

Unaudited Interim Report 2022

**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 2022 to 30 June 2022

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

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MANAGEMENT AND ADMINISTRATION

Directors of the Manager

Luk Wai Yin
Poon Mo Yiu
Sun Tong
Wang Shengzu (appointed on 7 Jan 2022)
Yang Jianxin
Yan Suping

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

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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

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REPORT OF THE MANAGER TO THE UNITHOLDERS

Market Review

A Share market saw a general downward pressure in the first half of 2022. The China A share stayed weak from January to April and started recovering from May while maintaining strength in June. The sectors being hit most in the downturn was consumption and technology. The Underlying Index retreated by -9.22% (CNY price return), and Shanghai Composite Index by -6.63% (CNY price return). Three factors played leading roles in 1Q2022's A share market – Covid-19 outbreak risks and lockdown measures, surging inflation estimate, and growth uncertainty. Shanghai Composite Index recorded low at 2886 at Apr 26 2022 Close, and CSI300 Index reached a record low at 3784 at the market close on Apr 26 2022.

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 were still value buy, while the others thought the price increase were rich enough and left market, further pressing the market down.

Portfolio Review

In the first half of 2022, Fund's NAV per unit in RMB and HKD changed by -9.14% and -13.02% respectively. The rolling 1-year annual tracking difference between the Fund and Underlying Index is +0.08% as of June 30 2022.

Market Outlook

Looking forward, we are cautiously positive towards the A Share market. China's GDP growth was relatively strong during the first quarter of 2022, with over 8% YoY increase in nominal GDP. Curbed by the Covid-19 outbreak in Shanghai the second quarter GDP growth rate reported 0.40% YoY. The recovery came fast after the successful control of the local chaos, thanks to the rebound in consumption demand and manufactory industry back to normal. As China's economy continues to recover, market's focus has shifted from recovery from Covid-19 to the growth under normal development. Macro data development vs the policy trend remains our major focus.

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. 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. In particular, onshore A-shares exhibit better risk-reward and our conviction remains high for China's outperformance case despite possible near-term consolidation. Reopening and policy support could make China a more idiosyncratic story in 2H 2022.

HAITONG CSI300 INDEX ETF
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STATEMENT OF FINANCIAL POSITION (Unaudited)

As at 30 June 2022

	(Unaudited) As at 30 June 2022 RMB	(Audited) As at 31 December 2021 RMB
ASSETS		
Financial assets at fair value through profit or loss	143,401,625	176,157,078
Prepayments and other receivables	22,503	5,013
Cash and bank balances	1,708,749	1,089,618
	<hr/>	<hr/>
TOTAL ASSETS	145,132,877	177,251,709
	<hr/>	<hr/>
LIABILITIES		
Management fee payable	67,851	90,332
Trustee fee payable	40,000	40,000
Other payables and accruals	477,401	362,521
	<hr/>	<hr/>
TOTAL LIABILITIES	585,252	492,853
	<hr/>	<hr/>
EQUITY		
Net assets attributable to unitholders	144,547,625	176,758,856
	<hr/>	<hr/>
TOTAL LIABILITIES AND EQUITY	145,132,877	177,251,709
	<hr/>	<hr/>
Number of units in issue	9,000,000	10,000,000
	<hr/>	<hr/>
Net asset value per unit	16.0608	17.6759
	<hr/>	<hr/>

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

For the period from 1 January 2022 to 30 June 2022

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB
INCOME		
Dividend income	1,363,511	1,476,044
Interest income	1,610	3,055
Other income	4,178	-
	<u>1,369,299</u>	<u>1,479,099</u>
EXPENSES		
Management fee ^{Note 2}	(431,054)	(591,832)
Trustee fee ^{Note 1}	(240,000)	(240,000)
Transaction cost ^{Note 2}	(40,459)	(54,397)
Legal and professional fee ^{Note 1}		
- Current	(35,479)	(53,877)
Auditor's remuneration	(110,228)	(105,800)
Registrar fee ^{Note 1}	(240)	(120)
Other expenses ^{Note 1}	(252,695)	(257,191)
	<u>(1,110,155)</u>	<u>(1,303,217)</u>
PROFIT BEFORE INVESTMENT GAIN AND EXCHANGE DIFFERENCES	259,144	175,882
INVESTMENT (LOSS)/GAIN AND EXCHANGE DIFFERENCES		
Net realised (losses)/gains on financial assets at fair value through profit or loss	(229,457)	5,284,144
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	(16,282,633)	(4,040,620)
Foreign exchange differences, net	(25)	-
	<u>(16,512,115)</u>	<u>1,243,524</u>
(LOSS)/PROFIT BEFORE TAX	(16,252,971)	1,419,406
Withholding tax expense	(136,760)	(148,750)
(LOSS)/PROFIT AFTER TAX AND TOTAL COMPREHENSIVE INCOME	<u>(16,389,731)</u>	<u>1,270,656</u>

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

For the period from 1 January 2022 to 30 June 2022

Note 1 During the period ended 30 June 2022 and 2021, other than Trustee fee, Legal and professional 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 2022 to 30 June 2022 RMB	(Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB
Transaction cost	(21,370)	(21,000)
Legal and professional fee	(35,239)	(9,224)
Other expenses	(14,786)	(13,391)

Note 2 During the period ended 30 June 2022 and 2021, other than Management fee was paid to the Manager, no other respective amounts were paid to the Manager or it's Connected Persons.

HAITONG CSI300 INDEX ETF
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STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (Unaudited)

For the period from 1 January 2022 to 30 June 2022

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB
Net assets attributable to unitholders at 1 January	176,758,856	205,500,279
Redemption of units	(15,821,500)	(10,071,300)
(Loss)/profit after tax and total comprehensive income/(loss) for the period	(16,389,731)	1,270,656
Net assets attributable to unitholders at 30 June	<u>144,547,625</u>	<u>196,699,635</u>
Number of units in issue		
	(Unaudited) For the period from 1 January 2022 to 30 June 2022 Units	(Unaudited) For the period from 1 January 2021 to 30 June 2021 Units
Units outstanding at the beginning of the period	10,000,000	11,000,000
Units issued	-	-
Units redeemed	(1,000,000)	(500,000)
Units outstanding at the end of the period	<u>9,000,000</u>	<u>10,500,000</u>

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STATEMENT OF CASH FLOWS (Unaudited)

For the period from 1 January 2022 to 30 June 2022

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB
CASH FLOWS FROM OPERATING ACTIVITIES		
(Loss)/profit before tax	(16,252,971)	1,419,406
Adjustments for:		
Dividend income	(1,363,511)	(1,476,044)
Interest income	(1,610)	(3,055)
Decrease in financial assets at fair value through profit or loss	32,755,453	8,555,909
(Increase)/decrease in prepayments and other receivables	(17,460)	3,817
Decrease in deposit reserve - China Exchange Clearing	-	380,800
Decrease in management fee payable	(22,481)	(4,312)
Increase in other payables and accruals	114,880	67,657
Cash flows from operations	15,212,300	8,944,178
Dividend received	1,363,511	1,476,044
Interest received	1,580	3,225
Tax paid	(136,760)	(148,750)
Net cash flows from operating activities	16,440,631	10,274,697
CASH FLOWS FROM FINANCING ACTIVITIES		
Payments on redemption of units	(15,821,500)	(10,071,300)
Net cash flows used in financing activities	(15,821,500)	(10,071,300)
NET INCREASE IN CASH AND CASH EQUIVALENTS	619,131	203,397
Cash and cash equivalents at the beginning of the period	1,089,618	1,582,316
CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD	1,708,749	1,785,713
ANALYSIS OF BALANCES OF CASH AND CASH EQUIVALENTS		
Cash at banks	1,708,749	1,785,713

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STATEMENT OF DISTRIBUTION (Unaudited)

For the period 1 January 2022 to 30 June 2022

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 1 January 2021 to 30 June 2021 RMB
Undistributed income at the beginning of period	-	-
(Loss)/profit after tax and total comprehensive income	(16,389,731)	1,270,656
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	16,282,633	4,040,620
Undistributed (loss)/income before distribution	(107,098)	5,311,276
Transfer to/(from) capital	107,098	(5,311,276)
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.

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INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities			
<u>China</u>			
360 Security Technology Inc	19,500	166,140	0.11
37 Interactive Entertainment	9,100	193,193	0.13
Advanced Micro-Fabrication Equipment Inc China	2,523	294,560	0.20
AECC Aviation Power Co Ltd	9,059	412,275	0.29
Agricultural Bank of China Ltd	217,800	657,756	0.46
Aier Eye Hospital Group Co Ltd	18,520	829,140	0.57
Air China Ltd	20,400	236,844	0.16
Aluminum Corporation of China Ltd	53,500	254,125	0.18
Anhui Conch Cement Co Ltd	16,404	578,733	0.40
Anhui Gujing Distillery Co Ltd	1,100	274,626	0.19
Anker Innovations Technology Co Ltd	1,100	72,952	0.05
Asymchem Laboratories Tian Jin Co Ltd	1,000	289,000	0.20
Autek China Inc	3,500	200,165	0.14
Avary Holding Shenzhen Co Ltd	4,800	145,008	0.10
AVIC Jonhon Optronic Technology Co Ltd	7,546	477,813	0.33
Avic Xi'An Aircraft Industry Group Co Ltd	9,400	284,726	0.20
Bank of Beijing Co Ltd	101,006	458,567	0.32
Bank of Chengdu Co Ltd	14,800	245,384	0.17
Bank of China Ltd	143,800	468,788	0.32
Bank of Communications Co Ltd	187,500	933,750	0.65
Bank of Hangzhou Co Ltd	20,200	302,596	0.21
Bank of Jiangsu Co Ltd	80,630	574,086	0.40
Bank of Nanjing Co Ltd	35,166	366,430	0.25
Bank of Ningbo Co Ltd	27,012	967,300	0.67
Bank of Shanghai Co Ltd	67,836	444,326	0.31
Baoshan Iron & Steel Co Ltd	60,748	365,703	0.25
Beijing Kingsoft Office Software Co Ltd	1,258	247,977	0.17
Beijing New Building Materials Public Ltd	6,900	238,878	0.17
Beijing Oriental Yuhong Waterproof Technology Co Ltd	13,750	707,713	0.49
Beijing Roborock Technology Co Ltd	200	123,340	0.09
Beijing Shanghai High Speed Railway Co Ltd	134,000	672,680	0.47
Beijing Tiantan Biological Products Corporation Ltd	4,700	114,116	0.08
Beijing Tongrentang Co Ltd	4,719	249,541	0.17
Beijing Wantai Biological Pharmacy Enterprise Co Ltd	1,250	194,125	0.13
Bloomage Biotechnology Corp Ltd	700	99,526	0.07
BOE Technology Group Co Ltd	255,980	1,008,561	0.70
BYD Co Ltd	6,206	2,069,639	1.43
Cathay Biotech Inc	853	95,365	0.07
CGN Power Co Ltd	80,500	225,400	0.16
Changchun High & New Technology Industries (Group) Inc	2,200	513,524	0.36
Changzhou Xingyu Automotive Lighting Systems Co Ltd	1,000	171,000	0.12
Chaozhou Three Circle Group Co Ltd	7,800	234,780	0.16
China CITIC Bank Corporation Ltd	20,938	99,456	0.07

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
China Coal Energy Co Ltd	12,500	129,750	0.09
China Communications Construction Co Ltd	24,000	222,720	0.15
China Construction Bank Corporation	45,800	277,548	0.19
China CSSC Holdings Ltd	12,200	231,556	0.16
China Eastern Airlines Corporation Ltd	37,400	205,326	0.14
China Energy Engineering Corp Ltd	88,500	209,745	0.15
China Everbright Bank Co Ltd	112,900	339,829	0.24
China Galaxy Securities Co Ltd	8,800	85,096	0.06
China Greatwall Technology Group Co Ltd	13,200	142,824	0.10
China International Capital Corp Ltd	4,000	177,960	0.12
China Jushi Co Ltd	16,372	285,037	0.20
China Life Insurance Co Ltd	11,353	352,851	0.24
China Longyuan Power Group Corp Ltd	1,000	21,760	0.02
China Merchants Bank Co Ltd	84,412	3,562,186	2.46
China Merchants Securities Co Ltd	25,320	364,861	0.25
China Merchants Shekou Industrial Zone Co Ltd	21,612	290,249	0.20
China Minsheng Banking Co Ltd	169,346	629,967	0.44
China National Chemical Engineering Co Ltd	25,000	235,250	0.16
China National Nuclear Power Co Ltd	64,300	441,098	0.31
China Northern Rare Earth (Group) High-Tech Co Ltd	14,850	522,126	0.36
China Oilfield Services Ltd	4,000	55,800	0.04
China Pacific Insurance Group Co Ltd	23,395	550,484	0.38
China Petroleum & Chemical Corporation	91,300	372,504	0.26
China Railway Group Ltd	70,030	429,984	0.30
China Railways Construction Corporation	31,400	248,060	0.17
China Resources Microelectronics Ltd	3,603	212,829	0.15
China Satellite Communications Co Ltd	3,000	33,930	0.02
China Shenhua Energy Co Ltd	22,513	749,683	0.52
China Shipbuilding Industry Co Ltd	77,752	288,460	0.20
China Southern Airlines Co Ltd	34,600	252,926	0.18
China State Construction Engineering Corporation Ltd	143,140	761,505	0.53
China Telecom Corp Ltd	37,100	138,383	0.10
China Three Gorges Renewables Group Co Ltd	58,600	368,594	0.26
China Tourism Group Duty Free Corp Ltd	6,644	1,547,587	1.07
China United Network Communications Ltd	126,823	438,808	0.30
China Vanke Co Ltd	46,416	951,528	0.66
China Yangtze Power Co Ltd	77,600	1,794,112	1.24
China Zheshang Bank Co Ltd	57,000	189,240	0.13
Chongqing Brewery Co Ltd	1,700	249,220	0.17
Chongqing Changan Automobile Co Ltd	33,904	587,217	0.41
Chongqing Zhifei Biological Products Co Ltd	5,500	610,555	0.42
Citic Pacific Special Steel Group Co Ltd	6,900	139,035	0.10
CITIC Securities Co Ltd	66,589	1,442,318	1.00

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
CMOC Group Ltd	48,233	276,375	0.19
CNGR Advanced Material Co Ltd Ord C Ny1 A	1,200	148,680	0.10
Contemporary Amperex Technology Co Ltd	9,500	5,073,000	3.51
COSCO SHIPPING Holdings Co Ltd	43,230	600,897	0.42
CRRC Corporation Ltd	82,970	431,444	0.30
CSC Financial Co Ltd	8,900	257,299	0.18
Daqin Railway Co Ltd	40,548	267,211	0.18
Dawning Information Industry Co Ltd	8,000	232,160	0.16
East Money Information Co Ltd	72,128	1,832,051	1.27
Eastroc Beverage Group Co Ltd	300	51,258	0.04
Ecovacs Robotics Co Ltd	1,600	195,024	0.13
Eve Energy Co Ltd	7,700	750,750	0.52
Everbright Securities Co Ltd	13,300	209,608	0.15
Faw Car Co Ltd	6,400	59,776	0.04
Flat Glass Group Co Ltd	3,500	133,350	0.09
Focus Media Information Technology Co Ltd	68,996	464,343	0.32
Foshan Haitian Flavouring & Food Co Ltd	9,535	861,583	0.60
Founder Securities Co Ltd	28,100	188,551	0.13
Foxconn Industrial Internet Co Ltd	27,100	266,664	0.18
Fuyao Glass Industry Group Co Ltd	10,908	456,063	0.32
Gan & Lee Pharmaceuticals Co Ltd	1,500	71,955	0.05
GD Power Development Co Ltd	60,900	238,119	0.16
Gemdale Corporation	18,500	248,640	0.17
GF Securities Co Ltd	20,213	377,983	0.26
Gigadevice Semiconductor Beijing Inc	4,536	645,065	0.45
Ginlong Technologies Co Ltd	1,000	213,000	0.15
Glodon Co Ltd	6,500	353,860	0.24
GoerTek Inc	16,300	547,680	0.38
Gongniu Group Co Ltd	500	76,455	0.05
Great Wall Motor Co Ltd	8,400	311,136	0.22
Gree Electric Appliances Inc of Zhuhai	32,314	1,089,628	0.75
Greenland Holdings Corporation Ltd	26,117	103,423	0.07
Guangdong Haid Group Co Ltd	5,700	342,057	0.24
Guangdong Kinlong Hardware Products Co Ltd	900	116,748	0.08
Guangdong Ly Intelligent Manufacturing Co Ltd	19,300	96,886	0.07
Guangzhou Automobile Group Co Ltd	15,040	229,210	0.16
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	4,777	150,905	0.10
Guangzhou Kingmed Diagnostics Group Co Ltd	1,900	156,845	0.11
Guangzhou Shiyuan Electronic Technology Co Ltd	2,300	173,236	0.12
Guangzhou Tinci Materials Technology Co Ltd	9,200	570,952	0.40
Guosen Securities Co Ltd	19,700	188,529	0.13
Guotai Junan Securities Co Ltd	30,800	468,160	0.32
Guoxuan High-Tech Co Ltd	6,800	310,080	0.21
Haitong Securities Co Ltd	65,847	645,959	0.45
Han's Laser Technology Industry Group Co Ltd	5,741	190,199	0.13

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Hangzhou First Applied Material Co Ltd	3,640	238,493	0.17
Hangzhou Hikvision Digital Technology Co Ltd	32,214	1,166,147	0.81
Hangzhou Silan Microelectronics Co Ltd	5,800	301,600	0.21
Hangzhou Tigermed Consulting Co Ltd	3,600	412,020	0.29
Henan Shuanghui Investment & Development Co Ltd	11,858	347,439	0.24
Hengli Petrochemical Co Ltd	14,420	320,701	0.22
Hengyi Petrochemical Co Ltd	15,060	158,281	0.11
Hithink Flush Information Network Co Ltd	1,500	144,225	0.10
Hongta Securities Co Ltd	6,390	58,341	0.04
Hoshine Silicon Industry Co Ltd	1,500	176,940	0.12
Hua Xia Bank Co Ltd	41,976	218,695	0.15
Huadong Medicine Co Ltd	5,949	268,657	0.19
Hualan Biological Engineering Inc	7,462	170,134	0.12
Huali Industrial Group Co Ltd	600	43,848	0.03
Huaneng Lancang River Hydropower Co Ltd	12,300	85,977	0.06
Huaneng Power International Inc	30,000	211,200	0.15
Huatai Securities Co Ltd	40,181	570,570	0.39
HUAYU Automotive Systems Co Ltd	10,738	246,974	0.17
Huizhou Desay Sv Automotive Co Ltd	1,900	281,200	0.19
Hundsun Electronic Co Ltd	8,015	348,973	0.24
iFLYTEK Co Ltd	12,664	522,010	0.36
Imeik Technology Development Co Ltd	600	360,006	0.25
Industrial and Commercial Bank of China Ltd	239,200	1,140,984	0.79
Industrial Bank Co Ltd	99,212	1,974,319	1.37
Industrial Securities Co Ltd	36,560	257,748	0.18
Ingenic Semiconductor Co Ltd	1,300	138,125	0.10
Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd	23,016	112,318	0.08
Inner Mongolia Yili Industrial Group Co Ltd	34,940	1,360,913	0.94
Inner Mongolian BaoTou Steel Union Co Ltd	155,520	365,472	0.25
Inspur Electronic Information Industry Co Ltd	6,900	182,712	0.13
Ja Solar Technology Co Ltd	6,440	508,116	0.35
Jafron Biomedical Co Ltd	3,300	167,937	0.12
Jiangsu Changjiang Electronics Technology Co Ltd	9,700	261,900	0.18
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	3,580	220,958	0.15
Jiangsu Hengrui Medicine Co Ltd	30,514	1,131,764	0.78
Jiangsu Wujiang China Eastern Silk Market Co Ltd	12,200	206,302	0.14
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	4,137	757,692	0.52
Jiangxi Copper Co Ltd	7,090	126,415	0.09
Jiangxi Ganfeng Lithium Co Ltd	5,450	810,415	0.56
King's Luck Brewery	4,300	219,300	0.15
Kweichow Moutai Co Ltd	4,277	8,746,465	6.05
Lens Technology Co Ltd	13,549	149,987	0.10
Lepu Medical Technology	8,600	159,702	0.11
Lomon Billions Group Co Ltd	9,700	194,485	0.13

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
LONGi Green Energy Technology Co Ltd	41,373	2,756,683	1.91
Luxshare Precision Industry Co Ltd	33,879	1,144,771	0.79
Luzhou Laojiao Co Ltd	5,033	1,240,836	0.86
Mango Excellent Media Co Ltd	5,120	170,803	0.12
Maxscend Microelectronics Co Ltd	2,240	302,400	0.21
Metallurgical Corporation of China Ltd	48,700	170,450	0.12
Midea Group Co Ltd	33,390	2,016,422	1.39
Montage Technology Co Ltd	3,000	181,740	0.13
Muyuan Foodstuff Co Ltd	18,150	1,003,150	0.69
NARI Technology Development Co Ltd	22,793	615,411	0.43
National Silicon Industry Group Co Ltd	7,425	170,627	0.12
Naura Technology Group Co Ltd	1,800	498,816	0.35
New China Life Insurance Co Ltd	5,732	184,513	0.13
New Hope Liuhe Co Ltd	15,400	235,620	0.16
Ningbo Ronbay New Energy Technology Co Ltd	1,834	237,393	0.16
Ningxia Baofeng Energy Group Co Ltd	15,000	219,750	0.15
OPPEIN Home Group Inc	1,240	186,843	0.13
Orient Securities Co Ltd	35,716	364,660	0.25
People's Insurance Co Group of China Ltd/The	21,800	110,308	0.08
PetroChina Co Ltd	66,334	351,570	0.24
Pharmaron Beijing Co Ltd	3,450	328,509	0.23
Ping An Bank Co Ltd	66,176	991,316	0.69
Ping An Insurance (Group) Co of China Ltd	73,892	3,450,017	2.39
Poly Developments and Holdings Group Co Ltd	49,000	855,540	0.59
Postal Savings Bank Of China Co Ltd	74,200	399,938	0.28
Power Construction Corporation of China	52,200	410,814	0.28
Qi An Xin Technology Group Inc	1,800	100,440	0.07
Qingdao Haier Co Ltd	25,846	709,731	0.49
Qinghai Salt Lake Potash Co Ltd	29,700	889,812	0.62
Rongsheng Petro Chemical Co Ltd	20,750	319,343	0.22
S F Holding Co Ltd	13,400	747,854	0.52
SAIC Motor Corporation Ltd	31,885	567,872	0.39
Sangfor Technologies Inc	1,700	176,426	0.12
Sany Heavy Industry Co Ltd	40,532	772,540	0.53
Satellite Chemical Co Ltd	8,200	211,970	0.15
SDIC Capital Co Ltd	17,560	111,682	0.08
SDIC Power Holdings Co Ltd	20,320	213,360	0.15
Seazen Holdings Co Ltd	6,200	157,666	0.11
Semiconductor Manufacturing International Corporation	13,227	597,464	0.41
SG Micro Corp	1,650	300,333	0.21
Shaanxi Coal Industry Co Ltd	26,500	561,270	0.39
Shandong Gold Mining Co Ltd	12,309	228,455	0.16
Shandong Hualu Hengsheng Chemical Co Ltd	10,100	294,920	0.20
Shandong Linglong Tyre Co Ltd	4,100	104,017	0.07
Shandong Nanshan Aluminum Co Ltd	48,900	180,441	0.12

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Shanghai Bairun Investment Holding Group Co Ltd	3,640	109,346	0.08
Shanghai Baosight Software Co Ltd	3,080	168,168	0.12
Shanghai Fosun Pharmaceutical (Group) Co Ltd	8,272	364,712	0.25
Shanghai International Airport Co Ltd	6,528	370,138	0.26
Shanghai International Port Group Co Ltd	22,220	129,543	0.09
Shanghai M&G Stationery Inc	2,500	140,200	0.10
Shanghai Pudong Development Bank Co Ltd	80,137	641,897	0.44
Shanghai Putailai New Energy Technology Co Ltd	4,700	396,680	0.27
Shanghai RAAS Blood Products Co Ltd	27,558	163,419	0.11
Shanghai Rural Commercial Bank Co Ltd	6,600	41,382	0.03
Shanghai Yuyuan Tourist Mart Group Co Ltd	10,600	100,064	0.07
Shanxi Xinghuacun Fen Wine Factory Co Ltd	3,380	1,097,824	0.76
Shengyi Technology Co Ltd	7,900	134,221	0.09
Shennan Circuits Co Ltd	1,420	133,068	0.09
Shenwan Hongyuan Group Co Ltd	61,468	263,698	0.18
Shenzhen Huiding Technology Co Ltd	1,600	99,088	0.07
Shenzhen Inovance Technology Co Ltd	12,597	829,764	0.57
Shenzhen Kangtai Biological Products Co Ltd	4,540	205,117	0.14
Shenzhen Mindray Bio Medical Electronics Co Ltd	3,300	1,033,560	0.71
Shenzhen Overseas Chinese Town Co Ltd	27,998	181,707	0.13
Shenzhen Transsion Holdings Co Ltd	1,641	146,426	0.10
Spring Airlines Co Ltd	2,500	145,875	0.10
Starpower Semiconductor Ltd	500	192,950	0.13
Sungrow Power Supply Co Ltd	7,100	697,575	0.48
Sunwoda Electronic Co Ltd	8,200	259,120	0.18
Suzhou Maxwell Technologies Co Ltd	500	245,450	0.17
TBEA Co Ltd	25,900	709,401	0.49
TCL Technology Group Corporation	95,700	458,403	0.32
TCL Zhonghuan Renewable Energy Tech Nology Co Ltd	15,400	906,906	0.63
Thunder Software Technology Go Ltd	2,300	300,104	0.21
Tianqi Lithium Industries Inc	7,100	886,080	0.61
Tongwei Co Ltd	18,400	1,101,424	0.76
Topchoice Medical Corporation	1,500	261,660	0.18
Trina Solar Co Ltd	7,395	482,524	0.33
Tsinghua Unisplendour Co Ltd	9,728	188,723	0.13
Tsingtao Brewery Co Ltd	2,400	249,408	0.17
Unigroup Guoxin Microelectronics Co Ltd	2,900	550,188	0.38
Walvax Biotechnology Co Ltd	10,900	527,451	0.36
WanHua Chemical Group Co Ltd	10,747	1,042,352	0.72
Weichai Power Co Ltd	37,048	461,989	0.32
Wens Foodstuffs Group Co Ltd	34,660	737,911	0.51
Will Semiconductor Ltd	3,600	622,908	0.43
Wuhan Guide Infrared Co Ltd	8,968	115,418	0.08
Wingtech Technology Co Ltd	5,100	434,061	0.30
Wuliangye Yibin Co Ltd	13,279	2,681,428	1.85

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
<u>China</u> (continued)			
Wuxi Apptec Co Ltd	13,998	1,455,652	1.01
Wuxi Lead Intelligent Equipment Co Ltd	7,500	473,850	0.33
Wuxi Shangji Automation Co Ltd	1,300	202,787	0.14
XCMG Construction Machinery Co Ltd	37,400	201,586	0.14
Xinjiang Goldwind Science & Technology Co Ltd	18,860	279,128	0.19
Xinjiang Tianshan Cement Co Ltd	4,100	50,430	0.03
Yankuang Energy Group Co Ltd	6,200	244,776	0.17
Yaxia Automobile Corporation	12,600	72,954	0.05
Yealink Network Technology Corp Ltd	2,500	190,375	0.13
Yihai Kerry Arawana Holdings Co Ltd	4,100	221,482	0.15
Yonyou Network Technology Co Ltd	11,717	254,376	0.18
Yunda Holdings Co Ltd	9,925	169,321	0.12
Yunnan Baiyao Group Co Ltd	4,900	295,911	0.20
Yunnan Botanee Bio-Technology Group Co Ltd	600	130,518	0.09
Yunnan Energy New Material Co Ltd	3,700	926,665	0.64
Zangge Holding Company Ltd	3,200	105,408	0.07
Zhangzhou Pientzehuang Pharmaceutical Co Ltd	2,056	733,437	0.51
Zhejiang Century Huatong Group Co Ltd	30,543	147,217	0.10
Zhejiang CHINT Electrics Co Ltd	7,300	261,194	0.18
Zhejiang Dahua Technology Co Ltd	12,310	202,130	0.14
Zhejiang Huafeng Spandex Co Ltd	10,200	86,088	0.06
Zhejiang Huayou Cobalt Co Ltd	8,630	825,201	0.57
Zhejiang Jingsheng Mechanical & Electrical Co Ltd	4,400	297,396	0.21
Zhejiang Longsheng Group Co Ltd	17,766	180,858	0.13
Zhejiang NHU Co Ltd	12,672	289,048	0.20
Zhejiang Sanhua Intelligent Controls Co Ltd	12,285	337,592	0.23
Zhejiang Supor Cookware Co Ltd	1,100	61,974	0.04
Zheshang Securities Co Ltd	13,200	150,216	0.10
Zhonghang Heibao Co Ltd	5,320	321,594	0.22
Zhongjin Gold Co Ltd	19,811	146,403	0.10
Zhongtai Securities Co Ltd	19,000	145,350	0.10
Zijin Mining Group Co Ltd	98,400	918,072	0.64
Zoomlion Heavy Industry Science & Technology Co Ltd	33,869	208,633	0.14
ZTE Corporation	21,671	553,261	0.38
<u>HONG KONG</u>			
China Mobile Ltd	3,100	187,550	0.13
Total investments, at fair value		143,401,625	99.21
Total investments, at cost		126,658,865	

HAITONG CSI300 INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities					
China					
360 Security Technology Inc	22,600	-	(3,100)	-	19,500
37 Interactive Entertainment	10,500	-	(1,400)	-	9,100
Advanced Micro-Fabrication Equipment Inc China	2,000	523	-	-	2,523
AECC Aviation Power Co Ltd	10,559	-	(1,500)	-	9,059
Agricultural Bank of China Ltd	278,300	-	(60,500)	-	217,800
Aier Eye Hospital Group Co Ltd	21,420	-	(2,900)	-	18,520
Air China Ltd	23,700	-	(3,300)	-	20,400
Aluminum Corporation of China Ltd	62,200	-	(8,700)	-	53,500
Anhui Conch Cement Co Ltd	19,004	-	(2,600)	-	16,404
Anhui Gujing Distillery Co Ltd	1,000	100	-	-	1,100
Anker Innovations Technology Co Ltd	1,300	-	(200)	-	1,100
Asymchem Laboratories Tian Jin Co Ltd	1,200	-	(200)	-	1,000
Autek China Inc	4,000	-	(500)	-	3,500
Autobio Diagnostics Co Ltd	1,890	-	(1,890)	-	-
Avary Holding Shenzhen Co Ltd	5,500	-	(700)	-	4,800
AVIC Jonhon Optron Technology Co Ltd	4,390	1,400	(400)	2,156	7,546
Avic Xi'An Aircraft Industry Group Co Ltd	11,000	-	(1,600)	-	9,400
Bank of Beijing Co Ltd	117,306	-	(16,300)	-	101,006
Bank of Chengdu Co Ltd	17,200	-	(2,400)	-	14,800
Bank Of Chengdu Co Ltd Nil Paid Rights 03/03/2022	-	-	(36,000)	36,000	-
Bank Of China Ltd	167,000	-	(23,200)	-	143,800
Bank of Communications Co Ltd	217,700	-	(30,200)	-	187,500
Bank Of Hangzhou Co Ltd	23,500	-	(3,300)	-	20,200
Bank of Jiangsu Co Ltd	93,630	-	(13,000)	-	80,630
Bank of Nanjing Co Ltd	39,666	-	(4,500)	-	35,166
Bank of Ningbo Co Ltd	31,412	-	(4,400)	-	27,012
Bank of Shanghai Co Ltd	78,836	-	(11,000)	-	67,836
Baoshan Iron & Steel Co Ltd	70,548	-	(9,800)	-	60,748
Beijing Kingsoft Office Software Co Ltd	1,500	-	(242)	-	1,258
Beijing New Building Materials Public Ltd	8,000	-	(1,100)	-	6,900
Beijing Oriental Yuhong Waterproof Technology Co Ltd	13,950	1,200	(1,400)	-	13,750
Beijing Roborock Technology Co Ltd	200	-	-	-	200
Beijing Shanghai High Speed Railway Co Ltd	155,700	-	(21,700)	-	134,000
Beijing Tiantan Biological Products Corporation Ltd	5,400	-	(700)	-	4,700

HAITONG CSI300 INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Beijing Tongrentang Co Ltd	5,419	-	(700)	-	4,719
Beijing Wantai Biological Pharmacy Enterprise Co Ltd	1,000	-	(200)	450	1,250
Betta Pharmaceuticals Co Ltd	2,000	-	(2,000)	-	-
BGI Genomics Co Ltd	2,000	-	(2,000)	-	-
Bloomage Biotechnology Corp Ltd	700	-	-	-	700
BOC International China Co Ltd	11,000	-	(11,000)	-	-
BOE Technology Group Co Ltd	237,780	42,000	(23,800)	-	255,980
BYD Co Ltd	7,206	-	(1,000)	-	6,206
Caitong Securities Co Ltd	19,900	5,370	(25,270)	-	-
Cathay Biotech Inc	-	853	-	-	853
CGN Power Co Ltd	93,500	-	(13,000)	-	80,500
Changchun High & New Technology Industries (Group) Inc	2,600	-	(400)	-	2,200
Changjiang Securities Co Ltd	30,648	-	(30,648)	-	-
Changzhou Xingyu Automotive Lighting Systems Co Ltd	1,100	100	(200)	-	1,000
Chaozhou Three Circle Group Co Ltd	10,100	-	(2,300)	-	7,800
China CITIC Bank Corporation Ltd	24,238	-	(3,300)	-	20,938
China Coal Energy Co Ltd	14,500	-	(2,000)	-	12,500
China Communications Construction Co Ltd	27,900	-	(3,900)	-	24,000
China Construction Bank Corporation	53,200	-	(7,400)	-	45,800
China CSSC Holdings Ltd	14,200	-	(2,000)	-	12,200
China Eastern Airlines Corporation Ltd	43,400	-	(6,000)	-	37,400
China Energy Engineering Corp Ltd	102,800	-	(14,300)	-	88,500
China Everbright Bank Co Ltd	131,100	-	(18,200)	-	112,900
China Galaxy Securities Co Ltd	10,200	-	(1,400)	-	8,800
China Galaxy Securities Co Ltd Nil Paid Rights 24/03/2022	-	-	(11,000)	11,000	-
China Galaxy Securities Co Ltd Rt Nil Paid Rights 08/04/2022	-	-	(5,370)	5,370	-
China Greatwall Technology Group Co Ltd	14,000	800	(1,600)	-	13,200
China International Capital Corp Ltd	2,500	1,700	(200)	-	4,000
China Jushi Co Ltd	19,072	-	(2,700)	-	16,372
China Life Insurance Co Ltd	13,153	-	(1,800)	-	11,353
China Longyuan Power Group Corp Ltd	-	1,000	-	-	1,000
China Merchants Bank Co Ltd	98,112	-	(13,700)	-	84,412
China Merchants Securities Co Ltd	29,420	-	(4,100)	-	25,320
China Merchants Shekou Industrial Zone Co Ltd	25,112	-	(3,500)	-	21,612
China Minsheng Banking Co Ltd	196,746	-	(27,400)	-	169,346

HAITONG CSI300 INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
China National Chemical Engineering Co Ltd	-	25,000	-	-	25,000
China National Nuclear Power Co Ltd	55,500	15,300	(6,500)	-	64,300
China Northern Rare Earth (Group) High-Tech Co Ltd	17,250	-	(2,400)	-	14,850
China Oilfield Services Ltd	4,700	-	(700)	-	4,000
China Pacific Insurance Group Co Ltd	27,095	-	(3,700)	-	23,395
China Petroleum & Chemical Corporation	106,000	-	(14,700)	-	91,300
China Railway Group Ltd	80,730	-	(10,700)	-	70,030
China Railway Signal & Communication Corp Ltd	20,500	-	(20,500)	-	-
China Railways Construction Corporation	36,500	-	(5,100)	-	31,400
China Resources Microelectronics Ltd	2,100	1,903	(400)	-	3,603
China Satellite Communications Co Ltd	3,500	-	(500)	-	3,000
China Shenhua Energy Co Ltd	26,113	-	(3,600)	-	22,513
China Shipbuilding Industry Co Ltd	90,352	-	(12,600)	-	77,752
China Southern Airlines Co Ltd	40,200	-	(5,600)	-	34,600
China State Construction Engineering Corporation Ltd	166,240	-	(23,100)	-	143,140
China Telecom Corp Ltd	36,900	3,900	(3,700)	-	37,100
China Three Gorges Renewables Group Co Ltd	67,900	-	(9,300)	-	58,600
China Tourism Group Duty Free Corp Ltd	7,744	-	(1,100)	-	6,644
China United Network Communications Ltd	147,323	-	(20,500)	-	126,823
China Vanke Co Ltd	53,916	-	(7,500)	-	46,416
China Yangtze Power Co Ltd	89,900	-	(12,300)	-	77,600
China Zheshang Bank Co Ltd	66,200	-	(9,200)	-	57,000
Chongqing Brewery Co Ltd	1,900	-	(200)	-	1,700
Chongqing Changan Automobile Co Ltd	30,180	-	(4,100)	7,824	33,904
Chongqing Zhifei Biological Products Co Ltd	6,300	-	(800)	-	5,500
Citic Pacific Special Steel Group Co Ltd Nil Paid Rights 25/02/2022	-	-	(7,500)	7,500	-
Citic Pacific Special Steel Group Co Ltd	8,000	-	(1,100)	-	6,900
CITIC Securities Co Ltd	67,556	10,133	(11,100)	-	66,589
Citic Securities Nil Paid Rights 25/01/2022	-	-	(10,133)	10,133	-
CMOC Group Ltd	56,033	-	(7,800)	-	48,233

HAITONG CSI300 INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
CNGR Advanced Material Co Ltd Ord C Ny1 A	-	1,200	-	-	1,200
Contemporary Ampere Technology Co Ltd	11,100	-	(1,600)	-	9,500
COSCO SHIPPING Holdings Co Ltd	50,130	-	(6,900)	-	43,230
CRRC Corp Ltd A Shr Ord Cny1	96,370	-	(13,400)	-	82,970
CSC Financial Co Ltd A Shs Ord Cny1	10,300	-	(1,400)	-	8,900
Daqin Railway Co Ltd	47,148	-	(6,600)	-	40,548
Dashenlin Pharmaceutical Group Co Ltd	2,500	-	(2,500)	-	-
Dawning Information Industry Co Ltd	9,300	-	(1,300)	-	8,000
East Money Information Co Ltd	65,573	1,600	(6,800)	11,755	72,128
Eastroc Beverage Group Co Ltd	300	-	-	-	300
Ecovacs Robotics Co Ltd	1,800	-	(200)	-	1,600
Eve Energy Co Ltd	9,000	-	(1,300)	-	7,700
Everbright Securities Co Ltd	15,500	-	(2,200)	-	13,300
Faw Car Co Ltd	7,400	-	(1,000)	-	6,400
Flat Glass Group Co Ltd	4,000	-	(500)	-	3,500
Focus Media Information Technology Co Ltd	80,096	-	(11,100)	-	68,996
Foshan Haitian Flavouring & Food Co Ltd	10,032	-	(1,400)	903	9,535
Founder Securities Co Ltd	32,600	-	(4,500)	-	28,100
Foxconn Industrial Internet Co Ltd	31,500	-	(4,400)	-	27,100
Focus Media Information Technology Co Ltd	80,096	-	(11,100)	-	68,996
Fuyao Glass Industry Group Co Ltd	11,108	1,000	(1,200)	-	10,908
Gan & Lee Pharmaceuticals Co Ltd	1,300	400	(200)	-	1,500
GD Power Development Co Ltd	70,700	-	(9,800)	-	60,900
Gemdale Corp	17,900	2,400	(1,800)	-	18,500
GF Securities Co Ltd	23,413	-	(3,200)	-	20,213
Gigadevice Semiconductor Beijing Inc	4,236	700	(400)	-	4,536
Ginlong Technologies Co Ltd	-	1,000	-	-	1,000
Glodon Co Ltd	7,500	-	(1,000)	-	6,500
Goertek Inc	19,000	-	(2,700)	-	16,300
Gongniu Group Co Ltd	600	-	(100)	-	500
Great Wall Motor Co Ltd	9,700	-	(1,300)	-	8,400
Gree Electric Appliances Inc of Zhuhai	37,514	-	(5,200)	-	32,314
Greenland Holdings Corporation Ltd	30,417	-	(4,300)	-	26,117
Guangdong Haid Group Co Ltd	6,600	-	(900)	-	5,700
Guangdong Kinlong Hardware Products Co Ltd	1,000	100	(200)	-	900

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Guangdong Ly Intelligent Manufacturing Co Ltd	22,400	-	(3,100)	-	19,300
Guangzhou Automobile Group Co Ltd	17,240	-	(2,200)	-	15,040
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	5,577	-	(800)	-	4,777
Guangzhou Kingmed Diagnostics Group Co Ltd	2,200	-	(300)	-	1,900
Guangzhou Shiyuan Electronic Technology Co Ltd	2,600	-	(300)	-	2,300
Guangzhou Tinci Materials Technology Co Ltd	4,500	1,000	(400)	4,100	9,200
Guosen Securities Co Ltd	22,900	-	(3,200)	-	19,700
Guotai Junan Securities Co Ltd	35,700	-	(4,900)	-	30,800
Guoxuan High-Tech Co Ltd	-	6,800	-	-	6,800
Haitong Securities Co Ltd	76,547	-	(10,700)	-	65,847
Han's Laser Technology Industry Group Co Ltd	6,741	-	(1,000)	-	5,741
Hangzhou First Applied Material Co Ltd	3,000	-	(400)	1,040	3,640
Hangzhou Hikvision Digital Technology Co Ltd	37,014	-	(4,800)	-	32,214
Hangzhou Silan Microelectronics Co Ltd	-	5,800	-	-	5,800
Hangzhou Tigermed Consulting Co Ltd	4,200	-	(600)	-	3,600
Henan Shuanghui Investment & Development Co Ltd	13,758	-	(1,900)	-	11,858
Hengli Petrochemical Co Ltd	16,720	-	(2,300)	-	14,420
Hengyi Petrochemical Co Ltd	17,460	-	(2,400)	-	15,060
Hithink Flush Information Network Co Ltd	1,700	-	(200)	-	1,500
Hongta Securities Co Ltd	7,490	-	(1,100)	-	6,390
Hoshine Silicon Industry Co Ltd	1,300	400	(200)	-	1,500
Huadong Medicine Co Ltd	6,949	-	(1,000)	-	5,949
Hualan Biological Engineering Inc	8,662	-	(1,200)	-	7,462
Huali Industrial Group Co Ltd	-	600	-	-	600
Huaneng Lancang River Hydropower Co Ltd	14,300	-	(2,000)	-	12,300
Huaneng Power International Inc	34,900	-	(4,900)	-	30,000
Huatai Securities Co Ltd	40,781	3,400	(4,000)	-	40,181
Huaxia Bank Co Ltd	48,776	-	(6,800)	-	41,976
HUAYU Automotive Systems Co Ltd	12,538	-	(1,800)	-	10,738
Huizhou Desay Sv Automotive Co Ltd	-	1,900	-	-	1,900
Humanwell Healthcare Group Co Ltd	7,800	-	(7,800)	-	-

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Hundsun Electronic Co Ltd	9,315	-	(1,300)	-	8,015
Iflytek Co Ltd	14,564	-	(1,900)	-	12,664
Imeik Technology Development Co Ltd	700	-	(100)	-	600
Industrial and Commercial Bank of China Ltd	277,800	-	(38,600)	-	239,200
Industrial Bank Co Ltd	115,212	-	(16,000)	-	99,212
Industrial Securities Co Ltd	42,460	-	(5,900)	-	36,560
Ingenic Semiconductor Co Ltd	-	1,300	-	-	1,300
Inner Mongolia Junzheng Energy And Chemical Group Co Ltd	26,716	-	(3,700)	-	23,016
Inner Mongolia Yili Industrial Group Co Ltd	48,240	5,700	(19,000)	-	34,940
Inner Mongolian BaoTou Steel Union Co Ltd	180,620	-	(25,100)	-	155,520
Inspur Electronic Information Industry Co Ltd	8,100	-	(1,200)	-	6,900
Ja Solar Technology Co Ltd	5,100	100	(600)	1,840	6,440
Jafron Biomedical Co Ltd	3,800	-	(500)	-	3,300
Jiangsu Changjiang Electronics Technology Co Ltd	9,900	800	(1,000)	-	9,700
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	4,180	-	(600)	-	3,580
Jiangsu Hengrui Medicine Co Ltd	35,514	-	(5,000)	-	30,514
Jiangsu Wujiang China Eastern Silk Market Co Ltd	11,500	2,100	(1,400)	-	12,200
Jiangsu Yanghe Brewery Joint- Stock Co Ltd	4,737	-	(600)	-	4,137
Jiangxi Copper Co Ltd	8,190	-	(1,100)	-	7,090
Jiangxi Ganfeng Lithium Co Ltd	6,350	-	(900)	-	5,450
Jiangxi Zhengbang Technology Co Ltd	12,500	-	(12,500)	-	-
Jonjee High Tech	4,400	-	(4,400)	-	-
Juewei Food Co Ltd	2,900	-	(2,900)	-	-
Kingfa Sci. & Tech. Co Ltd	14,300	-	(14,300)	-	-
Kings Luck	5,000	-	(700)	-	4,300
Kweichow Moutai Co Ltd	4,977	-	(700)	-	4,277
LB Group Co Ltd	9,400	1,300	(1,000)	-	9,700
Lens Technology Co Ltd	15,749	-	(2,200)	-	13,549
Lepu Medical Technology	10,000	-	(1,400)	-	8,600
Longi 'A' Rights Nil Paid Rights 05/01/2022	-	-	(44,000)	44,000	-
LONGi Green Energy Technology Co Ltd	34,309	-	(5,300)	12,364	41,373
Luxshare Precision Industry Co Ltd	39,079	-	(5,200)	-	33,879
Luzhou Laojiao Co Ltd	5,833	-	(800)	-	5,033
Mango Excellent Media Co Ltd	5,920	-	(800)	-	5,120

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	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Maxscend Microelectronics Co Ltd	1,900	-	(500)	840	2,240
Meinian Onehealth Healthcare Holdings Co Ltd	21,760	-	(21,760)	-	-
Metallurgical Corporation of China Ltd	56,600	-	(7,900)	-	48,700
Midea Group Co Ltd	38,690	-	(5,300)	-	33,390
Montage Technology Co Ltd	3,600	-	(600)	-	3,000
Muyuan Foodstuff Co Ltd	20,850	-	(2,700)	-	18,150
Nanjing Securities Co Ltd	17,500	-	(17,500)	-	-
NARI Technology Development Co Ltd	21,994	-	(3,000)	3,799	22,793
National Silicon Industry Group Co Ltd	5,900	2,144	(619)	-	7,425
Naura Technology Group Co Ltd	2,100	-	(300)	-	1,800
New China Life Insurance Co Ltd	6,632	-	(900)	-	5,732
New Hope Liuhe Co Ltd	17,900	-	(2,500)	-	15,400
Ningbo Ronbay New Energy Technology Co Ltd	-	1,834	-	-	1,834
Ningxia Baofeng Energy Group Co Ltd	17,400	-	(2,400)	-	15,000
OPPEIN Home Group Inc	1,440	-	(200)	-	1,240
Orient Securities Co Ltd	33,100	8,316	(5,700)	-	35,716
Orient Securities Company Ltd Nil Paid Rights 27/04/2022	-	-	(8,316)	8,316	-
People's Insurance Co Group of China Ltd/The	22,500	1,500	(2,200)	-	21,800
Perfect World Co Ltd	9,200	-	(9,200)	-	-
Petrochina Co Ltd	77,034	-	(10,700)	-	66,334
Pharmaron Beijing Co Ltd	2,100	400	(200)	1,150	3,450
Ping An Bank Co Ltd	76,876	-	(10,700)	-	66,176
Ping An Insurance (Group) Co of China Ltd	85,892	-	(12,000)	-	73,892
Poly Developments and Holdings Group Co Ltd	56,900	-	(7,900)	-	49,000
Postal Savings Bank Of China Co Ltd	86,200	-	(12,000)	-	74,200
Power Construction Corporation of China	60,600	-	(8,400)	-	52,200
Pri F Huayou Cobalt Cb Nil Paid 24/02/2022 Rights	-	-	(46,000)	46,000	-
Prio For Tongwei Conv Bond Rights Nil Paid 24/02/2022	-	-	(54,000)	54,000	-
Qi An Xin Technology Group Inc	2,200	-	(400)	-	1,800
Qingdao Haier Co Ltd	29,946	-	(4,100)	-	25,846
Qinghai Salt Lake Potash Co Ltd	-	29,700	-	-	29,700

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	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Rongsheng Petro Chemical Co Ltd	24,050	-	(3,300)	-	20,750
S F Holding Co Ltd	15,600	-	(2,200)	-	13,400
SAIC Motor Corp Ltd	36,985	-	(5,100)	-	31,885
Sangfor Technologies Inc	-	1,700	-	-	1,700
Sany Heavy Industry Co Ltd	47,132	-	(6,600)	-	40,532
Satellite Chemical Co Ltd	-	8,200	-	-	8,200
SDIC Capital Co	20,360	-	(2,800)	-	17,560
SDIC Power Holdings Co Ltd	22,120	600	(2,400)	-	20,320
Seazen Holdings Co Ltd	7,200	-	(1,000)	-	6,200
Semiconductor Manufacturing International Corporation	15,400	-	(2,173)	-	13,227
SG Micro Corp	-	1,100	-	550	1,650
Shaanxi Coal Industry Co Ltd	30,700	-	(4,200)	-	26,500
Shandong Gold Mining Co Ltd	14,309	-	(2,000)	-	12,309
Shandong Hualu Hengsheng Chemical Co Ltd	11,700	-	(1,600)	-	10,100
Shandong Intco Medical Products Co Ltd	3,050	-	(3,050)	-	-
Shandong Linglong Tyre Co Ltd	5,400	-	(1,300)	-	4,100
Shandong Nanshan Aluminum Co Ltd	-	48,900	-	-	48,900
Shanghai Bairun Investment Holding Group Co Ltd	3,000	-	(400)	1,040	3,640
Shanghai Baosight Software Co Ltd	2,680	600	(200)	-	3,080
Shanghai Fosun Pharmaceutical (Group) Co Ltd	9,572	-	(1,300)	-	8,272
Shanghai International Airport Co Ltd	7,628	-	(1,100)	-	6,528
Shanghai International Port Group Co Ltd	27,720	-	(5,500)	-	22,220
Shanghai Lingang Holdings Corp Ltd	7,560	-	(7,560)	-	-
Shanghai M&G Stationery Inc	2,900	-	(400)	-	2,500
Shanghai Pharmaceutical Co Ltd	9,164	-	(9,164)	-	-
Shanghai Pudong Development Bank Co Ltd	93,037	-	(12,900)	-	80,137
Shanghai Putailai New Energy Technology Co Ltd	2,800	-	(700)	2,600	4,700
Shanghai RAAS Blood Products Co Ltd	32,058	-	(4,500)	-	27,558
Shanghai Rural Commercial Bank Co Ltd	-	6,600	-	-	6,600
Shanghai Yuyuan Tourist Mart Group Co Ltd	12,300	-	(1,700)	-	10,600
Shanxi Xinghuacun Fen Wine Factory Co Ltd	3,880	-	(500)	-	3,380
Shengyi Technology Co Ltd	9,200	-	(1,300)	-	7,900

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	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Shennan Circuits Co Ltd	1,520	100	(200)	-	1,420
Shenwan Hongyuan Group Co Ltd	89,268	-	(27,800)	-	61,468
Shenzhen Huiding Technology Co Ltd	1,800	-	(200)	-	1,600
Shenzhen Inovance Technology Co Ltd	14,597	-	(2,000)	-	12,597
Shenzhen Kangtai Biological Products Co Ltd	3,300	-	(500)	1,740	4,540
Shenzhen Mindray Bio Medical Electronics Co Ltd	3,900	-	(600)	-	3,300
Shenzhen Overseas Chinese Town Co Ltd	32,498	-	(4,500)	-	27,998
Shenzhen Transsion Holdings Co Ltd	1,900	-	(259)	-	1,641
Sinolink Securities Co Ltd	19,186	-	(19,186)	-	-
Songcheng Performance Development Co Ltd	12,440	-	(12,440)	-	-
Spring Airlines Co Ltd	2,900	-	(400)	-	2,500
Starpower Semiconductor Ltd	-	500	-	-	500
Sungrow Power Supply Co Ltd	8,200	-	(1,100)	-	7,100
Suning Com Co Ltd	29,500	-	(29,500)	-	-
Sunwoda Electronic Co Ltd	-	8,200	-	-	8,200
Suzhou Maxwell Technologies Co Ltd	-	500	-	-	500
TBEA Co Ltd	-	25,900	-	-	25,900
TCL Technology Group Corporation	111,200	-	(15,500)	-	95,700
TCL Zhonghuan Renewable Energy Tech Nology Co Ltd	17,900	-	(2,500)	-	15,400
Thunder Software Technology Go Ltd	-	2,300	-	-	2,300
Tianfeng Securities Co Ltd	34,300	-	(34,300)	-	-
Tianqi Lithium Industries Inc	8,200	-	(1,100)	-	7,100
Tongwei Co Ltd	21,400	-	(3,000)	-	18,400
Topchoice Medical Corporation	1,800	-	(300)	-	1,500
Trina Solar Co Ltd	6,600	1,452	(657)	-	7,395
Tsinghua Unisplendour Co Ltd	11,328	-	(1,600)	-	9,728
Tsingtao Brewery Co Ltd	2,800	-	(400)	-	2,400
Unigroup Guoxin Microelectronics Co Ltd	3,400	-	(500)	-	2,900
Universal Scientific Industrial Co Ltd	5,300	-	(5,300)	-	-
Walvax Biotechnology Co Ltd	12,400	-	(1,500)	-	10,900
WanHua Chemical Group Co Ltd	12,447	-	(1,700)	-	10,747
Weichai Power Co Ltd	37,648	3,200	(3,800)	-	37,048
Wens Foodstuffs Group Co Ltd	35,260	3,000	(3,600)	-	34,660
Will Semiconductor Ltd	4,100	-	(500)	-	3,600
Wingtech Technology Co Ltd	5,900	-	(800)	-	5,100

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	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Winner Medical Co Ltd	700	-	(700)	-	-
Wuhan Guide Infrared Co Ltd	7,420	-	(1,100)	2,648	8,968
Wuliangye Yibin Co Ltd	15,379	-	(2,100)	-	13,279
Wuxi Apptec Co Ltd	16,298	-	(2,300)	-	13,998
Wuxi Lead Intelligent Equipment Co Ltd	8,700	-	(1,200)	-	7,500
Wuxi Shangji Automation Co Ltd	-	1,300	-	-	1,300
XCMG Construction Machinery Co Ltd	43,500	-	(6,100)	-	37,400
Xinjiang Goldwind Science & Technology Co Ltd	21,860	-	(3,000)	-	18,860
Xinjiang Tianshan Cement Co Ltd	-	4,100	-	-	4,100
Yankuang Energy Group Co Ltd	-	6,200	-	-	6,200
Yaxia Automobile Corporation	14,700	-	(2,100)	-	12,600
Yealink Network Technology Corp Ltd	2,900	-	(400)	-	2,500
Yifeng Pharmacy Chain Co Ltd	2,800	-	(2,800)	-	-
Yihai Kerry Arawana Holdings Co Ltd	3,400	1,100	(400)	-	4,100
Yonghui Superstores Co Ltd	28,724	-	(28,724)	-	-
Yonyou Network Technology Co Ltd	12,917	200	(1,400)	-	11,717
Yunda Holding Co Ltd	9,225	1,700	(1,000)	-	9,925
Yunnan Baiyao Group Co Ltd	4,043	-	(600)	1,457	4,900
Yunnan Botanee Bio-Technology Group Co Ltd	-	600	-	-	600
Yunnan Energy New Material Co Ltd	4,200	-	(500)	-	3,700
Zangge Holding Company Ltd	-	3,200	-	-	3,200
Zhangzhou Pientzhuang Pharmaceutical Co Ltd	2,356	-	(300)	-	2,056
Zhejiang Century Huatong Group Co Ltd	35,443	-	(4,900)	-	30,543
Zhejiang CHINT Electrics Co Ltd	8,500	-	(1,200)	-	7,300
Zhejiang Dahua Technology Co Ltd	14,210	-	(1,900)	-	12,310
Zhejiang Dingli Machinery Co Ltd	1,900	-	(1,900)	-	-
Zhejiang Huafeng Spandex Co Ltd	11,000	400	(1,200)	-	10,200
Zhejiang Huayou Cobalt Co Ltd	7,746	-	(1,200)	2,084	8,630
Zhejiang Jingsheng Mechanical & Electrical Co Ltd	5,100	-	(700)	-	4,400
Zhejiang Longsheng Group Co Ltd	20,666	-	(2,900)	-	17,766
Zhejiang Nhu Co Ltd	12,260	-	(1,800)	2,212	12,672
Zhejiang Sanhua Intelligent Controls Co Ltd	14,185	-	(1,900)	-	12,285
Zhejiang Supor Cookware Co Ltd	1,300	-	(200)	-	1,100
Zheshang Securities Co Ltd	12,300	2,100	(1,200)	-	13,200

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	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Zheshang Securities Co Ltd Nil Paid Rights 14/06/2022	-	-	(24,000)	24,000	-
Zhonghang Heibao Co Ltd	4,620	1,100	(400)	-	5,320
Zhongjin Gold Co Ltd	23,011	-	(3,200)	-	19,811
Zhongtai Securities Co Ltd	22,100	-	(3,100)	-	19,000
Zijin Mining Group Co Ltd	114,200	-	(15,800)	-	98,400
Zoomlion Heavy Industry Science And Technology Co Ltd	39,369	-	(5,500)	-	33,869
HONG KONG					
China Telecom Corp Ltd	36,900	3,900	(3,700)	-	37,100

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PERFORMANCE TABLE (unaudited)

30 June 2022

1. Net Asset Value

	Net asset value per unit RMB	Total net asset value RMB
30 June 2022	16.0608	144,547,625
31 December 2021	17.6759	176,758,856
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 2022 to 30 June 2022	17.5924	13.4926
Year ended 31 December 2021	20.7804	17.1264
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 2022	-9.22%	-9.14%	-13.02%
31 December 2021	-5.20%	-5.38%	-2.76%
31 December 2020	27.21%	26.38%	34.68%
31 December 2019	36.07%	34.80%	32.30%
31 December 2018	-25.31%	-25.35%	-29.17%
31 December 2017	21.78%	20.55%	30.04%
31 December 2016	-11.28%	-11.84%	-16.64%
31 December 2015	5.58%	6.87%	0.73%
31 December 2014 ¹	62.97%	62.46%	59.32%

¹Year of inception

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DISTRIBUTION DISCLOSURE (Unaudited)

For the period from 1 January 2022 to 30 June 2022

During the period from 1 January 2022 to 30 June 2022, there was no distribution paid by the Sub-Fund.

The distribution made by the Sub-Fund for the year ended 31 December 2021 is as follows:

	Date of ex-distribution	Date of payment	Distribution per unit RMB	Total distribution RMB
Interim Distribution on 10,000,000 units	29 July 2021	4 August 2021	0.08	800,000

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UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE

For the period from 1 January 2022 to 30 June 2022

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 2022.

During the period from 1 January 2022 to 30 June 2022, the CSI 300 Index decreased by 9.22% and the net asset value per unit of the Sub-Fund decreased by 9.14% for RMB Counter and decreased by 13.02% for HKD Counter respectively.

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REPORT ON INVESTMENT OVERWEIGHT (Unaudited)

For the period from 1 January 2022 to 30 June 2022

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 2022 to 30 June 2022.