Corporation Limited  
1 Queen's Road Central,  
Hong Kong

KGI Securities (Hong Kong) Limited  
41/F, Central Plaza,  
18 Harbour Road, Wanchai,  
Hong Kong

Merrill Lynch Far East Limited  
15/F, Citibank Tower,  
3 Garden Road, Central,  
Hong Kong

Nomura International (Hong Kong) Limited  
30/F, Two International Finance Centre,  
8 Finance Street, Central,  
Hong Kong

*(Terminated with effect from 18 February 2016)*  
Standard Chartered Bank (Hong Kong) Limited  
32/F, 4-4A Des Voeux Road, Central,  
Hong Kong

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

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

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

REPORT OF THE MANAGER TO THE UNITHOLDERS

**Market Review**

On macroeconomic level, in the first half of 2016, China's economic operation was stable. China's GDP was up 6.7% from a year earlier, laid a good foundation for completing the annual economic goals. The industrial production rose stable, improved profitability, fixed asset investment growth fell back, online retailing was growing rapidly, import and export declined narrowed and general trade proportion raised. In general, the economic structure optimized.

In the first half of 2016, the CSI 300 index was down 15.47%, and the valuation was 13.4x PE (based on expected earnings of 2016).

**Portfolio Review**

In the first half of 2016, Fund's NAV per unit decreased 15.80%. The annualized tracking error of the fund is 0.757%.

**Market Outlook**

In the first half of 2016, the risk of the China's A-share market's volatility reduced smoothly. The reducing of the A-share market leverage will help the market to keep stable development.

Looking forward to the next period, Supply side structural reforms will be the most important work of China economy. In addition, cultivating new economic structure, strengthening the new momentum of development, promoting the national economy sustainable and healthy development will be the important work targets to continue to push forward.

In general, we hold a positive view on the A share market in the next period of 2016.

Hai Tong Asset Management (HK) Limited

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF FINANCIAL POSITION (Unaudited)

As at 30 June 2016

	(Unaudited) As at 30 June 2016 RMB	(Audited) As at 31 December 2015 RMB
<b>ASSETS</b>		
Financial assets at fair value through profit or loss	252,783,730	376,255,688
Deposit reserve - China Exchange Clearing	380,800	380,800
Prepayments and other receivables	46,784	24,406
Cash and bank balances	2,406,149	3,098,363
<b>TOTAL ASSETS</b>	<b>255,617,463</b>	<b>379,759,257</b>
<b>LIABILITIES</b>		
Management fee payable	126,980	191,825
Trustee fee payable	40,000	48,156
Other payables and accruals	402,342	565,520
<b>TOTAL LIABILITIES</b>	<b>569,322</b>	<b>805,501</b>
<b>EQUITY</b>		
Net assets value attributable to unitholders	255,048,141	378,953,756
<b>TOTAL LIABILITIES AND EQUITY</b>	<b>255,617,463</b>	<b>379,759,257</b>
 Number of units in issue	 22,000,000	 27,500,000
 Net asset value per unit	 11.5931	 13.7801

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2016

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities</b>			
<b><u>China</u></b>			
Agricultural Bank of China Ltd	1,137,700	3,640,640	1.43
Aier Eye Hospital Group Co Ltd	11,747	429,118	0.17
Air China Ltd	76,100	514,436	0.20
Aisino Co Ltd	32,934	783,829	0.31
Alpha Group (formerly known as Guangdong Alpha Animation and Culture Co Ltd)	15,398	461,170	0.18
Aluminum Corporation of China Ltd	163,100	614,887	0.24
Angang Steel Co Ltd	54,900	210,267	0.08
Anhui Conch Cement Co Ltd	59,504	865,188	0.34
Anxin Trust Co Ltd	26,300	443,681	0.17
Aurora Optoelectronics Co Ltd	5,400	187,704	0.07
AVIC Aero-Engine Controls Co Ltd	13,600	359,040	0.14
AVIC Aircraft Co Ltd	32,900	647,801	0.25
AVIC Aviation Engine Corporation Plc	22,959	795,529	0.31
AVIC Helicopter Co Ltd	7,000	290,360	0.11
AVIC Investment Holdings Co Ltd	133,200	783,216	0.31
Bank of Beijing Co Ltd	301,698	3,128,608	1.23
Bank of China Ltd	627,200	2,013,312	0.79
Bank of Communications Co Ltd	815,400	4,590,702	1.80
Bank of Nanjing Co Ltd	108,190	1,015,904	0.40
Bank of Ningbo Co Ltd	58,016	857,476	0.34
Baoshan Iron & Steel Co Ltd	147,000	720,300	0.28
BBMG Corporation	37,200	288,300	0.11
Beijing Capital Co Ltd	69,100	268,799	0.11
Beijing Capital Development Co Ltd	26,500	294,680	0.12
Beijing Dabeinong Technology Group Co Ltd	61,000	491,660	0.19
Beijing Enlight Media Co Ltd	26,160	302,410	0.12
Beijing Gehua CATV Networks Co Ltd	16,512	251,148	0.10
Beijing Jingneng Thermal Power Co Ltd	39,500	169,060	0.07
Beijing Origin Water Technology Co Ltd	46,106	686,057	0.27
Beijing Shiji Information Technology Co Ltd	9,200	242,696	0.09
Beijing Tongrentang Co Ltd	16,319	486,143	0.19
Beijing Ultrapower Software Co Ltd	35,600	378,784	0.15
Beijing Xinwei Telecom Technology Group Co Ltd	34,800	620,832	0.24
Beijing Yanjing Brewery Co Ltd	41,948	318,385	0.12
BlueFocus Communication Group Co Ltd	41,545	403,402	0.16
BOE Technology Group Co Ltd	707,280	1,633,817	0.64
Bohai Financial Investment Holding Co Ltd (formerly known as Bohai Leasing Co Ltd)	62,500	426,250	0.17
BYD Co Ltd	18,406	1,122,950	0.44

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2016

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b><u>China (continued)</u></b>			
CECEP Wind Power Corporation Co Ltd	6,200	61,566	0.02
Changjiang Securities Co Ltd	98,748	1,145,477	0.45
China Avionics Systems Co Ltd	15,644	304,589	0.12
China Baoan Group Co Ltd	45,640	625,268	0.24
China CITIC Bank Corporation Ltd	91,238	517,319	0.20
China Coal Energy Co Ltd	54,493	281,184	0.11
China Communications Construction Co Ltd	45,500	479,115	0.19
China Construction Bank Corporation	223,500	1,061,625	0.42
China COSCO Holdings Co Ltd	109,700	557,276	0.22
China CSSC Holdings Ltd	20,448	455,172	0.18
China Dongfanghong Spacesat Co Ltd	17,601	591,394	0.23
China Eastern Airlines Corporation Ltd	101,000	667,610	0.26
China Everbright Bank Co Ltd	473,900	1,781,864	0.70
China First Heavy Industries Co Ltd	77,800	405,338	0.16
China Fortune Land Development Co Ltd	25,900	631,442	0.25
China Hainan Rubber Industry Group Co Ltd	35,100	196,209	0.08
China International Marine Containers (Group) Co Ltd	22,005	311,811	0.12
China International Travel Service Corporation Ltd	14,022	616,688	0.24
China Life Insurance Co Ltd	49,653	1,033,775	0.40
China Merchants Bank Co Ltd	306,984	5,372,220	2.11
China Merchants Energy Shipping Co Ltd	63,100	295,308	0.12
China Merchants Securities Co Ltd	86,400	1,425,600	0.56
China Merchants Shekou Industrial Zone Co Ltd	69,812	994,821	0.39
China Minsheng Banking Co Ltd	703,538	6,282,594	2.46
China Molybdenum Co Ltd	108,233	449,167	0.18
China National Chemical Engineering Co Ltd	58,800	325,164	0.13
China National Nuclear Power Co Ltd	138,900	948,687	0.37
China Northern Rare Earth (Group) High-Tech Co Ltd	64,850	863,153	0.34
China Oilfield Services Ltd	17,641	214,338	0.08
China Pacific Insurance Group Co Ltd	93,565	2,529,998	0.99
China Petroleum & Chemical Corporation	312,800	1,476,416	0.58
China Railway Group Ltd	166,400	1,159,808	0.45
China Railways Construction Corporation	102,800	1,023,888	0.40
China Resources Sanjiu Medical and Pharmaceutical Co Ltd	11,606	281,097	0.11
China Shenhua Energy Co Ltd	58,913	828,906	0.32
China Shipbuilding Industry Co Ltd	286,152	1,811,342	0.71
China Shipping Container Lines Co Ltd	94,400	373,824	0.15
China South Publishing & Media Group Co Ltd	21,332	386,323	0.15
China Southern Airlines Co Ltd	104,500	737,770	0.29



HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2016

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b><u>China (continued)</u></b>			
China State Construction Engineering Corporation Ltd	446,400	2,374,848	0.93
China United Network Communications Ltd	252,323	961,351	0.38
China Vanke Co Ltd	295,916	6,051,482	2.37
China XD Electric Co Ltd	61,000	309,270	0.12
China Yangtze Power Co Ltd	191,800	2,395,582	0.94
Chinese Universe Publishing & Media Co Ltd	16,300	338,225	0.13
Chongqing Changan Automobile Co Ltd	67,200	918,624	0.36
CITIC Guoan Information Industry Co Ltd	32,600	694,706	0.27
CITIC Heavy Industries Co Ltd	38,400	206,208	0.08
CITIC Securities Co Ltd	234,156	3,800,352	1.49
Cofco Tunhe Co Ltd	24,300	280,665	0.11
CRRC Corporation Ltd	272,870	2,502,218	0.98
CSSC Offshore and Marine Engineering (Group) Co Ltd	5,800	147,088	0.06
Daqin Railway Co Ltd	177,048	1,140,189	0.45
Datang International Power Generation Co Ltd	89,300	347,377	0.14
DHC Software Co Ltd	29,802	748,030	0.29
Dongfang Electric Corporation Ltd	35,700	350,574	0.14
Dongxing Securities Co Ltd	26,900	657,436	0.26
Dongxu Optoelectronic Technology Co Ltd	52,824	453,758	0.18
Dr Peng Telecom & Media Group Co Ltd	33,600	612,528	0.24
East Money Information Co Ltd	62,760	1,393,272	0.55
Eternal Asia Supply Chain Management Ltd	37,294	534,050	0.21
Everbright Securities Co Ltd	34,900	591,206	0.23
FAW Car Co Ltd	24,210	263,405	0.10
Finance Street Holding Co Ltd	44,500	432,540	0.17
Founder Securities Co Ltd	122,500	938,350	0.37
Fuyao Glass Industry Group Co Ltd	41,688	583,632	0.23
GD Power Development Co Ltd	340,400	997,372	0.39
Gemdale Corporation	67,000	694,120	0.27
Gezhouba Group Co Ltd	82,200	478,404	0.19
GF Securities Co Ltd	88,111	1,476,740	0.58
GoerTek Inc	27,300	782,964	0.31
Gousen Securities Co Ltd	73,000	1,259,250	0.49
Great Wall Motor Co Ltd	35,900	302,996	0.12
Gree Electric Appliances Inc of Zhuhai	169,914	3,265,747	1.28
Greenland Holdings Corporation Ltd	8,700	94,134	0.04
GRG Banking Equipment Co Ltd	24,200	397,848	0.16
Guangdong By-Health Biotechnology Co Ltd	20,900	282,986	0.11
Guangdong Golden Dragon Development Inc	13,000	269,880	0.11

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2016

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b><u>China (continued)</u></b>			
Guanghui Energy Co Ltd	93,220	382,202	0.15
Guangshen Railway Co Ltd	100,899	394,515	0.15
Guangxi Wuzhou Zhongheng Group Co Ltd	82,774	359,239	0.14
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	15,877	391,209	0.15
Guangzhou Development Industry (Holdings) Co Ltd	19,400	151,708	0.06
Guangzhou Haige Communication Group	53,906	670,591	0.26
Guizhou Bailing Group Pharmaceutical Co Ltd	10,030	172,516	0.07
Guotai Junan Securities Co Ltd	45,400	807,666	0.32
Guoyuan Securities Co Ltd	36,901	616,985	0.24
Hainan Airlines Co Ltd	175,800	557,286	0.22
Haitong Securities Co Ltd	240,847	3,713,861	1.46
Hangzhou Hikvision Digital Technology Co Ltd	54,526	1,170,128	0.46
Han's Laser Technology Industry Group Co Ltd	25,341	578,788	0.23
Hedy Holding Co Ltd	14,600	241,046	0.09
Heilan Home Co Ltd	40,100	453,130	0.18
Henan Shuanghui Investment & Development Co Ltd	29,458	615,083	0.24
Hesteel Company Ltd (formerly known as Hebei Iron & Steel Co Ltd)	126,400	350,128	0.14
Hisense Electric Co Ltd	23,441	414,437	0.16
Hua Xia Bank Co Ltd	159,013	1,572,639	0.62
Huadian Power International Corporation Ltd	72,700	359,865	0.14
Huadong Medicine Co Ltd	7,047	474,968	0.19
Hualan Biological Engineering Inc	13,860	435,204	0.17
Huaneng Power International Inc	124,997	939,977	0.37
Huatai Securities Co Ltd	97,181	1,838,665	0.72
Huawen Media Investment Group Corporation	58,900	581,932	0.23
Huayi Brothers Media Corporation	58,074	786,322	0.31
HUAYU Automotive Systems Co Ltd	37,512	525,543	0.21
Hubei Energy Group Co Ltd	55,900	258,817	0.10
Hunan TV & Broadcast Intermediary Co Ltd	33,726	557,491	0.22
Hundsun Electronic Co Ltd	14,714	982,454	0.38
iFLYTEK Co Ltd	26,976	886,162	0.35
Industrial and Commercial Bank of China Ltd	708,900	3,147,516	1.23
Industrial Bank Co Ltd	396,912	6,048,939	2.37
Industrial Securities Co Ltd	139,490	1,030,831	0.40
Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd	36,608	273,462	0.11
Inner Mongolia MengDian HuaNeng Thermal Power Corporation Ltd	86,400	260,928	0.10
Inner Mongolia Yili Industrial Group Co Ltd	180,540	3,009,602	1.18
Inner Mongolian BaoTou Steel Union Co Ltd	290,700	831,402	0.33
Inspur Electronic Information Industry Co Ltd	14,300	335,335	0.13

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2016

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b><u>China (continued)</u></b>			
Jiangsu Broadcasting Cable Information Network Corporation Ltd	17,800	248,488	0.10
Jiangsu Hengrui Medicine Co Ltd	42,167	1,691,318	0.66
Jiangsu Phoenix Publishing & Media Corporation Ltd	22,700	239,258	0.09
Jiangsu Protruly Vision Technology Group Co Ltd	21,900	326,748	0.13
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	17,729	1,275,070	0.50
Jiangxi Copper Co Ltd	24,690	332,821	0.13
Jihua Group Corporation Ltd	45,900	350,676	0.14
Jilin Aodong Medicine Industry Groups Co Ltd	21,242	529,988	0.21
Jinduicheng Molybdenum Co Ltd	28,767	234,451	0.09
Jointown Pharmaceutical Group Co Ltd	9,800	171,598	0.07
Juneyao Airlines Co Ltd	4,200	110,250	0.04
Kangde Xin Group Co Ltd (formerly known as Jiangsu Kangde Xin Composite Material Co Ltd)	76,655	1,310,800	0.51
Kangmei Pharmaceutical Co Ltd	92,046	1,398,179	0.55
Kweichow Moutai Co Ltd	14,962	4,367,707	1.71
Lepu Medical Technology Co Ltd	26,000	474,240	0.19
Leshi Internet Information & Technology (Beijing) Co Ltd	27,600	1,460,316	0.57
Liaoning Cheng Da Co Ltd	36,257	564,521	0.22
Luxin Venture Capital Group Co Ltd	8,900	192,329	0.08
Luxshare Precision Industry Co Ltd	23,961	470,834	0.18
Luzhou Laojiao Co Ltd	20,833	618,740	0.24
Material Industry Zhongda Group Co Ltd	27,280	255,341	0.10
MeiHua Holdings Group Co Ltd	55,500	344,655	0.13
Metallurgical Corporation of China Ltd	145,000	535,050	0.21
Midea Group Co Ltd	95,190	2,257,907	0.89
NARI Technology Development Co Ltd	43,367	579,817	0.23
Neusoft Co Ltd	28,778	527,213	0.21
New China Life Insurance Co Ltd	23,232	938,573	0.37
New Hope Liuhe Co Ltd	62,000	515,840	0.20
Ningbo Port Co Ltd	114,300	565,785	0.22
Northeast Securities Co Ltd	40,412	521,719	0.20
Oceanwide Holdings Co Ltd	45,200	456,972	0.18
Offshore Oil Engineering Co Ltd	65,800	454,678	0.18
Orient Securities Co Ltd	78,400	1,317,904	0.52
Ourpalm Co Ltd	55,100	577,999	0.23
Pacific Security Co Ltd	135,200	828,776	0.32
Pang Da Automobile Trade Co Ltd	127,500	350,625	0.14
Pangang Group Vanadium Titanium & Resources Co Ltd	133,800	319,782	0.13
People.cn Co Ltd	16,440	273,068	0.11
PetroChina Co Ltd	144,534	1,044,981	0.41

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2016

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b><u>China (continued)</u></b>			
Ping An Bank Co Ltd	205,576	1,788,511	0.70
Ping An Insurance (Group) Co of China Ltd	322,092	10,319,828	4.05
Poly Real Estate Group Co Ltd	192,100	1,657,823	0.65
Power Construction Corporation of China	122,800	701,188	0.27
Qingdao Haier Co Ltd	90,846	806,712	0.32
Qinghai Salt Lake Potash Co Ltd	21,500	453,650	0.18
Risesun Real Estate Development Co Ltd	37,534	252,228	0.10
SAIC Motor Corporation Ltd	98,385	1,996,232	0.78
Sanan Optoelectronics Co Ltd	37,905	756,963	0.30
Sany Heavy Industry Co Ltd	113,332	568,927	0.22
SDIC Essence Holdings Co Ltd	32,800	584,496	0.23
SDIC Power Holdings Co Ltd	101,020	666,732	0.26
Sealand Securities Co Ltd	62,810	464,166	0.18
Searainbow Holding Corporation	21,300	856,473	0.34
Shaanxi Coal Industry Co Ltd	59,500	307,615	0.12
Shandong Dong-E E-Jiao Co Ltd	15,496	818,654	0.32
Shandong Gold Mining Co Ltd	21,125	821,974	0.32
Shandong Iron and Steel Co Ltd	40,000	94,800	0.04
Shandong Kingenta Ecological Engineering Co Ltd	45,100	363,055	0.14
Shanghai 2345 Network Holdings Group Co Ltd	21,400	263,006	0.10
Shanghai Bailian Group Co Ltd	23,000	277,840	0.11
Shanghai Bairun Investment Holding Group Co Ltd	4,300	94,600	0.04
Shanghai Construction Co Ltd	79,894	305,994	0.12
Shanghai Electric Group Co Ltd	88,000	665,280	0.26
Shanghai Electric Power Co Ltd	25,500	261,885	0.10
Shanghai Fosun Pharmaceutical (Group) Co Ltd	34,049	647,612	0.25
Shanghai International Airport Co Ltd	28,628	745,759	0.29
Shanghai International Port Group Co Ltd	96,520	492,252	0.19
Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	21,856	497,224	0.19
Shanghai Oriental Pearl Media Co Ltd	39,080	948,472	0.37
Shanghai Pharmaceutical Co Ltd	34,364	620,270	0.24
Shanghai Pudong Development Bank Co Ltd	257,290	4,006,005	1.57
Shanghai RAAS Blood Products Co Ltd	16,410	618,329	0.24
Shanghai SMI Holding Co Ltd	45,500	653,380	0.26
Shanghai Tunnel Engineering Co Ltd	46,800	392,652	0.15
Shanghai Waigaoqiao FTZ Development Co Ltd	11,053	217,855	0.09
Shanghai Wangsu Science & Technology Co Ltd	13,872	932,198	0.37
Shanghai Zhangjiang Hi-Tech Park Development Co Ltd	23,100	417,648	0.16
Shanxi Securities Co Ltd	33,000	546,480	0.21

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2016

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b><u>China (continued)</u></b>			
Shanxi Taigang Stainless Steel Co Ltd	67,800	214,248	0.08
Shenergy Co Ltd	67,800	389,172	0.15
Shenwan Hongyuan Group Co Ltd	132,635	1,115,460	0.44
Shenzhen Agricultural Products Co Ltd	25,191	306,323	0.12
Shenzhen Energy Group Co Ltd	35,400	225,852	0.09
Shenzhen Hepalink Pharmaceutical Co Ltd	10,900	190,314	0.07
Shenzhen Infogem Technologies Co Ltd	6,500	194,350	0.08
Shenzhen Inovance Technology Co Ltd	27,698	537,341	0.21
Shenzhen Kingdom Sci-Tech Co Ltd	14,900	535,655	0.21
Shenzhen O-film Tech Co Ltd	21,450	632,775	0.25
Shenzhen Overseas Chinese Town Co Ltd	97,700	625,280	0.24
Shenzhen Salubris Pharmaceuticals Co Ltd	9,348	254,266	0.10
Shenzhen Zhongjin Lingnan Nonfemet Co Ltd	44,990	469,246	0.18
Siasun Robot & Automation Co Ltd	32,520	825,683	0.32
Sichuan Changhong Electric Co Ltd	109,900	485,758	0.19
Sichuan Chuantou Energy Co Ltd	65,500	541,030	0.21
Sichuan Kelun Pharmaceutic Co Ltd	25,700	396,037	0.16
Sinolink Securities Co Ltd	54,086	729,079	0.29
Sinopec Oilfield Service Corporation	42,800	164,352	0.06
Sinopec Shanghai Petrochemical Co Ltd	65,200	397,720	0.16
Songcheng Performance Development Co Ltd	17,300	430,943	0.17
Soochow Security Co Ltd	62,266	834,364	0.33
Sound Environmental Resources Co Ltd	15,319	467,995	0.18
Southwest Securities Co Ltd	83,990	609,767	0.24
Spring Airlines Co Ltd	7,100	340,374	0.13
Suning Commerce Group Co Ltd	110,900	1,204,374	0.47
Suzhou Gold Mantis Constructions	45,864	459,557	0.18
Tasly Pharmaceutical Group Co Ltd	19,324	691,026	0.27
TBEA Co Ltd	77,237	658,059	0.26
TCL Corporation	218,100	717,549	0.28
Tian Di Science & Technology Co Ltd	39,300	176,850	0.07
Tianjin Zhonghuan Semiconductor Co Ltd	41,160	341,216	0.13
Tonghua Dongbao Pharmaceutical Co Ltd	28,436	588,341	0.23
Tongling Nonferrous Metals Group Co Ltd	182,200	462,788	0.18
Tsinghua Tongfang Co Ltd	52,900	791,384	0.31
Tsingtao Brewery Co Ltd	8,236	239,421	0.09
Wanda Cinema Line Co Ltd	14,000	1,118,600	0.44
WanHua Chemical Group Co Ltd	32,206	557,164	0.22
Wanxiang Qianchao Co Ltd	34,160	532,896	0.21

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2016

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b><u>China (continued)</u></b>			
Wasu Media Holdings Co Ltd	11,000	204,050	0.08
Weichai Power Co Ltd	72,124	563,288	0.22
Western Securities Co Ltd	40,000	1,034,400	0.41
Wintime Energy Co Ltd	109,340	430,800	0.17
Wuhan Iron and Steel Co Ltd	120,200	331,752	0.13
Wuliangye Yibin Co Ltd	56,479	1,837,262	0.72
XCMG Construction Machinery Co Ltd	126,500	387,090	0.15
Xiamen C&D Inc	50,858	610,296	0.24
Xinhu Zhongbao Co Ltd	124,800	527,904	0.21
Xinjiang Goldwind Science & Technology Co Ltd	46,500	703,545	0.28
Xinxing Ductile Iron Pipes Co Ltd	65,000	301,600	0.12
Yanzhou Coal Mining Co Ltd	11,399	124,705	0.05
Yingkou Port Group Co Ltd	57,800	194,208	0.08
Yonghui Superstores Co Ltd	121,024	499,829	0.20
Yonyou Network Technology Co Ltd	21,024	411,650	0.16
Youngor Group Co Ltd	45,705	630,272	0.25
Yunnan Baiyao Group Co Ltd	15,443	992,985	0.39
Zhejiang China Commodities City Group Co Ltd	80,900	499,962	0.20
Zhejiang Dahua Technology Co Ltd	43,180	565,658	0.22
Zhejiang Huace Film & TV Co Ltd	20,740	322,922	0.13
Zhejiang Longsheng Group Co Ltd	67,766	584,143	0.23
Zhejiang Zheneng Electric	113,560	578,020	0.23
Zhengzhou Yutong Bus Co Ltd	39,501	782,120	0.31
Zhongjin Gold Co Ltd	50,111	563,248	0.22
Zhongtian Urban Development Group Co Ltd	77,200	480,956	0.19
Zijin Mining Group Co Ltd	282,100	950,677	0.37
Zoomlion Heavy Industry Science & Technology Co Ltd	130,769	540,076	0.21
ZTE Corporation	70,171	1,006,252	0.39
Total investments, at fair value		252,783,730	99.11
Total investments, at cost		241,626,241	

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities</b>					
<b><u>China</u></b>					
Agricultural Bank of China Ltd	1,457,900	-	(320,200)	-	1,137,700
Aier Eye Hospital Group Co Ltd	14,947	100	(3,300)	-	11,747
Air China Ltd	97,500	-	(21,400)	-	76,100
Aisino Co Ltd	20,467	-	(4,700)	17,167	32,934
Alpha Group (formerly known as Guangdong Alpha Animation and Culture Co Ltd)	19,298	500	(4,400)	-	15,398
Aluminum Corporation of China Ltd	209,000	-	(45,900)	-	163,100
Angang Steel Co Ltd	70,400	-	(15,500)	-	54,900
Anhui Conch Cement Co Ltd	76,304	-	(16,800)	-	59,504
Anxin Trust Co Ltd	-	26,900	(600)	-	26,300
Aurora Optoelectronics Co Ltd	-	5,600	(200)	-	5,400
AVIC Aero-Engine Controls Co Ltd	17,500	-	(3,900)	-	13,600
AVIC Aircraft Co Ltd	42,200	-	(9,300)	-	32,900
AVIC Aviation Engine Corporation Plc	29,759	1,500	(8,300)	-	22,959
AVIC Helicopter Co Ltd	9,000	200	(2,200)	-	7,000
AVIC Investment Holdings Co Ltd	82,200	900	(16,500)	66,600	133,200
Bank of Beijing Co Ltd	386,598	-	(84,900)	-	301,698
Bank of China Ltd	803,800	-	(176,600)	-	627,200
Bank of Communications Co Ltd	898,100	100,400	(183,100)	-	815,400
Bank of Nanjing Co Ltd	77,050	-	(19,300)	50,440	108,190
Bank of Ningbo Co Ltd	74,316	-	(16,300)	-	58,016
Baoshan Iron & Steel Co Ltd	188,400	-	(41,400)	-	147,000
BBMG Corporation	47,700	-	(10,500)	-	37,200
Beijing Capital Co Ltd	36,800	11,100	(8,600)	29,800	69,100
Beijing Capital Development Co Ltd	-	27,300	(800)	-	26,500
Beijing Dabeinong Technology Group Co Ltd	62,600	-	(27,400)	25,800	61,000
Beijing Enlight Media Co Ltd	16,780	-	(5,600)	14,980	26,160
Beijing Gehua CATV Network Co Ltd	-	17,012	(500)	-	16,512
Beijing Jingneng Thermal Power Co Ltd	54,600	7,400	(22,500)	-	39,500
Beijing Origin Water Technology Co Ltd	23,400	-	(5,700)	28,406	46,106
Beijing Shiji Information Technology Co Ltd	4,700	1,300	(2,200)	5,400	9,200
Beijing SL Pharmaceutical Co Ltd	15,701	-	(15,701)	-	-
Beijing Tongrentang Co Ltd	26,119	-	(9,800)	-	16,319

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Beijing Ultrapower Software Co Ltd	45,500	-	(9,900)	-	35,600
Beijing Xinwei Telecom Technology Group Co Ltd	44,600	-	(9,800)	-	34,800
Beijing Yanjing Brewery Co Ltd	53,748	-	(11,800)	-	41,948
Beiqi Foton Motor Co Ltd	63,600	-	(63,600)	-	-
BlueFocus Communication Group Co Ltd	58,945	-	(17,400)	-	41,545
BOE Technology Group Co Ltd	906,380	-	(199,100)	-	707,280
Bohai Financial Investment Holding Co Ltd (formerly known as Bohai Leasing Co Ltd)	67,700	-	(5,200)	-	62,500
BYD Co Ltd	23,806	800	(6,200)	-	18,406
CECEP Wind Power Corporation Co Ltd	7,500	-	(1,300)	-	6,200
Changjiang Securities Co Ltd	126,648	-	(27,900)	-	98,748
Chengdu Xingrong Environment Co Ltd	68,301	-	(68,301)	-	-
China Avionics Systems Co Ltd	20,144	-	(4,500)	-	15,644
China Baoan Group Co Ltd	48,540	7,200	(10,100)	-	45,640
China CITIC Bank Corporation Ltd	121,638	-	(30,400)	-	91,238
China Coal Energy Co Ltd	69,793	-	(15,300)	-	54,493
China Communications Construction Co Ltd	58,200	-	(12,700)	-	45,500
China Construction Bank Corporation	256,100	19,600	(52,200)	-	223,500
China COSCO Holdings Co Ltd	138,200	15,700	(44,200)	-	109,700
China CSSC Holdings Ltd	26,248	-	(5,800)	-	20,448
China Dongfanghong Spacesat Co Ltd	22,501	-	(4,900)	-	17,601
China Eastern Airlines Corporation Ltd	129,400	-	(28,400)	-	101,000
China Everbright Bank Co Ltd	607,300	-	(133,400)	-	473,900
China First Heavy Industries Co Ltd	99,700	-	(21,900)	-	77,800
China Fortune Land Development Co Ltd	40,400	2,000	(16,500)	-	25,900
China Hainan Rubber Industry Group Co Ltd	45,000	-	(9,900)	-	35,100
China International Marine Containers (Group) Co Ltd	28,205	-	(6,200)	-	22,005
China International Travel Service Corporation Ltd	14,922	2,400	(3,300)	-	14,022



HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
China Life Insurance Co Ltd	63,553	-	(13,900)	-	49,653
China Merchants Bank Co Ltd	393,384	-	(86,400)	-	306,984
China Merchants Energy Shipping Co Ltd	80,800	-	(17,700)	-	63,100
China Merchants Securities Co Ltd	110,800	-	(24,400)	-	86,400
China Merchants Shekou Industrial Zone Co Ltd	84,612	3,400	(18,200)	-	69,812
China Minmetals Rare Metal Earth Co Ltd	26,176	-	(26,176)	-	-
China Minsheng Banking Co Ltd	1,127,038	12,900	(436,400)	-	703,538
China Molybdenum Co Ltd	98,533	30,300	(20,600)	-	108,233
China National Chemical Engineering Co Ltd	75,300	-	(16,500)	-	58,800
China National Nuclear Power Co Ltd	178,100	-	(39,200)	-	138,900
China Northern Rare Earth (Group) High-Tech Co Ltd	83,150	-	(18,300)	-	64,850
China Oilfield Services Ltd	22,541	-	(4,900)	-	17,641
China Pacific Insurance Group Co Ltd	119,865	-	(26,300)	-	93,565
China Petroleum & Chemical Corporation	400,900	-	(88,100)	-	312,800
China Railway Group Ltd	213,200	-	(46,800)	-	166,400
China Railways Construction Corporation	131,600	-	(28,800)	-	102,800
China Resources Sanjiu Medical and Pharmaceutical Co Ltd	14,906	-	(3,300)	-	11,606
China Shenhua Energy Co Ltd	75,513	-	(16,600)	-	58,913
China Shipbuilding Industry Co Ltd	350,152	-	(64,000)	-	286,152
China Shipping Container Lines Co Ltd	143,400	-	(49,000)	-	94,400
China South Publishing & Media Group Co Ltd	27,432	-	(6,100)	-	21,332
China Southern Airlines Co Ltd	133,900	-	(29,400)	-	104,500
China State Construction Engineering Corporation Ltd	572,100	-	(125,700)	-	446,400
China United Network Communications Ltd	323,323	-	(71,000)	-	252,323
China Vanke Co Ltd	295,916	-	-	-	295,916
China XD Electric Co Ltd	78,200	-	(17,200)	-	61,000
China Yangtze Power Co Ltd	188,800	46,900	(43,900)	-	191,800

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Chinese Universe Publishing & Media Co Ltd	21,000	-	(4,700)	-	16,300
Chongqing Changan Automobile Co Ltd	86,100	-	(18,900)	-	67,200
Chongqing Water Group Co Ltd	21,930	-	(21,930)	-	-
CITIC Guoan Information Industry Co Ltd	-	33,300	(700)	-	32,600
CITIC Heavy Industries Co Ltd	47,000	1,300	(9,900)	-	38,400
CITIC Securities Co Ltd	300,156	-	(66,000)	-	234,156
Cofco Tunhe Co Ltd	-	25,000	(700)	-	24,300
CRRC Corporation Ltd	349,570	-	(76,700)	-	272,870
CSSC Offshore and Marine Engineering (Group) Co Ltd	-	6,000	(200)	-	5,800
Daqin Railway Co Ltd	226,748	-	(49,700)	-	177,048
Datang International Power Generation Co Ltd	114,300	-	(25,000)	-	89,300
DHC Software Co Ltd	29,802	-	-	-	29,802
Dongfang Electric Corporation Ltd	45,700	-	(10,000)	-	35,700
Dongxing Securities Co Ltd	19,100	11,600	(3,800)	-	26,900
Dongxu Optoelectronic Technology Co Ltd	64,424	2,000	(13,600)	-	52,824
Dr Peng Telecom & Media Group Co Ltd	42,700	-	(9,100)	-	33,600
East Money Information Co Ltd	45,400	2,900	(16,100)	30,560	62,760
Eternal Asia Supply Chain Management Ltd	-	38,194	(900)	-	37,294
Everbright Securities Co Ltd	44,700	-	(9,800)	-	34,900
FAW Car Co Ltd	31,010	-	(6,800)	-	24,210
Finance Street Holding Co Ltd	57,000	-	(12,500)	-	44,500
Foshan Haitian Flavouring & Food Co Ltd	10,294	-	(10,294)	-	-
Founder Securities Co Ltd	157,000	-	(34,500)	-	122,500
Fuyao Glass Industry Group Co Ltd	53,488	-	(11,800)	-	41,688
GD Power Development Co Ltd	374,700	42,100	(76,400)	-	340,400
Gemdale Corporation	85,800	-	(18,800)	-	67,000
Gezhouba Group Co Ltd	105,400	-	(23,200)	-	82,200
GF Securities Co Ltd	112,911	-	(24,800)	-	88,111
Glodon Science and Technology Co Ltd (formerly known as Glodon Software Co Ltd)	25,795	-	(25,795)	-	-
GoerTek Inc	34,900	-	(7,600)	-	27,300

RESTRICTED

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Gousen Securities Co Ltd	46,900	36,800	(10,700)	-	73,000
Great Wall Motor Co Ltd	46,000	-	(10,100)	-	35,900
Gree Electric Appliances Inc of Zhuhai	183,514	-	(13,600)	-	169,914
Greenland Holdings Corporation Ltd	-	8,900	(200)	-	8,700
GRG Banking Equipment Co Ltd	-	24,800	(600)	-	24,200
Guangdong By-Health Biotechnology Co Ltd	11,100	3,200	(3,300)	9,900	20,900
Guangdong Electric Power Development Co Ltd	34,000	-	(34,000)	-	-
Guangdong Golden Dragon Development Inc	17,100	1,600	(5,700)	-	13,000
Guanghui Energy Co Ltd	119,520	-	(26,300)	-	93,220
Guangshen Railway Co Ltd	129,299	-	(28,400)	-	100,899
Guangxi Wuzhou Zhongheng Group Co Ltd	106,074	-	(23,300)	-	82,774
Guangzhou Automobile Group Co Ltd	20,900	-	(20,900)	-	-
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	20,377	-	(4,500)	-	15,877
Guangzhou Development Industry (Holdings) Co Ltd	-	20,000	(600)	-	19,400
Guangzhou Haige Communication Group	65,506	-	(11,600)	-	53,906
Guizhou Bailing Group Pharmaceutical Co Ltd	-	10,330	(300)	-	10,030
Guotai Junan Securities Co Ltd	58,200	-	(12,800)	-	45,400
Guoyuan Securities Co Ltd	44,901	-	(8,000)	-	36,901
Hainan Airlines Co Ltd	225,300	-	(49,500)	-	175,800
Hainan Mining Co Ltd	8,800	-	(8,800)	-	-
Haitong Securities Co Ltd	308,647	-	(67,800)	-	240,847
Hangzhou Hikvision Digital Technology Co Ltd	46,551	-	(11,000)	18,975	54,526
Han's Laser Technology Industry Group Co Ltd	32,241	-	(6,900)	-	25,341
Hedy Holding Co Ltd	-	7,500	(200)	7,300	14,600
Heilan Home Co Ltd	51,400	-	(11,300)	-	40,100
Henan Shuanghui Investment & Development Co Ltd	37,758	-	(8,300)	-	29,458
Hesteel Company Ltd (formerly known as Hebei Iron & Steel Co Ltd)	162,000	-	(35,600)	-	126,400
RESTRICTED	17				

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Hisense Electric Co Ltd	29,941	-	(6,500)	-	23,441
Hua Xia Bank Co Ltd	203,713	-	(44,700)	-	159,013
Huadian Power International Corporation Ltd	93,200	-	(20,500)	-	72,700
Huadong Medicine Co Ltd	8,247	1,000	(2,200)	-	7,047
Hualan Biological Engineering Inc	11,100	-	(2,700)	5,460	13,860
Huaneng Power International Inc	160,197	-	(35,200)	-	124,997
Huatai Securities Co Ltd	124,581	-	(27,400)	-	97,181
Huawen Media Investment Group Corporation	62,600	8,700	(12,400)	-	58,900
Huayi Brothers Media Corporation	37,101	-	(11,900)	32,873	58,074
HUAYU Automotive Systems Co Ltd	39,400	9,112	(11,000)	-	37,512
Hubei Energy Group Co Ltd	81,600	8,800	(34,500)	-	55,900
Hunan TV & Broadcast Intermediary Co Ltd	43,226	-	(9,500)	-	33,726
Hundsun Electronic Co Ltd	18,814	-	(4,100)	-	14,714
iFLYTEK Co Ltd	34,276	-	(7,300)	-	26,976
Industrial and Commercial Bank of China Ltd	822,600	53,200	(166,900)	-	708,900
Industrial Bank Co Ltd	508,612	5,900	(117,600)	-	396,912
Industrial Securities Co Ltd	158,690	49,700	(68,900)	-	139,490
Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd	42,208	4,300	(9,900)	-	36,608
Inner Mongolia MengDian HuaNeng Thermal Power Corporation Ltd	110,700	-	(24,300)	-	86,400
Inner Mongolia Yili Industrial Group Co Ltd	231,340	-	(50,800)	-	180,540
Inner Mongolian BaoTou Steel Union Co Ltd	372,500	-	(81,800)	-	290,700
Inspur Electronic Information Industry Co Ltd	-	14,700	(400)	-	14,300
Jiangsu Broadcasting Cable Information Network Corporation Ltd	22,800	-	(5,000)	-	17,800
Jiangsu Hengrui Medicine Co Ltd	44,722	7,300	(17,000)	7,145	42,167
Jiangsu Phoenix Publishing & Media Corporation Ltd	29,100	-	(6,400)	-	22,700
Jiangsu Protruly Vision Technology Group Co Ltd	-	22,500	(600)	-	21,900
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	23,029	900	(6,200)	-	17,729

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Jiangxi Copper Co Ltd	31,690	-	(7,000)	-	24,690
Jihua Group Corporation Ltd	58,800	-	(12,900)	-	45,900
Jilin Aodong Medicine Industry Groups Co Ltd	27,242	-	(6,000)	-	21,242
Jinduicheng Molybdenum Co Ltd	36,867	-	(8,100)	-	28,767
Jizhong Energy Resources Co Ltd	40,390	-	(40,390)	-	-
Jointown Pharmaceutical Group Co Ltd	12,600	-	(2,800)	-	9,800
Juneyao Airlines Co Ltd	5,200	100	(1,100)	-	4,200
Kangde Xin Group Co Ltd (formerly known as Jiangsu Kangde Xin Composite Material Co Ltd)	48,906	-	(12,600)	40,349	76,655
Kangmei Pharmaceutical Co Ltd	117,346	-	(25,300)	-	92,046
Kweichow Moutai Co Ltd	19,162	-	(4,200)	-	14,962
Lepu Medical Technology Co Ltd	18,600	-	(5,600)	13,000	26,000
Leshi Internet Information & Technology (Beijing) Co Ltd	35,300	-	(7,700)	-	27,600
Liaoning Cheng Da Co Ltd	46,557	800	(11,100)	-	36,257
Luxin Venture Capital Group Co Ltd	11,400	-	(2,500)	-	8,900
Luxshare Precision Industry Co Ltd	19,041	4,700	(6,400)	6,620	23,961
Luzhou Laojiao Co Ltd	26,733	-	(5,900)	-	20,833
Material Industry Zhongda Group Co Ltd	-	21,600	(800)	6,480	27,280
MeiHua Holdings Group Co Ltd	71,100	-	(15,600)	-	55,500
Metallurgical Corporation of China Ltd	185,800	-	(40,800)	-	145,000
Midea Group Co Ltd	81,327	-	(22,300)	36,163	95,190
NARI Technology Development Co Ltd	55,567	-	(12,200)	-	43,367
Neusoft Co Ltd	33,678	3,300	(8,200)	-	28,778
New China Life Insurance Co Ltd	23,832	6,700	(7,300)	-	23,232
New Hope Liuhe Co Ltd	47,600	-	(16,600)	31,000	62,000
Ningbo Port Co Ltd	177,400	-	(63,100)	-	114,300
Northeast Securities Co Ltd	44,812	5,400	(9,800)	-	40,412
Oceanwide Holdings Co Ltd	52,100	4,800	(11,700)	-	45,200
Offshore Oil Engineering Co Ltd	84,300	-	(18,500)	-	65,800
Orient Securities Co Ltd	40,300	46,900	(8,800)	-	78,400
Ourpalm Co Ltd	56,500	10,900	(12,300)	-	55,100

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Pacific Security Co Ltd	134,600	41,600	(41,000)	-	135,200
Pang Da Automobile Trade Co Ltd	123,600	30,000	(26,100)	-	127,500
Pangang Group Vanadium Titanium & Resources Co Ltd	163,800	-	(30,000)	-	133,800
People.cn Co Ltd	21,040	-	(4,600)	-	16,440
PetroChina Co Ltd	185,234	-	(40,700)	-	144,534
Ping An Bank Co Ltd	218,230	35,500	(83,000)	34,846	205,576
Ping An Insurance (Group) Co of China Ltd	413,092	6,100	(97,100)	-	322,092
Poly Real Estate Group Co Ltd	246,100	-	(54,000)	-	192,100
Power Construction Corporation of China	157,400	-	(34,600)	-	122,800
Qingdao Haier Co Ltd	121,546	-	(30,700)	-	90,846
Qinghai Salt Lake Potash Co Ltd	24,300	2,700	(5,500)	-	21,500
Risesun Real Estate Development Co Ltd	58,334	5,300	(26,100)	-	37,534
SAIC Motor Corporation Ltd	126,185	-	(27,800)	-	98,385
Sanan Optoelectronics Co Ltd	54,805	-	(16,900)	-	37,905
Sany Heavy Industry Co Ltd	145,232	-	(31,900)	-	113,332
SDIC Essence Holdings Co Ltd	-	33,600	(800)	-	32,800
SDIC Power Holdings Co Ltd	129,420	-	(28,400)	-	101,020
Sealand Securities Co Ltd	53,540	-	(12,500)	21,770	62,810
Searainbow Holding Corporation	27,400	500	(6,600)	-	21,300
Shaanxi Coal Industry Co Ltd	76,300	-	(16,800)	-	59,500
Shandong Dong-E E-Jiao Co Ltd	19,996	-	(4,500)	-	15,496
Shandong Expressway Co Ltd	25,700	-	(25,700)	-	-
Shandong Gold Mining Co Ltd	27,125	-	(6,000)	-	21,125
Shandong Iron and Steel Co Ltd	-	41,100	(1,100)	-	40,000
Shandong Kingenta Ecological Engineering Co Ltd	23,800	6,600	(5,100)	19,800	45,100
Shanghai 2345 Network Holdings Group Co Ltd	10,000	5,900	(2,500)	8,000	21,400
Shanghai Bailian Group Co Ltd	29,400	-	(6,400)	-	23,000
Shanghai Bairun Investment Holding Group Co Ltd	-	4,400	(100)	-	4,300
Shanghai Construction Co Ltd	67,995	20,000	(18,400)	10,299	79,894
Shanghai Electric Group Co Ltd	112,700	-	(24,700)	-	88,000

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Shanghai Electric Power Co Ltd	32,600	-	(7,100)	-	25,500
Shanghai Fosun Pharmaceutical (Group) Co Ltd	44,849	700	(11,500)	-	34,049
Shanghai International Airport Co Ltd	36,728	-	(8,100)	-	28,628
Shanghai International Port Group Co Ltd	123,720	-	(27,200)	-	96,520
Shanghai Jahwa United Co Ltd	20,558	-	(20,558)	-	-
Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	15,520	-	(3,600)	9,936	21,856
Shanghai Oriental Pearl Media Co Ltd	70,080	-	(31,000)	-	39,080
Shanghai Pharmaceutical Co Ltd	43,964	-	(9,600)	-	34,364
Shanghai Pudong Development Bank Co Ltd	355,700	17,700	(139,500)	23,390	257,290
Shanghai RAAS Blood Products Co Ltd	21,010	-	(4,600)	-	16,410
Shanghai SMI Holding Co Ltd	57,000	-	(11,500)	-	45,500
Shanghai Tunnel Engineering Co Ltd	60,000	-	(13,200)	-	46,800
Shanghai Waigaoqiao FTZ Development Co Ltd	14,253	100	(3,300)	-	11,053
Shanghai Wangsu Science & Technology Co Ltd	18,672	1,000	(5,800)	-	13,872
Shanghai Zhangjiang Hi-Tech Park Development Co Ltd	29,500	-	(6,400)	-	23,100
Shanxi Lu'an Environment Energy Development Co Ltd	45,670	-	(45,670)	-	-
Shanxi Securities Co Ltd	48,000	2,600	(17,600)	-	33,000
Shanxi Taigang Stainless Steel Co Ltd	86,900	-	(19,100)	-	67,800
Shanxi Xishan Coal & Electricity Power Co Ltd	60,100	-	(60,100)	-	-
Shenergy Co Ltd	86,800	-	(19,000)	-	67,800
Shenwan Hongyuan Group Co Ltd	169,935	-	(37,300)	-	132,635
Shenzhen Agricultural Products Co Ltd	32,391	-	(7,200)	-	25,191
Shenzhen Energy Group Co Ltd	45,400	-	(10,000)	-	35,400
Shenzhen Hepalink Pharmaceutical Co Ltd	9,125	-	(2,500)	4,275	10,900
Shenzhen Infogem Technologies Co Ltd	-	6,700	(200)	-	6,500
Shenzhen Inovance Technology Co Ltd	18,100	3,500	(6,300)	12,398	27,698
RESTRICTED	21				

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Shenzhen Kingdom Sci-Tech Co Ltd	-	15,200	(300)	-	14,900
Shenzhen O-film Tech Co Ltd	27,550	-	(6,100)	-	21,450
Shenzhen Overseas Chinese Town Co Ltd	140,200	-	(42,500)	-	97,700
Shenzhen Salubris Pharmaceuticals Co Ltd	11,948	-	(2,600)	-	9,348
Shenzhen Zhongjin Lingnan Nonfemet Co Ltd	50,590	4,500	(10,100)	-	44,990
Siasun Robot & Automation Co Ltd	18,900	300	(7,200)	20,520	32,520
Sichuan Changhong Electric Co Ltd	140,800	-	(30,900)	-	109,900
Sichuan Chuantou Energy Co Ltd	83,900	-	(18,400)	-	65,500
Sichuan Kelun Pharmaceutical Co Ltd	33,000	-	(7,300)	-	25,700
Sinolink Securities Co Ltd	69,186	-	(15,100)	-	54,086
Sinopec Oilfield Service Corporation	-	44,000	(1,200)	-	42,800
Sinopec Shanghai Petrochemical Co Ltd	83,600	-	(18,400)	-	65,200
Songcheng Performance Development Co Ltd	21,800	-	(4,500)	-	17,300
Soochow Security Co Ltd	82,366	1,400	(21,500)	-	62,266
Sound Environmental Resources Co Ltd	19,419	200	(4,300)	-	15,319
Southwest Securities Co Ltd	107,690	-	(23,700)	-	83,990
Spring Airlines Co Ltd	9,200	100	(2,200)	-	7,100
Suning Commerce Group Co Ltd	168,900	-	(58,000)	-	110,900
Suzhou Gold Mantis Constructions	33,643	5,500	(7,100)	13,821	45,864
Tasly Pharmaceutical Group Co Ltd	24,724	-	(5,400)	-	19,324
TBEA Co Ltd	99,137	-	(21,900)	-	77,237
TCL Corporation	325,800	-	(107,700)	-	218,100
Tian Di Science & Technology Co Ltd	-	40,400	(1,100)	-	39,300
Tianjin Port Co Ltd	31,900	-	(31,900)	-	-
Tianjin Zhonghuan Semiconductor Co Ltd	52,560	-	(11,400)	-	41,160
Tonghua Dongbao Pharmaceutical Co Ltd	30,280	-	(6,700)	4,856	28,436
Tongling Nonferrous Metals Group Co Ltd	145,800	68,000	(31,600)	-	182,200
Tsinghua Tongfang Co Ltd	67,800	-	(14,900)	-	52,900



HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Tsingtao Brewery Co Ltd	10,636	-	(2,400)	-	8,236
Universal Scientific Industrial Co Ltd	12,486	-	(12,486)	-	-
Wanda Cinema Line Co Ltd	4,700	10,000	(700)	-	14,000
WanHua Chemical Group Co Ltd	41,206	-	(9,000)	-	32,206
Wanxiang Qianchao Co Ltd	43,760	-	(9,600)	-	34,160
Wasu Media Holdings Co Ltd	4,900	7,400	(1,300)	-	11,000
Weichai Power Co Ltd	92,324	-	(20,200)	-	72,124
Weifu High-Technology Co Ltd	19,177	-	(19,177)	-	-
Western Securities Co Ltd	42,600	6,400	(9,000)	-	40,000
Wintime Energy Co Ltd	128,040	6,800	(25,500)	-	109,340
Wuhan Iron and Steel Co Ltd	154,000	-	(33,800)	-	120,200
Wuliangye Yibin Co Ltd	72,379	-	(15,900)	-	56,479
XCMG Construction Machinery Co Ltd	162,100	-	(35,600)	-	126,500
Xiamen C&D Inc	83,258	-	(32,400)	-	50,858
Xiamen Tungsten Co Ltd	16,484	-	(16,484)	-	-
Xinhu Zhongbao Co Ltd	104,100	42,800	(22,100)	-	124,800
Xinjiang Goldwind Science & Technology Co Ltd	59,700	-	(13,200)	-	46,500
Xinxing Ductile Iron Pipes Co Ltd	83,400	-	(18,400)	-	65,000
XJ Electric Co Ltd	23,050	-	(23,050)	-	-
Yantai Jereh Oilfield Services Group Co Ltd	18,281	-	(18,281)	-	-
Yanzhou Coal Mining Co Ltd	14,699	-	(3,300)	-	11,399
Yingkou Port Group Co Ltd	74,100	-	(16,300)	-	57,800
Yonghui Superstores Co Ltd	77,562	-	(20,100)	63,562	121,024
Yonyou Network Technology Co Ltd	22,224	3,300	(4,500)	-	21,024
Youngor Group Co Ltd	59,405	-	(13,700)	-	45,705
Yunnan Baiyao Group Co Ltd	19,843	-	(4,400)	-	15,443
Zhejiang China Commodities City Group Co Ltd	103,800	-	(22,900)	-	80,900
Zhejiang Dahua Technology Co Ltd	26,512	-	(18,600)	35,268	43,180
ZheJiang Daily Media Group Co Ltd	27,100	-	(27,100)	-	-
Zhejiang Huace Film & TV Co Ltd	16,650	-	(4,100)	8,190	20,740
Zhejiang Longsheng Group Co Ltd	86,866	-	(19,100)	-	67,766
Zhejiang Yasha Decoration Co Ltd	25,490	-	(25,490)	-	-
Zhejiang Zheneng Electric	103,760	31,600	(21,800)	-	113,560

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

For the period from 1 January 2016 to 30 June 2016

	At 1 January 2016	Additions	Disposals	Corporate actions	At 30 June 2016
<b>Listed equities (continued)</b>					
<b><u>China (continued)</u></b>					
Zhengzhou Yutong Bus Co Ltd	50,701	-	(11,200)	-	39,501
Zhongjin Gold Co Ltd	56,111	5,200	(11,200)	-	50,111
Zhongtian Urban Development Group Co Ltd	65,700	26,400	(14,900)	-	77,200
Zijin Mining Group Co Ltd	361,600	-	(79,500)	-	282,100
Zoomlion Heavy Industry Science & Technology Co Ltd	167,569	-	(36,800)	-	130,769
ZTE Corporation	89,971	-	(19,800)	-	70,171

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

PERFORMANCE TABLE (Unaudited)

30 June 2016

**1. Net Asset Value**

	Net asset value per unit RMB	Total net asset value RMB
30 June 2016	11.5931	255,048,141
31 December 2015	13.7801	378,953,756
31 December 2014	12.9058	696,911,314

**2. Highest issue and lowest redemption prices per unit**

	Highest issue unit price RMB	Lowest redemption unit price RMB
Period from 1 January 2016 to 30 June 2016	13.1202	10.5903
Year ended 31 December 2015	19.7223	11.1933
Period from 5 March 2014 (date of inception) to 31 December 2014	12.9350	7.6607

**3. Comparison of the scheme performance and the actual Index performance**

The table below illustrates the comparison between the Sub-Fund's performance (Market-to-Market) and that of the Index during the following period/year:

	CSI300 Index	RMB Counter of the Sub-Fund	HKD Counter of the Sub-Fund
During the period/year ended:			
30 June 2016	(15.47%)	(15.80%)	(16.65%)
31 December 2015	5.58%	6.87%	0.73%

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

DISTRIBUTION DISCLOSURE (Unaudited)

30 June 2016

During the period from 1 January 2016 to 30 June 2016, there was no distribution paid by the Sub-Fund.

The distribution made by the Sub-Fund for the year ended 31 December 2015 is as follows:

	Date of ex-distribution	Date of payment	Distribution per unit RMB	Total distribution RMB
Interim Distribution on 32,500,000 units	30 July 2015	5 August 2015	0.12	3,900,000

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE

30 June 2016

The underlying index of Haitong CSI300 Index ETF, namely CSI 300 Index, did not have any constituent stock that accounted for more than 10% of the index as at 30 June 2016.

During the period from 1 January 2016 to 30 June 2016, the CSI 300 Index decreased by 15.47% while the net asset value per unit of the Sub-Fund decreased by 15.80% for RMB Counter and decreased by 16.65% for HKD Counter respectively.

HAITONG CSI300 INDEX ETF  
(A SUB-FUND OF HAITONG ETF SERIES)

REPORT ON INVESTMENT OVERWEIGHT (UNAUDITED)

For the period from 1 January 2016 to 30 June 2016

Pursuant to the SFC's Guidelines for Regulating Index Tracking Exchange Trade Funds (the "ETF Guidelines"), more than 10% of the Sub-Fund's net asset value maybe invested in constituent securities issued by single issuer provided that it is limited to any constituent securities that each accounts for more than 10% of the weighting of the index; and the Sub-Fund's holding of any such constituent securities may not exceed their respective weightings in the underlying index, except where the weightings are exceeded as a result of changes in the composition of the underlying index and the excess is only transitional and temporary in nature.

The Manager and the Trustee have confirmed that the Sub-Fund has complied with this limit during the period from 1 January 2016 to 30 June 2016.