

Unaudited Interim Report 2021

**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 2021 to 30 June 2021

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 – 4 |
| STATEMENT OF FINANCIAL POSITION (UNAUDITED) | 5 |
| STATEMENT OF PROFIT OR LOSS AND OTHER COMPREHENSIVE INCOME (UNAUDITED) | 6 – 7 |
| STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (UNAUDITED) | 8 |
| STATEMENT OF CASH FLOWS (UNAUDITED) | 9 |
| STATEMENT OF DISTRIBUTION (UNAUDITED) | 10 |
| INVESTMENT PORTFOLIO (UNAUDITED) | 11 – 18 |
| STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (UNAUDITED) | 19 – 30 |
| PERFORMANCE TABLE (UNAUDITED) | 31 |
| DISTRIBUTION DISCLOSURE (UNAUDITED) | 32 |
| UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE | 33 |
| REPORT ON INVESTMENT OVERWEIGHT (UNAUDITED) | 34 |

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

MANAGEMENT AND ADMINISTRATION

Directors of the Manager

Luk Wai Yin
Poon Mo Yiu
Sun Tong
Yang Jianxin
Yan Suping (appointed on 29 March 2021)

Trustee and Registrar

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

Service Agent

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

Legal Advisers to the Manager

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

RQFII Holder

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

Manager

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

Auditor

Ernst & Young
Registered Public Interest Entity Auditor
22/F, CITIC Tower
1 Tim Mei Avenue, Central
Hong Kong

Custodian

The Hongkong and Shanghai Banking
Corporation Limited
1 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

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 International Capital Corporation Hong Kong
Securities Limited
29/F, One International Finance Centre
1 Harbour View Street, Central,
Hong Kong

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

Citigroup Global Markets Asia Limited
50/F, Champion Tower,
Three Garden Road, 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

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

Korea Investment & Securities Asia Limited
Suites 3412-13 & 3716-19, Jardine House,
1 Connaught Place, Central,
Hong Kong
(effective from 28 July 2021)

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

Mirae Asset Securities (HK) Limited
Units 8501, 8507-8508, 85/F,
International Commerce Centre,
1 Austin Road West, Kowloon,
Hong Kong
(effective from 13 July 2021)

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

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

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

REPORT OF THE MANAGER TO THE UNITHOLDERS

Market Review

A Share market saw an active first half in 2021, with average daily trade turnover CNY908bn (20% growth YoY). The Underlying Index rose 0.24%, and Shanghai Composite Index rose 3.40%. Three factors played leading roles in 1Q2021's A share market - policy support, inflation estimate, and investment momentum.

The market had a great start of 2021, thanks to rebounding macro data and listed companies' positive result forecast. Risk appetite significantly increased and investors concentrated in several tickers who have largest market cap. These tickers, which were called herding tickers, led the market roar and boosted the indices. Shanghai Composite Index recorded 5-year high at 3731, and CSI300 Index reached a record high of 5807 since October 2007.

After Chinese New Year, PBOC controlled the open market operation so that liquidity went down. Investors had doubt towards economy improvement and sustainable policy support from government. In the meanwhile, the roaring commodity price brought worries about inflation. The market's risk appetite cooled down in a short time. Both price and trading volume fell deep, especially the herding tickers – the market had deviated views towards them. Some investors thought these tickers are still value buy, while the others thought the price increase were rich enough and left market, further pressing the market down.

While market activity significantly dropped in later part of 1Q, the government released support signals in Politburo Economic Analysis Quarterly Meeting and follow up policy support were seen. In the meantime, valuation of the market has substantially gone down and released over-value risk. The down side possibility was controlled thus investor confidence returned and market was warm again in 2Q. North bounded funding also contributed to the market pick up. Half year's net inflow reached CNY223bn, a record high since stock connect inception. On May 25th, the single day's net inflow was CNY21.7bn, which was also a record high. Factors rotated and deviated in this upward trend, especially in May and June. Growth factor had strong performance, while value factor, which had satisfactory climb in 1Q, struggled to follow the whole market's hike.

Portfolio Review

In the first half of 2021, Fund's NAV per unit in RMB and HKD increased by 0.28% and 1.24% respectively. The rolling 1-year annual tracking difference between the Fund and Underlying Index is -0.91%.

Market Outlook

Looking forward, we are cautiously positive towards the A Share market. As China's economies continue to recover, market's focus has shifted from recovery from Covid-19 to the growth under normal development. Macro data vs the policy trend remains our major focus. China's GDP in 2Q21 grew 7.9% YoY, showing stable growth as well as further improvement room. From production perspective, secondary sector maintained a relatively high growth. From demand perspective, although consumption lags behind production, it overall continued to recover gradually. Overseas demand recovery and domestic consumption growth are the key points to support a healthy development structure and the long term growth. Responding to macro, policy support has extended from supply side to demand side. PBOC announced reserve decrease by 0.5 percentage point, releasing large amount of long term funding. We expect policy would maintain reasonably supportive in the 2H2021, considering the difficulties in balancing various factors (stable leverage, stable property price, income structure adjustment, and stable growth). For the overseas side, US Federal's interest rate hike voice has gradually increased as US economies rebounds. As a possible result, CNY FX could probably go weak, leading to short run North-bounded funding outflow. Nonetheless, given there is limited basis of CNY large depreciation, we believe A share market remains an attractive asset allocation to global investors.

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

REPORT OF THE MANAGER TO THE UNITHOLDERS (continued)

Market Outlook (continued)

Although A share market's factor rotation is expected to remain frequent in 2H2021, we expect ESG factor to be a substantial performance and risk control factor, especially in the long run. Looking into the *14th Five-Year Plan* and *Central Government Work Report*, the government set objectives relevant to a high technology and green society. Quality objectives include technology innovation, green tasks, industrial internet, 5G network & Gigabit Network, and digital economy. For quantity objectives, the government set objectives concerning sustainable development, including urbanization rate, research and development investment, power consumption control, carbon release control, education related ratios, average lifetime. It is clear that ESG favorable sectors and companies will ride the tide of the country's development trend and receive more policy support. This momentum will last over the five-year plan and probably even much longer.

Haitong International Asset Management (HK) Limited

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

STATEMENT OF FINANCIAL POSITION (Unaudited)

As at 30 June 2021

| | (Unaudited) As at 30 June 2021 RMB | (Audited) As at 31 December 2020 RMB |
|---|---|---|
| ASSETS | | |
| Financial assets at fair value through profit or loss | 195,361,337 | 203,917,246 |
| Deposit reserve - China Exchange Clearing | - | 380,800 |
| Prepayments and other receivables | 22,452 | 26,439 |
| Cash at banks | 1,785,713 | 1,582,316 |
| TOTAL ASSETS | 197,169,502 | 205,906,801 |
| LIABILITIES | | |
| Management fee payable | 96,405 | 100,717 |
| Trustee fee payable | 40,000 | 40,000 |
| Other payables and accruals | 333,462 | 265,805 |
| TOTAL LIABILITIES | 469,867 | 406,522 |
| EQUITY | | |
| Net assets attributable to unitholders | 196,699,635 | 205,500,279 |
| TOTAL LIABILITIES AND EQUITY | 197,169,502 | 205,906,801 |
| Number of units in issue | 10,500,000 | 11,000,000 |
| Net asset value per unit | 18.7333 | 18.6818 |

Note: Interim report has applied the same accounting policies and methods of computation as are applied in the annual reports of the Sub-Fund.

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

STATEMENT OF PROFIT OR LOSS AND OTHER COMPREHENSIVE INCOME (Unaudited)

For the period from 1 January 2021 to 30 June 2021

| | (Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB | (Unaudited) For the period from 1 January 2020 to 30 June 2020 RMB |
|--|--|--|
| INCOME | | |
| Dividend income | 1,476,044 | 3,420,601 |
| Interest income | 3,055 | 23,227 |
| Other income | - | 1,733,445 |
| | <u>1,479,099</u> | <u>5,177,273</u> |
| EXPENSES | | |
| Management fee ^{Note 2} | (591,832) | (1,221,844) |
| Trustee fee ^{Note 1} | (240,000) | (307,377) |
| Brokerage and other transaction fees ^{Note 1} | (54,397) | (71,509) |
| Legal and professional fee ^{Note 1} | (53,877) | (210,538) |
| Auditor's remuneration | (105,800) | (99,723) |
| Registrar fee ^{Note 1} | (120) | (1,080) |
| Other expenses ^{Note 1} | (257,191) | (318,537) |
| | <u>(1,303,217)</u> | <u>(2,230,608)</u> |
| PROFIT BEFORE INVESTMENT GAIN/(LOSS) AND EXCHANGE DIFFERENCES | 175,882 | 2,946,665 |
| INVESTMENT GAIN/(LOSS) AND EXCHANGE DIFFERENCES | | |
| Net realised gains/(losses) on financial assets at fair value through profit or loss | 5,284,144 | (13,074,105) |
| Net change in unrealised gains or losses on financial assets at fair value through profit or loss | (4,040,620) | (4,387,625) |
| Foreign exchange differences, net | - | (230) |
| | <u>1,243,524</u> | <u>(17,461,960)</u> |
| PROFIT/(LOSS) BEFORE TAX | 1,419,406 | (14,515,295) |
| Tax expense | (148,750) | (347,174) |
| PROFIT/(LOSS) AFTER TAX AND TOTAL COMPREHENSIVE INCOME FOR THE PERIOD | <u>1,270,656</u> | <u>(14,862,469)</u> |

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

STATEMENT OF PROFIT OR LOSS AND OTHER COMPREHENSIVE INCOME (Unaudited) (continued)

For the period from 1 January 2021 to 30 June 2021

Note 1 During the period ended 30 June 2021 and 2020, other than Trustee fee, Registrar fee were paid to the trustee or its Connected persons, other respective amounts paid to the Trustee or its Connected persons were as follows:

| | (Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB | (Unaudited) For the period from 1 January 2020 to 30 June 2020 RMB |
|--------------------------------------|--|--|
| Brokerage and other transaction fees | (21,000) | (21,000) |
| Legal and professional fee | (9,224) | (9,249) |
| Other expenses | (13,391) | (12,642) |

Note 2 During the period ended 30 June 2021 and 2020, other than Management fee that paid to the Manager, no other amounts paid to the Manager or its Connected Persons.

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

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (Unaudited)

For the period from 1 January 2021 to 30 June 2021

| | (Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB | (Unaudited) For the period from 1 January 2020 to 30 June 2020 RMB |
|---|--|--|
| Net assets attributable to unitholders at 1 January | 205,500,279 | 436,070,819 |
| Subscription of units | - | 318,358,500 |
| Redemption of units | (10,071,300) | (401,139,000) |
| Profit/(loss) after tax and total comprehensive income for the period | 1,270,656 | (14,862,469) |
| Net assets attributable to unitholders at 30 June | <u>196,699,635</u> | <u>338,427,850</u> |
| Number of units in issue | | |
| | (Unaudited) For the period from 1 January 2021 to 30 June 2021 Units | (Unaudited) For the period from 1 January 2020 to 30 June 2020 Units |
| Units outstanding at the beginning of the period | 11,000,000 | 29,500,000 |
| Units issued | - | 23,000,000 |
| Units redeemed | (500,000) | (30,000,000) |
| Units outstanding at the end of the period | <u>10,500,000</u> | <u>22,500,000</u> |

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

STATEMENT OF CASH FLOWS (Unaudited)

For the period from 1 January 2021 to 30 June 2021

| | (Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB | (Unaudited) For the period from 1 January 2020 to 30 June 2020 RMB |
|---|--|--|
| CASH FLOWS FROM OPERATING ACTIVITIES | | |
| Profit/(loss) before tax | 1,419,406 | (14,515,295) |
| Adjustments for: | | |
| Dividend income | (1,476,044) | (3,420,601) |
| Interest income | (3,055) | (23,227) |
| Decrease in financial assets at fair value through profit or loss | 8,555,909 | 97,749,793 |
| Decrease/(increase) in prepayments and other receivables | 3,817 | (24,178) |
| Decrease in deposit reserve - China Exchange Clearing | 380,800 | - |
| Decrease in management fee payable | (4,312) | (49,980) |
| Decrease in trustee fee payable | - | (14,352) |
| Increase in other payables and accruals | 67,657 | 84,653 |
| Cash flows from operations | 8,944,178 | 79,786,813 |
| Dividend received | 1,476,044 | 3,420,601 |
| Interest received | 3,225 | 23,482 |
| Tax paid | (148,750) | (347,174) |
| Net cash flows from operating activities | 10,274,697 | 82,883,722 |
| CASH FLOWS FROM FINANCING ACTIVITIES | | |
| Proceeds from issue of units | - | 318,358,500 |
| Payments on redemption of units | (10,071,300) | (401,139,000) |
| Net cash flows used in financing activities | (10,071,300) | (82,780,500) |
| NET INCREASE IN CASH AND CASH EQUIVALENTS | 203,397 | 103,222 |
| Cash and cash equivalents at the beginning of the period | 1,582,316 | 4,983,020 |
| CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD | 1,785,713 | 5,086,242 |
| ANALYSIS OF BALANCES OF CASH AND CASH EQUIVALENTS | | |
| Cash at banks | 1,785,713 | 5,086,242 |

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

STATEMENT OF DISTRIBUTION (Unaudited)

For the period 1 January 2021 to 30 June 2021

| | (Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB | (Unaudited) For the period from 1 January 2020 to 30 June 2020 RMB |
|--|--|--|
| Undistributed income at the beginning of period | - | - |
| Profit/(loss) after tax and total comprehensive income | 1,270,656 | (14,862,469) |
| Net change in unrealised gains or losses on financial assets at fair value through profit or loss | 4,040,620 | 4,387,625 |
| Undistributed income/(loss) before distribution | 5,311,276 | (10,474,844) |
| Transfer (to)/from capital | (5,311,276) | 10,474,844 |
| Undistributed income at the period end | - | - |

The amount available for distribution is the total net amount receivable by the Sub-Fund in respect of the relevant period ("Total Income") minus any expenses chargeable against income, subject to adjustments made in accordance with the Trust Deed. Total Income would include amount receivable by way of interests (e.g. generated from bank deposits and debt securities), or other receipts as determined by the Manager to be in the nature of income. Capital gains or losses, whether realised or unrealised, do not form part of Total Income and therefore would not impact on the amount available for distribution.

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

INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2021

| | Holdings | Fair value RMB | % of Net Assets |
|--|----------|-------------------|--------------------|
| Listed equities | | | |
| <u>China</u> | | | |
| 360 Security Technology Inc | 19,600 | 239,316 | 0.12 |
| Advanced Micro-Fabrication Equipment Inc China | 2,400 | 398,208 | 0.20 |
| AECC Aviation Power Co Ltd | 9,759 | 519,081 | 0.26 |
| Agricultural Bank of China Ltd | 262,600 | 795,678 | 0.40 |
| Aier Eye Hospital Group Co Ltd | 24,420 | 1,733,332 | 0.88 |
| Air China Ltd | 27,300 | 212,394 | 0.11 |
| Aluminum Corporation of China Ltd | 59,800 | 316,940 | 0.16 |
| Anhui Conch Cement Co Ltd | 21,904 | 899,159 | 0.46 |
| Anhui Gujing Distillery Co Ltd | 1,100 | 263,450 | 0.13 |
| Asymchem Laboratories Tian Jin Co Ltd | 1,300 | 484,380 | 0.25 |
| Autek China Inc | 4,700 | 486,685 | 0.25 |
| Autobio Diagnostics Co Ltd | 1,590 | 120,474 | 0.06 |
| Avary Holding Shenzhen Co Ltd | 6,300 | 226,044 | 0.11 |
| AVIC Investment Holdings Co Ltd | 48,900 | 189,243 | 0.10 |
| AVIC Jonhon Optron Technology Co Ltd | 4,990 | 394,310 | 0.20 |
| Avic Xi'An Aircraft Industry Group Co Ltd | 12,700 | 333,756 | 0.17 |
| Bank of Beijing Co Ltd | 135,206 | 658,453 | 0.33 |
| Bank of Chengdu Co Ltd | 19,800 | 250,272 | 0.13 |
| Bank of China Ltd | 192,600 | 593,208 | 0.30 |
| Bank of Communications Co Ltd | 251,100 | 1,230,390 | 0.63 |
| Bank of Hangzhou Co Ltd | 27,100 | 399,725 | 0.20 |
| Bank of Jiangsu Co Ltd | 107,930 | 766,303 | 0.39 |
| Bank of Nanjing Co Ltd | 45,766 | 481,458 | 0.24 |
| Bank of Ningbo Co Ltd | 32,975 | 1,285,036 | 0.65 |
| Bank of Shanghai Co Ltd | 90,836 | 744,855 | 0.38 |
| Baoshan Iron & Steel Co Ltd | 81,448 | 622,263 | 0.32 |
| Beijing Kingsoft Office Software Co Ltd | 1,700 | 671,160 | 0.34 |
| Beijing New Building Materials Public Ltd | 9,300 | 365,025 | 0.19 |
| Beijing Oriental Yuhong Waterproof Technology Co Ltd | 16,150 | 893,418 | 0.45 |
| Beijing Roborock Technology Co Ltd | 200 | 252,200 | 0.13 |
| Beijing Shanghai High Speed Railway Co Ltd | 179,500 | 949,555 | 0.48 |
| Beijing Shiji Information Technology Co Ltd | 4,060 | 95,451 | 0.05 |
| Beijing Shunxin Agriculture Co Ltd | 4,700 | 198,246 | 0.10 |
| Beijing Tiantan Biological Products Corporation Ltd | 6,200 | 212,350 | 0.11 |
| Beijing Tongrentang Co Ltd | 6,219 | 254,046 | 0.13 |
| Beijing Wantai Biological Pharmacy Enterprise Co Ltd | 600 | 155,508 | 0.08 |
| Betta Pharmaceuticals Co Ltd | 2,300 | 248,952 | 0.13 |
| Bgi Genomics Co Ltd | 1,900 | 225,340 | 0.11 |
| Bloomage Biotechnology Corp Ltd | 700 | 194,502 | 0.10 |
| BOC International China Co Ltd | 7,600 | 156,484 | 0.08 |
| BOE Technology Group Co Ltd | 309,480 | 1,931,155 | 0.98 |
| BYD Co Ltd | 8,306 | 2,084,806 | 1.06 |
| Caitong Securities Co Ltd | 23,000 | 241,270 | 0.12 |

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2021

| | Holdings | Fair value RMB | % of Net Assets |
|--|----------|-------------------|--------------------|
| Listed equities (continued) | | | |
| China (continued) | | | |
| CGN Power Co Ltd | 107,800 | 287,826 | 0.15 |
| Changchun High & New Technology Industries (Group) Inc | 2,600 | 1,006,200 | 0.51 |
| Changjiang Securities Co Ltd | 35,348 | 258,747 | 0.13 |
| Changzhou Xingyu Automotive Lighting Systems Co Ltd | 1,300 | 293,436 | 0.15 |
| Chaozhou Three Circle Group Co Ltd | 10,000 | 424,200 | 0.22 |
| Chengdu Kanghong Pharmaceutical Group Co Ltd | 3,320 | 76,792 | 0.04 |
| China CITIC Bank Corporation Ltd | 28,038 | 142,994 | 0.07 |
| China Communications Construction Co Ltd | 32,200 | 208,656 | 0.11 |
| China Construction Bank Corporation | 61,400 | 408,310 | 0.21 |
| China CSSC Holdings Ltd | 16,300 | 269,113 | 0.14 |
| China Dongfanghong Spacesat Co Ltd | 5,401 | 158,033 | 0.08 |
| China Eastern Airlines Corporation Ltd | 40,900 | 207,772 | 0.11 |
| China Everbright Bank Co Ltd | 151,200 | 571,536 | 0.29 |
| China Fortune Land Development Co Ltd | 15,616 | 81,828 | 0.04 |
| China Galaxy Securities Co Ltd | 11,800 | 127,204 | 0.06 |
| China Great Wall Securities Co Ltd | 8,500 | 94,605 | 0.05 |
| China Greatwall Technology Group Co Ltd | 16,100 | 235,060 | 0.12 |
| China International Capital Corp Ltd | 2,400 | 147,600 | 0.07 |
| China Jushi Co Ltd | 21,972 | 340,786 | 0.17 |
| China Life Insurance Co Ltd | 15,253 | 516,924 | 0.26 |
| China Merchants Bank Co Ltd | 113,112 | 6,129,539 | 3.12 |
| China Merchants Energy Shipping Co Ltd | 29,520 | 136,382 | 0.07 |
| China Merchants Securities Co Ltd | 33,920 | 645,158 | 0.33 |
| China Merchants Shekou Industrial Zone Co Ltd | 28,912 | 316,586 | 0.16 |
| China Minsheng Banking Co Ltd | 194,446 | 857,507 | 0.44 |
| China Molybdenum Co Ltd | 64,533 | 332,990 | 0.17 |
| China National Nuclear Power Co Ltd | 47,900 | 242,374 | 0.12 |
| China Northern Rare Earth (Group) High-Tech Co Ltd | 19,950 | 412,965 | 0.21 |
| China Oilfield Services Ltd | 5,400 | 77,544 | 0.04 |
| China Pacific Insurance Group Co Ltd | 31,295 | 906,616 | 0.46 |
| China Petroleum & Chemical Corporation | 122,300 | 533,228 | 0.27 |
| China Railway Group Ltd | 93,030 | 487,477 | 0.25 |
| China Railway Signal & Communication Corporation Ltd | 23,600 | 134,284 | 0.07 |
| China Railways Construction Corporation | 42,000 | 312,060 | 0.16 |
| China Resources Microelectronics Ltd | 2,400 | 218,448 | 0.11 |
| China Satellite Communications Co Ltd | 4,000 | 64,760 | 0.03 |
| China Shenhua Energy Co Ltd | 30,113 | 587,806 | 0.30 |
| China Shipbuilding Industry Co Ltd | 83,352 | 343,410 | 0.17 |
| China Shipbuilding Industry Group Power Co Ltd | 5,900 | 102,778 | 0.05 |
| China Southern Airlines Co Ltd | 40,400 | 243,208 | 0.12 |
| China State Construction Engineering Corporation Ltd | 191,640 | 891,126 | 0.45 |
| China Tourism Group Duty Free Corp Ltd | 8,944 | 2,684,094 | 1.36 |
| China United Network Communications Ltd | 170,023 | 734,499 | 0.37 |

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2021

| | Holdings | Fair value RMB | % of Net Assets |
|---|----------|-------------------|--------------------|
| Listed equities (continued) | | | |
| China (continued) | | | |
| China Vanke Co Ltd | 62,216 | 1,481,363 | 0.75 |
| China Yangtze Power Co Ltd | 103,900 | 2,144,496 | 1.09 |
| China Zheshang Bank Co Ltd | 76,400 | 303,308 | 0.15 |
| Chinalin Securities Co Ltd | 2,500 | 34,550 | 0.02 |
| Chongqing Brewery Co Ltd | 2,200 | 435,490 | 0.22 |
| Chongqing Changan Automobile Co Ltd | 20,700 | 543,996 | 0.28 |
| Chongqing Rural Commercial Bank Co Ltd | 56,600 | 225,834 | 0.11 |
| Chongqing Zhifei Biological Products Co Ltd | 7,300 | 1,363,129 | 0.69 |
| CITIC Securities Co Ltd | 77,856 | 1,941,729 | 0.99 |
| COSCO SHIPPING Holdings Co Ltd | 44,200 | 1,349,868 | 0.69 |
| CRRC Corporation Ltd | 111,170 | 675,914 | 0.34 |
| CSC Financial Co Ltd | 8,900 | 279,727 | 0.14 |
| Daqin Railway Co Ltd | 54,348 | 357,610 | 0.18 |
| Dashenlin Pharmaceutical Group Co Ltd | 2,200 | 112,442 | 0.06 |
| Dawning Information Industry Co Ltd | 9,300 | 256,773 | 0.13 |
| Daye Special Steel Co Ltd | 9,200 | 191,728 | 0.10 |
| East Money Information Co Ltd | 75,573 | 2,478,039 | 1.26 |
| Eve Energy Co Ltd | 10,400 | 1,080,872 | 0.55 |
| Everbright Securities Co Ltd | 17,900 | 320,231 | 0.16 |
| Faw Car Co Ltd | 8,500 | 91,970 | 0.05 |
| Focus Media Information Technology Co Ltd | 93,896 | 883,561 | 0.45 |
| Foshan Haitian Flavouring & Food Co Ltd | 11,532 | 1,487,051 | 0.76 |
| Founder Securities Co Ltd | 37,600 | 351,936 | 0.18 |
| Foxconn Industrial Internet Co Ltd | 27,200 | 337,552 | 0.17 |
| Fuyao Glass Industry Group Co Ltd | 12,808 | 715,327 | 0.36 |
| Gan & Lee Pharmaceuticals Co Ltd | 600 | 63,948 | 0.03 |
| GD Power Development Co Ltd | 107,700 | 261,711 | 0.13 |
| Gemdale Corporation | 20,600 | 210,944 | 0.11 |
| GF Securities Co Ltd | 27,013 | 408,977 | 0.21 |
| Giant Network Group Co Ltd | 11,120 | 147,896 | 0.08 |
| Gigadevice Semiconductor Beijing Inc | 4,836 | 908,684 | 0.46 |
| Glodon Co Ltd | 8,700 | 593,340 | 0.30 |
| GoerTek Inc | 21,900 | 936,006 | 0.48 |
| Gongniu Group Co Ltd | 700 | 141,400 | 0.07 |
| Great Wall Motor Co Ltd | 11,100 | 483,849 | 0.25 |
| Gree Electric Appliances Inc of Zhuhai | 44,014 | 2,293,129 | 1.17 |
| Greenland Holdings Corporation Ltd | 33,330 | 181,649 | 0.09 |
| Guangdong Haid Group Co Ltd | 7,600 | 620,160 | 0.32 |
| Guangdong Ly Intelligent Manufacturing Co Ltd | 25,800 | 237,102 | 0.12 |
| Guangzhou Automobile Group Co Ltd | 19,840 | 256,928 | 0.13 |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd | 6,377 | 215,862 | 0.11 |
| Guangzhou Kingmed Diagnostics Group Co Ltd | 2,500 | 399,425 | 0.20 |
| Guangzhou Shiyuan Electronic Technology Co Ltd | 3,100 | 385,299 | 0.20 |

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2021

| | Holdings | Fair value RMB | % of Net Assets |
|---|----------|-------------------|--------------------|
| Listed equities (continued) | | | |
| China (continued) | | | |
| Guosen Securities Co Ltd | 26,400 | 283,800 | 0.14 |
| Guotai Junan Securities Co Ltd | 41,200 | 706,168 | 0.36 |
| Guoyuan Securities Co Ltd | 26,051 | 207,627 | 0.11 |
| Haitong Securities Co Ltd | 88,247 | 1,014,841 | 0.52 |
| Han's Laser Technology Industry Group Co Ltd | 7,841 | 316,698 | 0.16 |
| Hangzhou First Applied Material Co Ltd | 3,400 | 357,442 | 0.18 |
| Hangzhou Hikvision Digital Technology Co Ltd | 42,714 | 2,755,053 | 1.40 |
| Hangzhou Robam Appliances Co Ltd | 4,300 | 199,950 | 0.10 |
| Hangzhou Tigermed Consulting Co Ltd | 4,800 | 927,840 | 0.47 |
| Henan Shuanghui Investment & Development Co Ltd | 12,658 | 402,524 | 0.20 |
| Hengli Petrochemical Co Ltd | 19,320 | 506,957 | 0.26 |
| Hengyi Petrochemical Co Ltd | 20,160 | 240,912 | 0.12 |
| Hithink Flush Information Network Co Ltd | 2,000 | 225,560 | 0.11 |
| Hongta Securities Co Ltd | 6,600 | 89,496 | 0.05 |
| Hua Xia Bank Co Ltd | 56,276 | 348,348 | 0.18 |
| Huadong Medicine Co Ltd | 7,949 | 365,734 | 0.19 |
| Hualan Biological Engineering Inc | 9,962 | 365,406 | 0.19 |
| Huaneng Lancang River Hydropower Co Ltd | 16,400 | 94,956 | 0.05 |
| Huaneng Power International Inc | 40,200 | 169,644 | 0.09 |
| Huatai Securities Co Ltd | 47,081 | 743,880 | 0.38 |
| HUAYU Automotive Systems Co Ltd | 14,438 | 379,286 | 0.19 |
| Humanwell Healthcare Group Co Ltd | 9,000 | 254,430 | 0.13 |
| Hundsun Electronic Co Ltd | 7,625 | 711,031 | 0.36 |
| iFLYTEK Co Ltd | 16,264 | 1,099,121 | 0.56 |
| Industrial and Commercial Bank of China Ltd | 320,300 | 1,655,951 | 0.84 |
| Industrial Bank Co Ltd | 132,912 | 2,731,342 | 1.39 |
| Industrial Securities Co Ltd | 48,960 | 472,954 | 0.24 |
| Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd | 30,816 | 156,853 | 0.08 |
| Inner Mongolia Yili Industrial Group Co Ltd | 55,540 | 2,045,538 | 1.04 |
| Inner Mongolian BaoTou Steel Union Co Ltd | 208,320 | 322,896 | 0.16 |
| Inspur Electronic Information Industry Co Ltd | 9,300 | 261,609 | 0.13 |
| Jafron Biomedical Co Ltd | 3,700 | 319,532 | 0.16 |
| Jiangsu Changjiang Electronics Technology Co Ltd | 11,200 | 422,016 | 0.21 |
| Jiangsu Hengli Highpressure Oil Cylinder Co Ltd | 4,780 | 410,698 | 0.21 |
| Jiangsu Hengrui Medicine Co Ltd | 40,914 | 2,780,925 | 1.41 |
| Jiangsu Yanghe Brewery Joint-Stock Co Ltd | 5,537 | 1,147,266 | 0.58 |
| Jiangsu Zhongtian Technologies Co Ltd | 22,400 | 224,000 | 0.11 |
| Jiangxi Copper Co Ltd | 9,490 | 212,386 | 0.11 |
| Jiangxi Ganfeng Lithium Co Ltd | 7,350 | 890,012 | 0.45 |
| Jiangxi Zhengbang Technology Co Ltd | 12,500 | 149,375 | 0.08 |
| Jinke Properties Group Co Ltd | 29,300 | 169,647 | 0.09 |
| Jonjee Hi-Tech Industrial and Commercial Holding Co Ltd | 5,100 | 214,302 | 0.11 |

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2021

| | Holdings | Fair value RMB | % of Net Assets |
|--|----------|-------------------|--------------------|
| Listed equities (continued) | | | |
| China (continued) | | | |
| Juewei Food Co Ltd | 2,800 | 236,012 | 0.12 |
| King's Luck Brewery | 5,700 | 308,712 | 0.16 |
| Kingfa Sci. & Tech. Co Ltd | 16,500 | 344,190 | 0.18 |
| Kweichow Moutai Co Ltd | 5,777 | 11,881,556 | 6.04 |
| Lens Technology Co Ltd | 13,049 | 383,771 | 0.20 |
| Lepu Medical Technology | 11,500 | 369,380 | 0.19 |
| Lomon Billions Group Co Ltd | 12,100 | 418,418 | 0.21 |
| LONGi Green Energy Technology Co Ltd | 39,509 | 3,509,980 | 1.78 |
| Luxshare Precision Industry Co Ltd | 44,679 | 2,055,234 | 1.04 |
| Luzhou Laojiao Co Ltd | 6,733 | 1,588,584 | 0.81 |
| Mango Excellent Media Co Ltd | 6,520 | 447,272 | 0.23 |
| Meinian Onehealth Healthcare Holdings Co Ltd | 25,060 | 228,297 | 0.12 |
| Metallurgical Corporation of China Ltd | 65,300 | 194,594 | 0.10 |
| Midea Group Co Ltd | 45,090 | 3,218,073 | 1.64 |
| Montage Technology Co Ltd | 4,100 | 255,758 | 0.13 |
| Muyuan Foodstuff Co Ltd | 24,050 | 1,462,721 | 0.74 |
| Nanjing Securities Co Ltd | 16,800 | 176,736 | 0.09 |
| NARI Technology Development Co Ltd | 25,394 | 590,157 | 0.30 |
| National Silicon Industry Group Co Ltd | 4,500 | 131,310 | 0.07 |
| Naura Technology Group Co Ltd | 2,300 | 637,974 | 0.32 |
| New China Life Insurance Co Ltd | 7,632 | 350,385 | 0.18 |
| New Hope Liuhe Co Ltd | 20,600 | 302,202 | 0.15 |
| Ningxia Baofeng Energy Group Co Ltd | 20,100 | 274,968 | 0.14 |
| OFILM Group Co Ltd | 19,672 | 174,687 | 0.09 |
| OPPEIN Home Group Inc | 1,640 | 232,814 | 0.12 |
| Orient Securities Co Ltd | 38,200 | 381,618 | 0.19 |
| People's Insurance Co Group of China Ltd/The | 21,100 | 125,123 | 0.06 |
| Perfect World Co Ltd | 10,600 | 253,446 | 0.13 |
| PetroChina Co Ltd | 88,734 | 469,403 | 0.24 |
| Ping An Bank Co Ltd | 88,676 | 2,005,851 | 1.02 |
| Ping An Insurance (Group) Co of China Ltd | 98,992 | 6,363,206 | 3.24 |
| Poly Developments and Holdings Group Co Ltd | 65,600 | 789,824 | 0.40 |
| Postal Savings Bank Of China Co Ltd | 99,400 | 498,988 | 0.25 |
| Power Construction Corporation of China | 69,900 | 270,513 | 0.14 |
| Qingdao Haier Co Ltd | 34,546 | 895,087 | 0.46 |
| Rongsheng Petro Chemical Co Ltd | 27,750 | 479,243 | 0.24 |
| S F Holding Co Ltd | 16,700 | 1,130,590 | 0.57 |
| SAIC Motor Corporation Ltd | 31,985 | 702,711 | 0.36 |
| Sanan Optoelectronics Co Ltd | 24,548 | 786,763 | 0.40 |
| Sany Heavy Industry Co Ltd | 54,232 | 1,576,524 | 0.80 |
| SDIC Capital Co Ltd | 23,560 | 200,024 | 0.10 |
| SDIC Power Holdings Co Ltd | 25,420 | 244,286 | 0.12 |
| Seazen Holdings Co Ltd | 8,300 | 345,280 | 0.18 |
| Shaanxi Coal Industry Co Ltd | 36,600 | 433,710 | 0.22 |
| Shandong Gold Mining Co Ltd | 16,509 | 317,303 | 0.16 |

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2021

| | Holdings | Fair value RMB | % of Net Assets |
|---|----------|-------------------|--------------------|
| Listed equities (continued) | | | |
| China (continued) | | | |
| Shandong Hualu Hengsheng Chemical Co Ltd | 13,500 | 417,825 | 0.21 |
| Shandong Intco Medical Products Co Ltd | 2,000 | 249,600 | 0.13 |
| Shanghai Baosight Software Co Ltd | 4,080 | 207,672 | 0.11 |
| Shanghai BlueStar New Chemical Materials Co Ltd | 3,000 | 35,880 | 0.02 |
| Shanghai Electric Group Co Ltd | 46,700 | 198,008 | 0.10 |
| Shanghai Fosun Pharmaceutical (Group) Co Ltd | 11,072 | 798,623 | 0.41 |
| Shanghai International Airport Co Ltd | 9,528 | 458,583 | 0.23 |
| Shanghai International Port Group Co Ltd | 31,720 | 151,304 | 0.08 |
| Shanghai Lingang Holdings Corp Ltd | 8,760 | 156,804 | 0.08 |
| Shanghai M&G Stationery Inc | 3,400 | 287,504 | 0.15 |
| Shanghai Pharmaceutical Co Ltd | 10,564 | 223,217 | 0.11 |
| Shanghai Pudong Development Bank Co Ltd | 107,337 | 1,073,370 | 0.55 |
| Shanghai Putailai New Energy Technology Co Ltd | 1,900 | 259,540 | 0.13 |
| Shanghai RAAS Blood Products Co Ltd | 30,758 | 230,377 | 0.12 |
| Shanghai Yuyuan Tourist Mart Group Co Ltd | 14,200 | 164,578 | 0.08 |
| Shanxi Xinghuacun Fen Wine Factory Co Ltd | 3,200 | 1,433,600 | 0.73 |
| Shengyi Technology Co Ltd | 10,500 | 245,805 | 0.12 |
| Shennan Circuits Co Ltd | 1,820 | 202,257 | 0.10 |
| Shenwan Hongyuan Group Co Ltd | 82,368 | 385,482 | 0.20 |
| Shenzhen Huiding Technology Co Ltd | 2,100 | 272,223 | 0.14 |
| Shenzhen Inovance Technology Co Ltd | 14,097 | 1,046,843 | 0.53 |
| Shenzhen Kangtai Biological Products Co Ltd | 3,800 | 566,200 | 0.29 |
| Shenzhen Overseas Chinese Town Co Ltd | 37,498 | 278,985 | 0.14 |
| Shenzhen Sunway Communication Co Ltd | 8,800 | 271,744 | 0.14 |
| Shenzhen Transsion Holdings Co Ltd | 2,200 | 460,900 | 0.23 |
| Sinolink Securities Co Ltd | 22,086 | 280,271 | 0.14 |
| Songcheng Performance Development Co Ltd | 14,340 | 240,912 | 0.12 |
| Soochow Security Co Ltd | 28,326 | 236,239 | 0.12 |
| Spring Airlines Co Ltd | 3,300 | 187,770 | 0.10 |
| Sungrow Power Supply Co Ltd | 9,300 | 1,070,058 | 0.54 |
| Suning.com Co Ltd | 34,000 | 190,060 | 0.10 |
| Suzhou Dongshan Precision Manufacturing Co Ltd | 11,800 | 245,912 | 0.13 |
| TCL Technology Group Corporation | 128,200 | 980,730 | 0.50 |
| Tianfeng Securities Co Ltd | 39,600 | 192,456 | 0.10 |
| Tianjin Zhonghuan Semiconductor Co Ltd | 19,400 | 748,840 | 0.38 |
| Tongwei Co Ltd | 24,700 | 1,068,769 | 0.54 |
| Topchoice Medical Corporation | 2,100 | 863,100 | 0.44 |
| Tsinghua Unisplendour Co Ltd | 13,028 | 285,053 | 0.14 |
| Tsingtao Brewery Co Ltd | 3,200 | 370,080 | 0.19 |
| Unigroup Guoxin Microelectronics Co Ltd | 3,900 | 601,341 | 0.31 |
| Universal Scientific Industrial Co Ltd | 6,100 | 102,541 | 0.05 |
| Walvax Biotechnology Co Ltd | 14,300 | 882,310 | 0.45 |
| Wanda Film Holding Co Ltd | 8,200 | 129,478 | 0.07 |

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2021

| | Holdings | Fair value RMB | % of Net Assets |
|---|----------|-------------------|--------------------|
| Listed equities (continued) | | | |
| China (continued) | | | |
| WanHua Chemical Group Co Ltd | 14,347 | 1,561,241 | 0.79 |
| Weichai Power Co Ltd | 43,348 | 774,629 | 0.39 |
| Wens Foodstuffs Group Co Ltd | 40,760 | 585,721 | 0.30 |
| Western Securities Co Ltd | 16,352 | 134,904 | 0.07 |
| Will Semiconductor Ltd | 4,800 | 1,545,600 | 0.79 |
| Wingtech Technology Co Ltd | 5,700 | 552,330 | 0.28 |
| Wuhan Guide Infrared Co Ltd | 8,620 | 237,740 | 0.12 |
| Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd | 12,200 | 293,044 | 0.15 |
| Wuliangye Yibin Co Ltd | 17,779 | 5,296,186 | 2.69 |
| WUS Printed Circuit Kunshan Co Ltd | 11,000 | 170,170 | 0.09 |
| Wuxi Apptec Co Ltd | 16,398 | 2,567,763 | 1.31 |
| Wuxi Lead Intelligent Equipment Co Ltd | 9,300 | 559,302 | 0.28 |
| XCMG Construction Machinery Co Ltd | 43,000 | 273,910 | 0.14 |
| Xinjiang Goldwind Science & Technology Co Ltd | 25,260 | 307,162 | 0.16 |
| Yaxia Automobile Corporation | 16,900 | 353,041 | 0.18 |
| Yealink Network Technology Corp Ltd | 2,500 | 209,500 | 0.11 |
| Yifeng Pharmacy Chain Co Ltd | 3,300 | 185,097 | 0.09 |
| Yonghui Superstores Co Ltd | 34,824 | 164,718 | 0.08 |
| Yonyou Network Technology Co Ltd | 14,917 | 496,139 | 0.25 |
| YTO Express Group Co Ltd | 11,600 | 116,116 | 0.06 |
| Yunda Holdings Co Ltd | 10,625 | 143,756 | 0.07 |
| Yunnan Baiyao Group Co Ltd | 4,643 | 537,288 | 0.27 |
| Yunnan Energy New Material Co Ltd | 4,900 | 1,147,090 | 0.58 |
| Zhangzhou Pientzehuang Pharmaceutical Co Ltd | 2,756 | 1,235,515 | 0.63 |
| Zhejiang Century Huatong Group Co Ltd | 34,043 | 218,556 | 0.11 |
| Zhejiang CHINT Electrics Co Ltd | 9,800 | 327,124 | 0.17 |
| Zhejiang Dahua Technology Co Ltd | 16,410 | 346,251 | 0.18 |
| Zhejiang Dingli Machinery Co Ltd | 2,200 | 129,118 | 0.07 |
| Zhejiang Huahai Pharmaceutical Co Ltd | 8,000 | 167,040 | 0.08 |
| Zhejiang Huayou Cobalt Co Ltd | 7,746 | 884,593 | 0.45 |
| Zhejiang Longsheng Group Co Ltd | 23,766 | 326,545 | 0.17 |
| Zhejiang NHU Co Ltd | 14,160 | 406,109 | 0.21 |
| Zhejiang Sanhua Intelligent Controls Co Ltd | 16,385 | 392,912 | 0.20 |
| Zhejiang Supor Cookware Co Ltd | 1,500 | 95,685 | 0.05 |
| Zheshang Securities Co Ltd | 14,200 | 185,736 | 0.09 |
| Zhonghang Heibao Co Ltd | 5,320 | 320,796 | 0.16 |
| Zhongjin Gold Co Ltd | 17,711 | 152,669 | 0.08 |
| Zhongtai Securities Co Ltd | 7,000 | 75,740 | 0.04 |
| Zijin Mining Group Co Ltd | 126,200 | 1,222,878 | 0.62 |

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2021

| | Holdings | Fair value RMB | % of Net Assets |
|---|----------|-------------------|--------------------|
| Listed equities (continued) | | | |
| China (continued) | | | |
| Zoomlion Heavy Industry Science & Technology Co Ltd | 38,769 | 358,226 | 0.18 |
| ZTE Corporation | 28,171 | 936,122 | 0.48 |
| Total investments, at fair value | | 195,361,337 | 99.32 |
| Total investments, at cost | | 146,725,775 | |

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|---|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities | | | | | |
| China | | | | | |
| 360 Security Technology Inc | 21,100 | - | (1,500) | - | 19,600 |
| Advanced Micro-Fabrication Equipment Inc China | 2,200 | 300 | (100) | - | 2,400 |
| AECC Aviation Power Co Ltd | 11,059 | - | (1,300) | - | 9,759 |
| Agricultural Bank of China Ltd | 298,800 | - | (36,200) | - | 262,600 |
| Aier Eye Hospital Group Co Ltd | 17,134 | 2,500 | (800) | 5,586 | 24,420 |
| Air China Ltd | 31,100 | - | (3,800) | - | 27,300 |
| Aisino Co Ltd | 11,634 | - | (11,634) | - | - |
| Aluminum Corporation of China Ltd | 68,000 | - | (8,200) | - | 59,800 |
| Anhui Conch Cement Co Ltd | 24,904 | - | (3,000) | - | 21,904 |
| Anhui Gujing Distillery Co Ltd | 1,200 | - | (100) | - | 1,100 |
| Asymchem Laboratories Tian Jin Co Ltd | 1,500 | - | (200) | - | 1,300 |
| Autek China Inc | - | 4,700 | - | - | 4,700 |
| Autobio Diagnostics Co Ltd | 1,400 | - | (200) | 390 | 1,590 |
| Avary Holding Shenzhen Co Ltd | 7,200 | - | (900) | - | 6,300 |
| AVIC Investment Holdings Co Ltd | 55,700 | - | (6,800) | - | 48,900 |
| AVIC Jonhon Optron Technology Co Ltd | 5,690 | - | (700) | - | 4,990 |
| Avic Xi'An Aircraft Industry Group Co Ltd | 14,400 | - | (1,700) | - | 12,700 |
| Bank of Beijing Co Ltd | 153,906 | - | (18,700) | - | 135,206 |
| Bank of Changsha Co Ltd | 10,700 | - | (10,700) | - | - |
| Bank of Chengdu Co Ltd | 22,500 | - | (2,700) | - | 19,800 |
| Bank of China Ltd | 219,200 | - | (26,600) | - | 192,600 |
| Bank of Communications Co Ltd | 285,700 | - | (34,600) | - | 251,100 |
| Bank of Hangzhou Co Ltd | 30,800 | - | (3,700) | - | 27,100 |
| Bank of Hangzhou Co Ltd Nil Paid Rights 29/03/2021 | - | - | (74,000) | 74,000 | - |
| Bank of Jiangsu Co Ltd | 132,730 | - | (24,800) | - | 107,930 |
| Bank of Nanjing Co Ltd | 62,466 | - | (16,700) | - | 45,766 |
| Bank Of Nanjing Co Ltd Nil Paid Rights 15/06/2021 | - | - | (92,000) | 92,000 | - |
| Bank of Ningbo Co Ltd | 31,275 | 3,100 | (1,400) | - | 32,975 |
| Bank of Shanghai Co Ltd | 103,436 | - | (12,600) | - | 90,836 |
| Bank of Shanghai Co Ltd Nil Paid Rights 25/01/2021 | - | - | (146,000) | 146,000 | - |
| Baoshan Iron & Steel Co Ltd | 92,648 | - | (11,200) | - | 81,448 |
| Beijing Kingsoft Office Software Co Ltd | - | 1,700 | - | - | 1,700 |
| Beijing New Building Materials Public Ltd | 10,500 | - | (1,200) | - | 9,300 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|--|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| Beijing Oriental Yuhong Waterproof Technology Co Ltd | 17,150 | - | (1,000) | - | 16,150 |
| Beijing Roborock Technology Co Ltd | - | 200 | - | - | 200 |
| Beijing Shanghai High Speed Railway Co Ltd | 35,700 | 145,400 | (1,600) | - | 179,500 |
| Beijing Shiji Information Technology Co Ltd | 3,300 | - | (400) | 1,160 | 4,060 |
| Beijing Shunxin Agriculture Co Ltd | 5,400 | - | (700) | - | 4,700 |
| Beijing Tiantan Biological Products Corporation Ltd | 6,500 | - | (300) | - | 6,200 |
| Beijing Tongrentang Co Ltd | 5,719 | 800 | (300) | - | 6,219 |
| Beijing Wantai Biological Pharmacy Enterprise Co Ltd | 500 | - | (100) | 200 | 600 |
| Betta Pharmaceuticals Co Ltd | - | 2,300 | - | - | 2,300 |
| Bgi Genomics Co Ltd | 2,100 | - | (200) | - | 1,900 |
| Bloomage Biotechnology Corp Ltd | - | 700 | - | - | 700 |
| BOC International China Co Ltd | 3,200 | 4,500 | (100) | - | 7,600 |
| BOE Technology Group Co Ltd | 281,680 | 40,700 | (12,900) | - | 309,480 |
| BYD Co Ltd | 9,406 | - | (1,100) | - | 8,306 |
| Caitong Securities Co Ltd | 26,100 | - | (3,100) | - | 23,000 |
| CGN Power Co Ltd | 122,700 | - | (14,900) | - | 107,800 |
| Changchun High & New Technology Industries (Group) Inc | 2,900 | - | (300) | - | 2,600 |
| Changjiang Securities Co Ltd | 40,248 | - | (4,900) | - | 35,348 |
| Changzhou Xingyu Automotive Lighting Systems Co Ltd | - | 1,300 | - | - | 1,300 |
| Chaozhou Three Circle Group Co Ltd | 11,300 | - | (1,300) | - | 10,000 |
| Chengdu Kanghong Pharmaceutical Group Co Ltd | 3,820 | - | (500) | - | 3,320 |
| China CITIC Bank Corporation Ltd | 31,838 | - | (3,800) | - | 28,038 |
| China Communications Construction Co Ltd | 36,600 | - | (4,400) | - | 32,200 |
| China Construction Bank Corporation | 69,800 | - | (8,400) | - | 61,400 |
| China CSSC Holdings Ltd | 7,000 | 9,600 | (300) | - | 16,300 |
| China Dongfanghong Spacesat Co Ltd | 6,101 | - | (700) | - | 5,401 |
| China Eastern Airlines Corporation Ltd | 46,600 | - | (5,700) | - | 40,900 |
| China Everbright Bank Co Ltd | 165,600 | - | (14,400) | - | 151,200 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|--|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| China Fortune Land Development Co Ltd | 16,316 | - | (700) | - | 15,616 |
| China Galaxy Securities Co Ltd | 13,400 | - | (1,600) | - | 11,800 |
| China Grand Automotive Services Group Co Ltd | 42,140 | - | (42,140) | - | - |
| China Great Wall Securities Co Ltd | 9,700 | - | (1,200) | - | 8,500 |
| China Greatwall Technology Group Co Ltd | 18,300 | - | (2,200) | - | 16,100 |
| China International Capital Corp Ltd | - | 2,400 | - | - | 2,400 |
| China Jushi Co Ltd | 22,760 | - | (3,900) | 3,112 | 21,972 |
| China Life Insurance Co Ltd | 17,353 | - | (2,100) | - | 15,253 |
| China Merchants Bank Co Ltd | 128,712 | - | (15,600) | - | 113,112 |
| China Merchants Energy Shipping Co Ltd | 21,000 | 4,600 | (1,000) | 4,920 | 29,520 |
| China Merchants Securities Co Ltd | 38,620 | - | (4,700) | - | 33,920 |
| China Merchants Shekou Industrial Zone Co Ltd | 32,912 | - | (4,000) | - | 28,912 |
| China Minsheng Banking Co Ltd | 221,246 | - | (26,800) | - | 194,446 |
| China Molybdenum Co Ltd | 73,433 | - | (8,900) | - | 64,533 |
| China National Chemical Engineering Co Ltd | 25,600 | - | (25,600) | - | - |
| China National Nuclear Power Co Ltd | 64,700 | - | (16,800) | - | 47,900 |
| China Northern Rare Earth (Group) High-Tech Co Ltd | 22,650 | - | (2,700) | - | 19,950 |
| China Oilfield Services Ltd | 6,200 | - | (800) | - | 5,400 |
| China Pacific Insurance Group Co Ltd | 35,595 | - | (4,300) | - | 31,295 |
| China Petroleum & Chemical Corporation | 139,100 | - | (16,800) | - | 122,300 |
| China Railway Group Ltd | 105,830 | - | (12,800) | - | 93,030 |
| China Railway Signal & Communication Corporation Ltd | 26,900 | - | (3,300) | - | 23,600 |
| China Railways Construction Corporation | 47,800 | - | (5,800) | - | 42,000 |
| China Resources Microelectronics Ltd | - | 2,400 | - | - | 2,400 |
| China Satellite Communications Co Ltd | 4,600 | - | (600) | - | 4,000 |
| China Shenhua Energy Co Ltd | 34,313 | - | (4,200) | - | 30,113 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|---|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| China Shipbuilding Industry Co Ltd | 94,852 | - | (11,500) | - | 83,352 |
| China Shipbuilding Industry Group Power Co Ltd | 6,700 | - | (800) | - | 5,900 |
| China Southern Airlines Co Ltd | 46,000 | - | (5,600) | - | 40,400 |
| China State Construction Engineering Corporation Ltd | 218,140 | - | (26,500) | - | 191,640 |
| China Tourism Group Duty Free Corp Ltd | 10,144 | - | (1,200) | - | 8,944 |
| China United Network Communications Ltd | 96,723 | 77,700 | (4,400) | - | 170,023 |
| China Vanke Co Ltd | 70,816 | - | (8,600) | - | 62,216 |
| China Yangtze Power Co Ltd | 94,600 | 13,600 | (4,300) | - | 103,900 |
| China Zheshang Bank Co Ltd | 34,800 | 43,200 | (1,600) | - | 76,400 |
| Chinalin Securities Co Ltd | 2,800 | - | (300) | - | 2,500 |
| Chongqing Brewery Co Ltd | - | 2,200 | - | - | 2,200 |
| Chongqing Changan Automobile Co Ltd | 23,200 | - | (2,500) | - | 20,700 |
| Chongqing Rural Commercial Bank Co Ltd | 18,400 | 39,000 | (800) | - | 56,600 |
| Chongqing Zhifei Biological Products Co Ltd | 6,700 | 900 | (300) | - | 7,300 |
| CITIC Securities Co Ltd | 88,556 | - | (10,700) | - | 77,856 |
| COSCO SHIPPING Holdings Co Ltd | 50,300 | - | (6,100) | - | 44,200 |
| CRRC Corporation Ltd | 126,470 | - | (15,300) | - | 111,170 |
| CSC Financial Co Ltd | 10,000 | - | (1,100) | - | 8,900 |
| Daqin Railway Co Ltd | 61,848 | - | (7,500) | - | 54,348 |
| Dashenlin Pharmaceutical Group Co Ltd | - | 2,200 | - | - | 2,200 |
| Dawning Information Industry Co Ltd | 10,600 | - | (1,300) | - | 9,300 |
| Daye Special Steel Co Ltd | 10,500 | - | (1,300) | - | 9,200 |
| Dongxing Securities Co Ltd | 14,300 | - | (14,300) | - | - |
| East Money Information Co Ltd | 71,694 | - | (9,800) | 13,679 | 75,573 |
| East Money Information Co Ltd Nil Paid Rights 07/04/2021 | - | - | (125,500) | 125,500 | - |
| Eve Energy Co Ltd | 11,800 | - | (1,400) | - | 10,400 |
| Everbright Securities Co Ltd | 20,300 | - | (2,400) | - | 17,900 |
| Faw Car Co Ltd | - | 8,500 | - | - | 8,500 |
| Fiberhome Telecommunication Technologies Co Ltd | 7,300 | - | (7,300) | - | - |
| Focus Media Information Technology Co Ltd | 106,796 | - | (12,900) | - | 93,896 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|---|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| Foshan Haitian Flavouring & Food Co Ltd | 10,140 | - | (1,500) | 2,892 | 11,532 |
| Founder Securities Co Ltd | 42,800 | - | (5,200) | - | 37,600 |
| Foxconn Industrial Internet Co Ltd | 20,700 | 7,400 | (900) | - | 27,200 |
| Fuyao Glass Industry Group Co Ltd | 14,608 | - | (1,800) | - | 12,808 |
| Gan & Lee Pharmaceuticals Co Ltd | 600 | - | - | - | 600 |
| GD Power Development Co Ltd | 122,600 | - | (14,900) | - | 107,700 |
| Gemdale Corporation | 23,500 | - | (2,900) | - | 20,600 |
| Gezhouba Group Co Ltd | 28,700 | - | (28,700) | - | - |
| GF Securities Co Ltd | 30,813 | - | (3,800) | - | 27,013 |
| Giant Network Group Co Ltd | 8,420 | 3,100 | (400) | - | 11,120 |
| Gigadevice Semiconductor Beijing Inc | 3,440 | 300 | (200) | 1,296 | 4,836 |
| Glodon Co Ltd | 9,900 | - | (1,200) | - | 8,700 |
| GoerTek Inc | 23,600 | - | (1,700) | - | 21,900 |
| Gongniu Group Co Ltd | 600 | 100 | - | - | 700 |
| Great Wall Motor Co Ltd | 12,600 | - | (1,500) | - | 11,100 |
| Great Wall Motor Co Ltd Nil Paid Rights 10/06/2021 | - | - | (7,000) | 7,000 | - |
| Gree Electric Appliances Inc of Zhuhai | 50,014 | - | (6,000) | - | 44,014 |
| Greenland Holdings Corporation Ltd | 37,930 | - | (4,600) | - | 33,330 |
| Guangdong Haid Group Co Ltd | 8,300 | - | (700) | - | 7,600 |
| Guangdong Ly Intelligent Manufacturing Co Ltd | 29,300 | - | (3,500) | - | 25,800 |
| Guangzhou Automobile Group Co Ltd | 9,640 | 10,600 | (400) | - | 19,840 |
| Guangzhou Baiyun International Airport Co Ltd | 12,300 | - | (12,300) | - | - |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd | 5,877 | 800 | (300) | - | 6,377 |
| Guangzhou Kingmed Diagnostics Group Co Ltd | - | 2,500 | - | - | 2,500 |
| Guangzhou Shiyuan Electronic Technology Co Ltd | 3,500 | - | (400) | - | 3,100 |
| Guosen Securities Co Ltd | 30,000 | - | (3,600) | - | 26,400 |
| Guotai Junan Securities Co Ltd | 46,900 | - | (5,700) | - | 41,200 |
| Guoyuan Securities Co Ltd | 27,251 | - | (1,200) | - | 26,051 |
| Haitong Securities Co Ltd | 80,347 | 11,600 | (3,700) | - | 88,247 |
| Han's Laser Technology Industry Group Co Ltd | 8,841 | - | (1,000) | - | 7,841 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|---|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| Hangzhou First Applied Material Co Ltd | - | 3,400 | - | - | 3,400 |
| Hangzhou Hikvision Digital Technology Co Ltd | 38,914 | 5,600 | (1,800) | - | 42,714 |
| Hangzhou Robam Appliances Co Ltd | 4,900 | - | (600) | - | 4,300 |
| Hangzhou Tigermed Consulting Co Ltd | 5,500 | - | (700) | - | 4,800 |
| Hebei Yangyuan Zhihui Beverage Co Ltd | 5,280 | - | (5,280) | - | - |
| Henan Shuanghui Investment & Development Co Ltd | 10,758 | 2,400 | (500) | - | 12,658 |
| Hengli Petrochemical Co Ltd | 21,920 | - | (2,600) | - | 19,320 |
| Hengtong Optic-Electric Co Ltd | 14,218 | - | (14,218) | - | - |
| Hengyi Petrochemical Co Ltd | 19,160 | 1,900 | (900) | - | 20,160 |
| Hithink Flush Information Network Co Ltd | 2,200 | - | (200) | - | 2,000 |
| Hongta Securities Co Ltd | 7,600 | - | (1,000) | - | 6,600 |
| Hua Xia Bank Co Ltd | 63,976 | - | (7,700) | - | 56,276 |
| Huadian Power International Corp Ltd | 33,900 | - | (33,900) | - | - |
| Huadong Medicine Co Ltd | 9,049 | - | (1,100) | - | 7,949 |
| Hualan Biological Engineering Inc | 11,362 | - | (1,400) | - | 9,962 |
| Huaneng Lancang River Hydropower Co Ltd | 18,700 | - | (2,300) | - | 16,400 |
| Huaneng Power International Inc | 45,700 | - | (5,500) | - | 40,200 |
| Huatai Securities Co Ltd | 61,181 | - | (14,100) | - | 47,081 |
| HUAYU Automotive Systems Co Ltd | 16,438 | - | (2,000) | - | 14,438 |
| Hubei Biocause Pharmaceutical Co Ltd | 20,500 | - | (20,500) | - | - |
| Humanwell Healthcare Group Co Ltd | - | 9,000 | - | - | 9,000 |
| Hundsun Electronic Co Ltd | 8,725 | - | (1,100) | - | 7,625 |
| iFLYTEK Co Ltd | 18,264 | - | (2,000) | - | 16,264 |
| Industrial and Commercial Bank of China Ltd | 364,400 | - | (44,100) | - | 320,300 |
| Industrial Bank Co Ltd | 151,212 | - | (18,300) | - | 132,912 |
| Industrial Securities Co Ltd | 55,660 | - | (6,700) | - | 48,960 |
| Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd | 35,116 | - | (4,300) | - | 30,816 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|---|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| Inner Mongolia Yili Industrial Group Co Ltd | 63,240 | - | (7,700) | - | 55,540 |
| Inner Mongolian BaoTou Steel Union Co Ltd | 237,020 | - | (28,700) | - | 208,320 |
| Inspur Electronic Information Industry Co Ltd | 10,600 | - | (1,300) | - | 9,300 |
| Jafron Biomedical Co Ltd | 4,100 | - | (400) | - | 3,700 |
| Jafron Biomedical Co Ltd Nil Paid Rights 23/06/2021 | - | - | (4,600) | 4,600 | - |
| Jiangsu Changjiang Electronics Technology Co Ltd | 11,700 | - | (500) | - | 11,200 |
| Jiangsu Hengli Highpressure Oil Cylinder Co Ltd | 4,080 | 900 | (200) | - | 4,780 |
| Jiangsu Hengrui Medicine Co Ltd | 38,812 | - | (5,300) | 7,402 | 40,914 |
| Jiangsu Yanghe Brewery Joint-Stock Co Ltd | 6,237 | - | (700) | - | 5,537 |
| Jiangsu Zhongnan Construction Group Co Ltd | 19,700 | - | (19,700) | - | - |
| Jiangsu Zhongtian Technologies Co Ltd | 25,500 | - | (3,100) | - | 22,400 |
| Jiangxi Copper Co Ltd | 10,790 | - | (1,300) | - | 9,490 |
| Jiangxi Ganfeng Lithium Co Ltd | 7,950 | - | (600) | - | 7,350 |
| Jiangxi Zhengbang Technology Co Ltd | 13,100 | - | (600) | - | 12,500 |
| Jinke Properties Group Co Ltd | 33,300 | - | (4,000) | - | 29,300 |
| Jointown Pharmaceutical Group Co Ltd | 7,800 | - | (7,800) | - | - |
| Jonjee Hi-Tech Industrial and Commercial Holding Co Ltd | 5,800 | - | (700) | - | 5,100 |
| Juewei Food Co Ltd | - | 2,800 | - | - | 2,800 |
| King's Luck Brewery | 6,500 | - | (800) | - | 5,700 |
| Kingfa Sci. & Tech. Co Ltd | - | 16,500 | - | - | 16,500 |
| Kweichow Moutai Co Ltd | 5,177 | 800 | (200) | - | 5,777 |
| Lens Technology Co Ltd | 13,649 | - | (600) | - | 13,049 |
| Lepu Medical Technology | 13,100 | - | (1,600) | - | 11,500 |
| Lepu Medical Technology Nil Paid Rights 30/03/2021 | - | - | (11,400) | 11,400 | - |
| Lomon Billions Group Co Ltd | 12,700 | - | (600) | - | 12,100 |
| LONGi Green Energy Technology Co Ltd | 27,421 | 2,100 | (1,300) | 11,288 | 39,509 |
| Luxshare Precision Industry Co Ltd | 43,579 | 3,100 | (2,000) | - | 44,679 |
| Luzhou Laojiao Co Ltd | 7,633 | - | (900) | - | 6,733 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|---|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| Mango Excellent Media Co Ltd | 7,420 | - | (900) | - | 6,520 |
| Meinian Onehealth Healthcare Holdings Co Ltd | 28,460 | - | (3,400) | - | 25,060 |
| Metallurgical Corporation of China Ltd | 74,300 | - | (9,000) | - | 65,300 |
| Midea Group Co Ltd | 51,090 | - | (6,000) | - | 45,090 |
| Minmetals Capital Co Ltd | 23,340 | - | (23,340) | - | - |
| Montage Technology Co Ltd | 4,700 | - | (600) | - | 4,100 |
| Muyuan Foodstuff Co Ltd | 19,436 | - | (2,800) | 7,414 | 24,050 |
| Nanjing Securities Co Ltd | 15,300 | 2,200 | (700) | - | 16,800 |
| NARI Technology Development Co Ltd | 24,062 | - | (2,900) | 4,232 | 25,394 |
| National Silicon Industry Group Co Ltd | - | 4,500 | - | - | 4,500 |
| Naura Technology Group Co Ltd | 2,600 | - | (300) | - | 2,300 |
| New China Life Insurance Co Ltd | 8,632 | - | (1,000) | - | 7,632 |
| New Hope Liuhe Co Ltd | 23,400 | - | (2,800) | - | 20,600 |
| Ningxia Baofeng Energy Group Co Ltd | 7,600 | 12,800 | (300) | - | 20,100 |
| OFILM Group Co Ltd | 22,372 | - | (2,700) | - | 19,672 |
| OPPEIN Home Group Inc | 1,840 | - | (200) | - | 1,640 |
| Orient Securities Co Ltd | 43,400 | - | (5,200) | - | 38,200 |
| People's Insurance Co Group of China Ltd/The | 22,100 | - | (1,000) | - | 21,100 |
| Perfect World Co Ltd | 12,100 | - | (1,500) | - | 10,600 |
| PetroChina Co Ltd | 101,034 | - | (12,300) | - | 88,734 |
| Ping An Bank Co Ltd | 100,876 | - | (12,200) | - | 88,676 |
| Ping An Insurance (Group) Co of China Ltd | 112,592 | - | (13,600) | - | 98,992 |
| Poly Developments and Holdings Group Co Ltd | 74,700 | - | (9,100) | - | 65,600 |
| Postal Savings Bank Of China Co Ltd | 34,900 | 66,100 | (1,600) | - | 99,400 |
| Power Construction Corporation of China | 79,500 | - | (9,600) | - | 69,900 |
| Qingdao Haier Co Ltd | 39,346 | - | (4,800) | - | 34,546 |
| Qingdao Rural Commercial Bank Corp | 28,900 | - | (28,900) | - | - |
| Risesun Real Estate Development Co Ltd | 18,134 | - | (18,134) | - | - |
| Rongsheng Petro Chemical Co Ltd | 21,100 | - | (3,400) | 10,050 | 27,750 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|--|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| S F Holding Co Ltd | 19,000 | - | (2,300) | - | 16,700 |
| SAIC Motor Corporation Ltd | 36,485 | - | (4,500) | - | 31,985 |
| Sanan Optoelectronics Co Ltd | 23,248 | 2,400 | (1,100) | - | 24,548 |
| Sanhua Nil Paid Rights 01/06/2021 | - | - | (14,900) | 14,900 | - |
| Sany Heavy Industry Co Ltd | 61,732 | - | (7,500) | - | 54,232 |
| SDIC Capital Co Ltd | 17,600 | - | (2,100) | 8,060 | 23,560 |
| SDIC Power Holdings Co Ltd | 29,020 | - | (3,600) | - | 25,420 |
| Seazen Holdings Co Ltd | 9,400 | - | (1,100) | - | 8,300 |
| Shaanxi Coal Industry Co Ltd | 41,600 | - | (5,000) | - | 36,600 |
| Shandong Gold Mining Co Ltd | 18,909 | - | (2,400) | - | 16,509 |
| Shandong Hualu Hengsheng Chemical Co Ltd | - | 13,500 | - | - | 13,500 |
| Shandong Intco Medical Products Co Ltd | - | 2,000 | - | - | 2,000 |
| Shanghai Baosight Software Co Ltd | 2,700 | 700 | (100) | 780 | 4,080 |
| Shanghai BlueStar New Chemical Materials Co Ltd | 3,100 | - | (100) | - | 3,000 |
| Shanghai Electric Group Co Ltd | 38,000 | 10,400 | (1,700) | - | 46,700 |
| Shanghai Fosun Pharmaceutical (Group) Co Ltd | 12,572 | - | (1,500) | - | 11,072 |
| Shanghai International Airport Co Ltd | 10,028 | - | (500) | - | 9,528 |
| Shanghai International Port Group Co Ltd | 36,120 | - | (4,400) | - | 31,720 |
| Shanghai Lingang Holdings Corp Ltd | 6,200 | 1,400 | (300) | 1,460 | 8,760 |
| Shanghai M&G Stationery Inc | 3,900 | - | (500) | - | 3,400 |
| Shanghai Oriental Pearl Group Co Ltd | 21,324 | - | (21,324) | - | - |
| Shanghai Pharmaceutical Co Ltd | 11,964 | - | (1,400) | - | 10,564 |
| Shanghai Pudong Development Bank Co Ltd | 122,037 | - | (14,700) | - | 107,337 |
| Shanghai Putailai New Energy Technology Co Ltd | - | 1,900 | - | - | 1,900 |
| Shanghai RAAS Blood Products Co Ltd | 28,058 | 4,000 | (1,300) | - | 30,758 |
| Shanghai Yuyuan Tourist Mart Group Co Ltd | 16,200 | - | (2,000) | - | 14,200 |
| Shanxi Meijin Energy Co Ltd | 21,200 | - | (21,200) | - | - |
| Shanxi Xinghuacun Fen Wine Factory Co Ltd | 3,600 | - | (400) | - | 3,200 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|---|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| Shengyi Technology Co Ltd | 11,900 | - | (1,400) | - | 10,500 |
| Shennan Circuits Co Ltd | 2,020 | - | (200) | - | 1,820 |
| Shenwan Hongyuan Group Co Ltd | 93,768 | - | (11,400) | - | 82,368 |
| Shenzhen Huiding Technology Co Ltd | 2,400 | - | (300) | - | 2,100 |
| Shenzhen Inovance Technology Co Ltd | 10,698 | - | (1,700) | 5,099 | 14,097 |
| Shenzhen Kangtai Biological Products Co Ltd | 3,600 | 400 | (200) | - | 3,800 |
| Shenzhen Overseas Chinese Town Co Ltd | 42,598 | - | (5,100) | - | 37,498 |
| Shenzhen Sunway Communication Co Ltd | 8,000 | 1,200 | (400) | - | 8,800 |
| Shenzhen Transsion Holdings Co Ltd | 1,700 | 600 | (100) | - | 2,200 |
| Sichuan Kelun Pharmaceutic Co Ltd | 10,500 | - | (10,500) | - | - |
| Sinolink Securities Co Ltd | 25,186 | - | (3,100) | - | 22,086 |
| Songcheng Performance Development Co Ltd | 16,340 | - | (2,000) | - | 14,340 |
| Soochow Security Co Ltd | 32,326 | - | (4,000) | - | 28,326 |
| Southwest Securities Co Ltd | 34,590 | - | (34,590) | - | - |
| Spring Airlines Co Ltd | 3,800 | - | (500) | - | 3,300 |
| Sungrow Power Supply Co Ltd | - | 9,300 | - | - | 9,300 |
| Suning.com Co Ltd | 38,700 | - | (4,700) | - | 34,000 |
| Sunshine City Group Co Ltd | 17,180 | - | (17,180) | - | - |
| Suzhou Dongshan Precision Manufacturing Co Ltd | 12,400 | - | (600) | - | 11,800 |
| TCL Technology Group Corporation | 145,900 | - | (17,700) | - | 128,200 |
| Tianfeng Securities Co Ltd | 34,700 | 6,500 | (1,600) | - | 39,600 |
| Tianjin Zhonghuan Semiconductor Co Ltd | 18,900 | 1,400 | (900) | - | 19,400 |
| Tongwei Co Ltd | 28,100 | - | (3,400) | - | 24,700 |
| Topchoice Medical Corporation | 2,300 | - | (200) | - | 2,100 |
| Tsinghua Unisplendour Co Ltd | 14,828 | - | (1,800) | - | 13,028 |
| Tsingtao Brewery Co Ltd | 3,700 | - | (500) | - | 3,200 |
| Unigroup Guoxin Microelectronics Co Ltd | 4,400 | - | (500) | - | 3,900 |
| Unigroup Guoxin Microelectronics Co Ltd Nil Paid Rights 10/06/2021 | - | - | (10,400) | 10,400 | - |
| Universal Scientific Industrial Co Ltd | 6,800 | - | (700) | - | 6,100 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|--|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| Universal Scientific Industrial Co Ltd Nil Paid Rts 04/03/2021 | - | - | (10,000) | 10,000 | - |
| Walvax Biotechnology Co Ltd | 16,000 | - | (1,700) | - | 14,300 |
| Wanda Film Holding Co Ltd | 9,300 | - | (1,100) | - | 8,200 |
| WanHua Chemical Group Co Ltd | 16,347 | - | (2,000) | - | 14,347 |
| Weichai Power Co Ltd | 49,848 | - | (6,500) | - | 43,348 |
| Wens Foodstuffs Group Co Ltd | 46,360 | - | (5,600) | - | 40,760 |
| Wens Foodstuffs Group Co Ltd Nil Piad Rights 29/03/2021 | - | - | (64,600) | 64,600 | - |
| Western Securities Co Ltd | 18,252 | - | (1,900) | - | 16,352 |
| Will Semiconductor Ltd | 4,500 | 500 | (200) | - | 4,800 |
| Wingtech Technology Co Ltd | 5,200 | 700 | (200) | - | 5,700 |
| Wuhan Guide Infrared Co Ltd | 6,600 | - | (500) | 2,520 | 8,620 |
| Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd | 13,200 | - | (1,000) | - | 12,200 |
| Wuliangye Yibin Co Ltd | 20,179 | - | (2,400) | - | 17,779 |
| WUS Printed Circuit Kunshan Co Ltd | 12,600 | - | (1,600) | - | 11,000 |
| Wuxi Apptec Co Ltd | 13,348 | 1,100 | (600) | 2,550 | 16,398 |
| Wuxi Lead Intelligent Equipment Co Ltd | - | 9,300 | - | - | 9,300 |
| XCMG Construction Machinery Co Ltd | 48,900 | - | (5,900) | - | 43,000 |
| Xinhu Zhongbao Co Ltd | 44,700 | - | (44,700) | - | - |
| Xinjiang Goldwind Science & Technology Co Ltd | 28,760 | - | (3,500) | - | 25,260 |
| Yaxia Automobile Corporation | 7,100 | 10,100 | (300) | - | 16,900 |
| Yealink Network Technology Corp Ltd | 2,800 | - | (300) | - | 2,500 |
| Yifeng Pharmacy Chain Co Ltd | - | 3,300 | - | - | 3,300 |
| Yonghui Superstores Co Ltd | 39,624 | - | (4,800) | - | 34,824 |
| Yonyou Network Technology Co Ltd | 17,017 | - | (2,100) | - | 14,917 |
| Youngor Group Co Ltd | 28,870 | - | (28,870) | - | - |
| YTO Express Group Co Ltd | 13,100 | - | (1,500) | - | 11,600 |
| Yunda Holdings Co Ltd | 12,025 | - | (1,400) | - | 10,625 |
| Yunnan Baiyao Group Co Ltd | 5,343 | - | (700) | - | 4,643 |
| Yunnan Energy New Material Co Ltd | 4,600 | 500 | (200) | - | 4,900 |

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 2021 to 30 June 2021

| | At 1 January 2021 | Additions | Disposals | Corporate actions | At 30 June 2021 |
|--|-------------------------|-----------|-----------|----------------------|-----------------------|
| Listed equities (continued) | | | | | |
| China (continued) | | | | | |
| Zhangzhou Pientzehuang Pharmaceutical Co Ltd | 3,156 | - | (400) | - | 2,756 |
| Zhejiang Century Huatong Group Co Ltd | 38,743 | - | (4,700) | - | 34,043 |
| Zhejiang CHINT Electrics Co Ltd | 11,200 | - | (1,400) | - | 9,800 |
| Zhejiang Dahua Technology Co Ltd | 18,710 | - | (2,300) | - | 16,410 |
| Zhejiang Dingli Machinery Co Ltd | - | 2,200 | - | - | 2,200 |
| Zhejiang Huahai Pharmaceutical Co Ltd | - | 8,000 | - | - | 8,000 |
| Zhejiang Huayou Cobalt Co Ltd | 7,146 | 900 | (300) | - | 7,746 |
| Zhejiang Longsheng Group Co Ltd | 27,066 | - | (3,300) | - | 23,766 |
| Zhejiang NHU Co Ltd | 13,400 | - | (1,800) | 2,560 | 14,160 |
| Zhejiang Sanhua Intelligent Controls Co Ltd | 18,685 | - | (2,300) | - | 16,385 |
| Zhejiang Supor Cookware Co Ltd | 1,700 | - | (200) | - | 1,500 |
| Zhengzhou Yutong Bus Co Ltd | 13,801 | - | (13,801) | - | - |
| Zheshang Securities Co Ltd | 18,800 | - | (4,600) | - | 14,200 |
| Zhonghang Heibao Co Ltd | 4,400 | - | (600) | 1,520 | 5,320 |
| Zhongjin Gold Co Ltd | 20,111 | - | (2,400) | - | 17,711 |
| Zhongtai Securities Co Ltd | 8,000 | - | (1,000) | - | 7,000 |
| Zijin Mining Group Co Ltd | 143,000 | - | (16,800) | - | 126,200 |
| Zoomlion Heavy Industry Science & Technology Co Ltd | 47,569 | - | (8,800) | - | 38,769 |
| ZTE Corporation | 28,071 | 1,400 | (1,300) | - | 28,171 |

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

PERFORMANCE TABLE (Unaudited)

30 June 2021

1. Net Asset Value

| | Net asset value per unit RMB | Total net asset value RMB |
|------------------|---------------------------------|------------------------------|
| 30 June 2021 | 18.7333 | 196,699,635 |
| 31 December 2020 | 18.6818 | 205,500,279 |
| 31 December 2019 | 14.7821 | 436,070,819 |

2. Highest issue and lowest redemption prices per unit

| | Highest issue unit price RMB | Lowest redemption unit price RMB |
|---|------------------------------------|--|
| Period from 1 January 2021 to 30 June 2021 | 20.7804 | 17.6227 |
| Year ended 31 December 2020 | 18.6818 | 12.7274 |
| Year ended 31 December 2019 | 14.7821 | 10.7924 |
| Year ended 31 December 2018 | 15.9729 | 10.8942 |
| Year ended 31 December 2017 | 15.4204 | 12.2070 |
| Year ended 31 December 2016 | 13.1305 | 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:

| | CSI 300 Index | RMB Counter of the Sub-Fund | HKD Counter of the Sub-Fund |
|-------------------------------|------------------|--------------------------------|--------------------------------|
| During the period/year ended: | | | |
| 30 June 2021 | 0.24% | 0.28% | 1.24% |
| 31 December 2020 | 27.21% | 26.38% | 34.68% |

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

DISTRIBUTION DISCLOSURE (Unaudited)

For the period from 1 January 2021 to 30 June 2021

During the period from 1 January 2021 to 30 June 2021, there was no distribution paid by the Sub-Fund.

The distribution made by the Sub-Fund for the year ended 31 December 2020 is as follows:

| | Date of ex-distribution | Date of payment | Distribution per unit RMB | Total distribution RMB |
|---|----------------------------|--------------------|---------------------------------|------------------------------|
| Interim Distribution on 14,500,000 units | 30 July 2020 | 5 August 2020 | 0.11 | 1,595,000 |

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

UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE

For the period from 1 January 2021 to 30 June 2021

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 and net asset value as at 30 June 2021.

During the period from 1 January 2021 to 30 June 2021, the CSI 300 Index increased by 0.24% and the net asset value per unit of the Sub-Fund increased by 0.28% for RMB Counter and increased by 1.24% 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 2021 to 30 June 2021

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 may be 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 2021 to 30 June 2021.