

Unaudited Interim Report 2023

**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 2023 to 30 June 2023

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

CONTENTS

	Pages
MANAGEMENT AND ADMINISTRATION	1 – 2
REPORT OF THE MANAGER TO THE UNITHOLDERS	3
STATEMENT OF FINANCIAL POSITION (UNAUDITED)	4
STATEMENT OF PROFIT OR LOSS AND OTHER COMPREHENSIVE INCOME (UNAUDITED)	5 – 6
STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (UNAUDITED)	7
STATEMENT OF CASH FLOWS (UNAUDITED)	8
STATEMENT OF DISTRIBUTION (UNAUDITED)	9
INVESTMENT PORTFOLIO (UNAUDITED)	10 – 16
STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (UNAUDITED)	17 – 26
PERFORMANCE TABLE (UNAUDITED)	27
DISTRIBUTION DISCLOSURE (UNAUDITED)	28
UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE	29
REPORT ON INVESTMENT OVERWEIGHT (UNAUDITED)	30

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

MANAGEMENT AND ADMINISTRATION

Directors of the Manager

Sun Tong
Wang Shengzu
Yan Suping
Zhou Hongliang
Wang Zihao (Appointed at 2 June 2023)

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
27/F, One Taikoo Place
979 King's Road
Quarry Bay
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

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

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

REPORT OF THE MANAGER TO THE UNITHOLDERS

Market Review

Since the beginning of this year, the A-Share market has been in a state of tension between “high expectations” and “weak reality”, the CSI300 index surged 7.4% in January, however, it subsequently entered a general downtrend with occasional oscillations, resulting in a marginal decrease of 0.01% by the end of June. In the first half of 2023, the total transaction amount of A-share market was about 111.2 trillion yuan, which was 114.1 trillion yuan in the same period of last year. Sector performance varied widely, led by outsized gains in the CSI All Share Telecommunication Services sector with a +46.56% return. The All Share Information Technology sector also posted robust gains of +17.53%. In contrast, the worst two sectors were CSI All Share Consumer Staples (-12.05%) and All Shares Real Estate (-13.96%) with returns in the negative teens. The remaining sectors showed limited changes with single digit. Overall, a mixed performance with extremes at both ends.

In the first half of 2023, A-share IPO financing has led the world, with new capital market reforms and improved institutional openness. The registration-based IPO system has been implemented, and delisting mechanisms have been normalized. The multi-level capital market product system has been further improved, including the enrichment of stock index derivatives. Institutional opening up has been steadily improved and connectivity with domestic and overseas markets deepened. It is anticipated that these recent developments will have a favorable impact on the A-share market by bolstering investor confidence and catalyzing additional market development.

Portfolio Review

In the first half of 2023, Fund’s NAV per unit in RMB and HKD changed by -0.59% and -4.17% respectively. Meanwhile, the 6-month tracking difference between the Fund and Underlying Index is +0.16% in CNY price return; the rolling 1-year annual tracking error between the Fund and Underlying Index is +0.42% as of June 30 2023.

Market Outlook

Moving forward, we believe China has the potential to utilize external pressure as a catalyst for implementing long-term structural reforms, ultimately leading to the transformation of its economy. This transformation will be centered on driving sustainable growth through enhanced technological innovation and productivity gains. By improving economic quality and sustainability, Chinese companies may experience a boost in their return on equity and valuation multiples. Additionally, we have identified various investment themes in China that possess significant structural growth potential, including consumption upgrades, high-end manufacturing, and renewable energy development. Despite China's slowing economic growth and falling interest rates, we anticipate that high-quality companies with long-term growth potential will continue to maintain valuation premiums and outperform the market in the long run.

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

STATEMENT OF FINANCIAL POSITION (Unaudited)

As at 30 June 2023

	(Unaudited) As at 30 June 2023 RMB	(Audited) As at 31 December 2022 RMB
ASSETS		
Financial assets at fair value through profit or loss	95,765,108	110,502,982
Prepayments and other receivables	24,085	19,083
Cash and at banks	1,540,819	1,291,517
TOTAL ASSETS	97,330,012	111,813,582
LIABILITIES		
Management fee payable	47,724	55,455
Trustee fee payable	40,000	40,000
Other payables and accruals	394,989	379,244
TOTAL LIABILITIES	482,713	474,699
EQUITY		
Net assets attributable to unitholders	96,847,299	111,338,883
TOTAL LIABILITIES AND EQUITY	97,330,012	111,813,582
Number of units in issue	7,000,000	8,000,000
Net asset value per unit	13.8353	13.9174

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 2023 to 30 June 2023

	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB
INCOME		
Dividend income	1,192,064	1,363,511
Interest income	1,584	1,610
Other income	-	4,178
	<u>1,193,648</u>	<u>1,369,299</u>
EXPENSES		
Management fee ^{Note 2}	(334,214)	(431,054)
Trustee fee ^{Note 1}	(240,000)	(240,000)
Brokerage and other transaction fees ^{Note 1}	(29,924)	(40,459)
Legal and professional fee ^{Note 1}		
- Current	(18,448)	(35,479)
Auditor's remuneration	(118,216)	(110,228)
Registrar fee ^{Note 1}	(120)	(240)
Other expenses ^{Note 1}	(249,934)	(252,695)
	<u>(990,856)</u>	<u>(1,110,155)</u>
PROFIT BEFORE INVESTMENT GAIN/(LOSS) AND EXCHANGE DIFFERENCES	202,792	259,144
INVESTMENT GAIN/(LOSS) AND EXCHANGE DIFFERENCES		
Net realised losses on financial assets at fair value through profit or loss	(740,030)	(229,457)
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	392,209	(16,282,633)
Foreign exchange differences, net	(1)	(25)
	<u>(347,822)</u>	<u>(16,512,115)</u>
LOSS BEFORE TAX	(145,030)	(16,252,971)
Tax expense	(119,654)	(136,760)
LOSS AFTER TAX AND TOTAL COMPREHENSIVE INCOME	<u>(264,684)</u>	<u>(16,389,731)</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 2023 to 30 June 2023

Note 1 During the period ended 30 June 2023 and 2022, 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 2023 to 30 June 2023 RMB	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB
Brokerage and other transaction fees	(21,185)	(21,370)
Legal and professional fee	(18,448)	(35,239)
Other expenses	(15,298)	(14,786)

Note 2 During the period ended 30 June 2023 and 2022, other than Management fee was paid to the Manager, no other respective amounts were 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 2023 to 30 June 2023

	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB
Net assets attributable to unitholders at 1 January	111,338,883	176,758,856
Redemption of units	(14,226,900)	(15,821,500)
Loss after tax and total comprehensive income for the period	(264,684)	(16,389,731)
Net assets attributable to unitholders at 30 June	<u>96,847,299</u>	<u>144,547,625</u>
Number of units in issue		
	(Unaudited) For the period from 1 January 2023 to 30 June 2023 Units	(Unaudited) For the period from 1 January 2022 to 30 June 2022 Units
Units outstanding at the beginning of the period	8,000,000	10,000,000
Units redeemed	(1,000,000)	(1,000,000)
Units outstanding at the end of the period	<u>7,000,000</u>	<u>9,000,000</u>

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

STATEMENT OF CASH FLOWS (Unaudited)

For the period from 1 January 2023 to 30 June 2023

	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB
CASH FLOWS FROM OPERATING ACTIVITIES		
Loss before tax	(145,030)	(16,252,971)
Adjustments for:		
Dividend income	(1,192,064)	(1,363,511)
Interest income	(1,584)	(1,610)
Decrease in financial assets at fair value through profit or loss	14,737,875	32,755,453
Increase in prepayments and other receivables	(5,037)	(17,460)
Decrease in management fee payable	(7,731)	(22,481)
Increase in other payables and accruals	15,745	114,880
Cash flows from operations	<u>13,402,174</u>	<u>15,212,300</u>
Dividend received	1,192,064	1,363,511
Interest received	1,618	1,580
Tax paid	(119,654)	(136,760)
Net cash flows from operating activities	<u>14,476,202</u>	<u>16,440,631</u>
CASH FLOWS FROM FINANCING ACTIVITIES		
Payments on redemption of units	(14,226,900)	(15,821,500)
Net cash flows used in financing activities	<u>(14,226,900)</u>	<u>(15,821,500)</u>
NET INCREASE IN CASH AND CASH EQUIVALENTS	249,302	619,131
Cash and cash equivalents at the beginning of the period	<u>1,291,517</u>	<u>1,089,618</u>
CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD	<u><u>1,540,819</u></u>	<u><u>1,708,749</u></u>
ANALYSIS OF BALANCES OF CASH AND CASH EQUIVALENTS		
Cash at banks	<u><u>1,540,819</u></u>	<u><u>1,708,749</u></u>

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

STATEMENT OF DISTRIBUTION (Unaudited)

For the period 1 January 2023 to 30 June 2023

	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB
Undistributed income at the beginning of period	-	-
Loss after tax and total comprehensive income	(264,684)	(16,389,731)
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	(392,209)	16,282,633
Undistributed loss before distribution	(656,893)	(107,098)
Transfer to capital	656,893	107,098
Undistributed income at the period end	<u>-</u>	<u>-</u>

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 2023

	Holdings	Fair value RMB	% of Net Assets
Listed equities			
<u>China</u>			
360 Security Technology Inc	18,100	226,974	0.23
37 Interactive Entertainment	7,900	275,552	0.28
Advanced Micro-Fabrication Equipment Inc China	2,159	337,776	0.35
AECC Aviation Power Co Ltd	6,759	285,635	0.29
Agricultural Bank of China Ltd	162,000	571,860	0.59
Aier Eye Hospital Group Co Ltd	23,659	438,874	0.45
Air China Ltd	17,700	145,848	0.15
Aluminum Corporation of China Ltd	40,200	220,698	0.23
Anhui Conch Cement Co Ltd	12,204	289,723	0.30
Anhui Gujing Distillery Co Ltd	800	197,904	0.20
Asymchem Laboratories Tian Jin Co Ltd	1,260	148,504	0.15
Avary Holding Shenzhen Co Ltd	3,500	85,015	0.09
AVIC Jonhon Optronic Technology Co Ltd	6,470	293,415	0.30
Avic Xi'An Aircraft Industry Group Co Ltd	7,100	189,925	0.20
Bank of Beijing Co Ltd	75,106	347,741	0.36
Bank of Chengdu Co Ltd	11,400	139,194	0.14
Bank of China Ltd	106,900	417,979	0.43
Bank of Communications Co Ltd	139,400	808,520	0.83
Bank of Hangzhou Co Ltd	15,000	176,250	0.18
Bank of Jiangsu Co Ltd	59,930	440,486	0.45
Bank of Nanjing Co Ltd	26,266	210,128	0.22
Bank of Ningbo Co Ltd	20,112	508,834	0.53
Bank of Shanghai Co Ltd	50,436	290,007	0.30
Baoshan Iron & Steel Co Ltd	45,148	253,732	0.26
Beijing Kingsoft Office Software Co Ltd	858	405,165	0.42
Beijing New Building Materials Public Ltd	5,100	125,001	0.13
Beijing Oriental Yuhong Waterproof Technology Co Ltd	10,250	279,415	0.29
Beijing Shanghai High Speed Railway Co Ltd	124,600	655,396	0.68
Beijing Tongrentang Co Ltd	3,519	202,554	0.21
Beijing Wantai Biological Pharmacy Enterprise Co Ltd	1,890	126,195	0.13
Bloomage Biotechnology Corp Ltd	978	87,198	0.09
BOE Technology Group Co Ltd	190,280	778,245	0.80
BYD Co Ltd	4,606	1,189,592	1.23
Cathay Biotech Inc	794	49,434	0.05
CGN Power Co Ltd	39,900	124,089	0.13
Changchun High & New Technology Industries (Group) Inc	1,600	218,080	0.23
Changzhou Xingyu Automotive Lighting Systems Co Ltd	700	86,520	0.09
Chaozhou Three Circle Group Co Ltd	6,800	199,580	0.21
China CITIC Bank Corporation Ltd	15,538	92,917	0.10
China Coal Energy Co Ltd	9,300	78,492	0.08
China Communications Construction Co Ltd	18,000	196,380	0.20
China Construction Bank Corporation	34,100	213,466	0.22
China CSSC Holdings Ltd	11,300	371,883	0.38

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2023

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
China Eastern Airlines Corporation Ltd	34,700	165,172	0.17
China Energy Engineering Corp Ltd	65,800	153,972	0.16
China Everbright Bank Co Ltd	94,200	289,194	0.30
China Galaxy Securities Co Ltd	6,500	75,465	0.08
China International Capital Corp Ltd	4,500	159,840	0.17
China Jushi Co Ltd	12,172	172,356	0.18
China Life Insurance Co Ltd	8,453	295,517	0.31
China Longyuan Power Group Corp Ltd	800	18,000	0.02
China Merchants Bank Co Ltd	62,812	2,057,721	2.12
China Merchants Engy Shipping Co Ltd	16,500	95,535	0.10
China Merchants Securities Co Ltd	18,820	255,387	0.26
China Merchants Shekou Industrial Zone Co Ltd	15,712	204,727	0.21
China Minsheng Banking Co Ltd	125,946	472,297	0.49
China National Chemical Engineering Co Ltd	18,600	154,008	0.16
China National Nuclear Power Co Ltd	47,900	337,695	0.35
China Northern Rare Earth (Group) High-Tech Co Ltd	12,850	308,143	0.32
China Oilfield Services Ltd	3,000	41,640	0.04
China Pacific Insurance Group Co Ltd	17,395	451,922	0.47
China Petroleum & Chemical Corporation	96,500	613,740	0.63
China Railway Group Ltd	52,130	395,145	0.41
China Railways Construction Corporation	23,300	229,505	0.24
China Resources Microelectronics Ltd	2,597	136,109	0.14
China Satellite Communications Co Ltd	2,100	41,748	0.04
China Shenhua Energy Co Ltd	16,713	513,925	0.53
China Shipbuilding Industry Co Ltd	57,852	278,847	0.29
China Southern Airlines Co Ltd	27,400	165,222	0.17
China State Construction Engineering Corporation Ltd	106,340	610,392	0.63
China Telecom Corp Ltd	78,800	443,644	0.46
China Three Gorges Renewables Group Co Ltd	72,600	389,862	0.40
China Tourism Group Duty Free Corp Ltd	4,944	546,460	0.56
China United Network Communications Ltd	96,823	464,750	0.48
China Vanke Co Ltd	34,516	483,914	0.50
China Yangtze Power Co Ltd	49,700	1,096,382	1.13
China Zhenhua Group Science & Technology Co Ltd	1,800	172,530	0.18
Chongqing Brewery Co Ltd	1,200	110,592	0.11
Chongqing Changan Automobile Co Ltd	25,204	325,888	0.34
Chongqing Zhifei Biological Products Co Ltd	6,150	271,830	0.28
Citic Pacific Special Steel Group Co Ltd	5,100	80,784	0.08
CITIC Securities Co Ltd	49,489	978,892	1.01
CMOC Group Ltd	35,833	190,990	0.20
CNGR Advanced Material Co Ltd Ord C Ny1 A	1,400	84,350	0.09
Contemporary Amperex Technology Co Ltd	13,360	3,056,634	3.16
COSCO SHIPPING Holdings Co Ltd	32,330	303,902	0.31

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2023

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
CRRC Corporation Ltd	61,670	400,855	0.41
CSC Financial Co Ltd	6,600	159,720	0.16
Daqin Railway Co Ltd	30,148	224,000	0.23
Dawning Information Industry Co Ltd	5,900	300,310	0.31
Dongfang Electric Co Ltd	5,600	104,440	0.11
East Money Information Co Ltd	64,373	914,097	0.94
Eastroc Beverage Group Co Ltd	200	34,580	0.04
Ecovacs Robotics Co Ltd	1,200	93,324	0.10
ENN Energy Chemicals Co Ltd	4,700	89,206	0.09
Eve Energy Co Ltd	6,200	375,100	0.39
Everbright Securities Co Ltd	9,900	157,311	0.16
Faw Car Co Ltd	4,700	39,339	0.04
Flat Glass Group Co Ltd	2,600	100,126	0.10
Focus Media Information Technology Co Ltd	51,296	349,326	0.36
Foshan Haitian Flavouring & Food Co Ltd	8,482	397,382	0.41
Founder Securities Co Ltd	20,900	136,686	0.14
Foxconn Industrial Internet Co Ltd	20,200	509,040	0.53
Fuyao Glass Industry Group Co Ltd	8,108	290,672	0.30
Ganfeng Lithium Group Co Ltd	5,730	349,301	0.36
GD Power Development Co Ltd	45,200	173,116	0.18
Gemdale Corporation	16,000	115,360	0.12
GF Securities Co Ltd	15,013	220,841	0.23
Gigadevice Semiconductor Beijing Inc	3,336	354,450	0.37
Ginlong Technologies Co Ltd	1,000	104,100	0.11
Glodon Co Ltd	6,780	220,282	0.23
GoerTek Inc	12,100	214,775	0.22
Gongniu Group Co Ltd	540	51,872	0.05
Great Wall Motor Co Ltd	6,300	158,571	0.16
Gree Electric Appliances Inc of Zhuhai	22,814	832,939	0.86
Greenland Holdings Corporation Ltd	21,379	58,792	0.06
Guangdong Haid Group Co Ltd	4,200	196,728	0.20
Guangzhou Automobile Group Co Ltd	11,240	117,121	0.12
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	3,577	114,035	0.12
Guangzhou Shiyuan Electronic Technology Co Ltd	2,100	140,364	0.14
Guangzhou Tinci Materials Technology Co Ltd	5,900	243,021	0.25
Guosen Securities Co Ltd	14,600	127,458	0.13
Guotai Junan Securities Co Ltd	22,900	320,371	0.33
Guoxuan High-Tech Co Ltd	5,400	149,148	0.15
Haitong Securities Co Ltd	48,947	451,291	0.47
Hangzhou First Applied Material Co Ltd	3,736	138,942	0.14
Hangzhou Hikvision Digital Technology Co Ltd	23,714	785,171	0.81
Hangzhou Silan Microelectronics Co Ltd	4,300	130,161	0.13
Hangzhou Tigermed Consulting Co Ltd	2,700	174,258	0.18
Henan Shuanghui Investment & Development Co Ltd	5,258	128,768	0.13

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2023

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Hengli Petrochemical Co Ltd	10,720	153,618	0.16
Hithink Flush Information Network Co Ltd	1,100	192,808	0.20
Hongta Securities Co Ltd	4,790	35,686	0.04
Hoshine Silicon Industry Co Ltd	1,800	126,036	0.13
Hua Xia Bank Co Ltd	32,276	174,613	0.18
Huadong Medicine Co Ltd	4,449	192,953	0.20
Hualan Biological Engineering Inc	5,562	124,644	0.13
Huali Industrial Group Co Ltd	800	38,992	0.04
Huaneng Lancang River Hydropower Co Ltd	9,100	64,883	0.07
Huaneng Power International Inc	22,300	206,498	0.21
Huatai Securities Co Ltd	26,081	359,135	0.37
HUAYU Automotive Systems Co Ltd	8,038	148,381	0.15
Huizhou Desay Sv Automotive Co Ltd	1,400	218,134	0.23
Hundsun Electronic Co Ltd	7,699	340,989	0.35
iFLYTEK Co Ltd	9,364	636,377	0.66
Imeik Technology Development Co Ltd	500	222,475	0.23
Industrial and Commercial Bank of China Ltd	177,800	856,996	0.88
Industrial Bank Co Ltd	73,812	1,155,158	1.19
Industrial Securities Co Ltd	35,098	214,800	0.22
Ingenic Semiconductor Co Ltd	1,200	105,972	0.11
Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd	17,116	70,176	0.07
Inner Mongolia Yili Industrial Group Co Ltd	32,340	915,869	0.95
Inner Mongolian BaoTou Steel Union Co Ltd	115,220	206,244	0.21
Inspur Electronic Information Industry Co Ltd	5,200	252,200	0.26
Ja Solar Technology Co Ltd	8,356	348,445	0.36
Jiangsu Changjiang Electronics Technology Co Ltd	7,200	224,424	0.23
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	2,680	172,404	0.18
Jiangsu Hengrui Medicine Co Ltd	22,614	1,083,211	1.12
Jiangsu Wujiang China Eastern Silk Market Co Ltd	13,400	158,388	0.16
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	3,037	398,910	0.41
Jiangxi Copper Co Ltd	5,290	100,404	0.10
Jinan Diesel Engine Co Ltd	12,800	92,544	0.10
Jinko Solar Co Ltd	10,148	142,681	0.15
King's Luck Brewery	3,200	168,960	0.17
Kweichow Moutai Co Ltd	3,177	5,372,307	5.55
Lens Technology Co Ltd	10,049	118,176	0.12
Lomon Billions Group Co Ltd	7,300	120,450	0.12
LONGi Green Energy Technology Co Ltd	30,773	882,262	0.91
Luxshare Precision Industry Co Ltd	25,279	820,304	0.85
Luzhou Laojiao Co Ltd	3,733	782,325	0.81
Mango Excellent Media Co Ltd	3,820	130,682	0.13
Maxscend Microelectronics Co Ltd	1,940	187,462	0.19
Metallurgical Corporation of China Ltd	36,200	143,714	0.15
Midea Group Co Ltd	24,990	1,472,411	1.52
Ming Yang Smart Energy Group Ltd	8,100	136,728	0.14

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2023

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Montage Technology Co Ltd	4,118	236,456	0.24
Muyuan Foodstuff Co Ltd	13,850	583,777	0.60
NARI Technology Development Co Ltd	20,392	471,055	0.49
National Silicon Industry Group Co Ltd	6,930	144,837	0.15
Naura Technology Group Co Ltd	1,300	412,945	0.43
New China Life Insurance Co Ltd	4,232	155,611	0.16
New Hope Liuhe Co Ltd	11,500	134,320	0.14
Ninestar Corporation	5,000	171,250	0.18
Ningbo Deye Technology Co Ltd	900	134,595	0.14
Ningbo Ronbay New Energy Technology Co Ltd	1,602	86,540	0.09
Ningbo Shanshan Co Ltd	5,700	86,298	0.09
Ningbo Tuopu Group Co Ltd	2,200	177,540	0.18
Ningxia Baofeng Energy Group Co Ltd	11,200	141,232	0.15
OPPEIN Home Group Inc	940	90,052	0.09
Orient Securities Co Ltd	26,516	257,205	0.27
People's Insurance Co Group of China Ltd/The	16,200	94,608	0.10
PetroChina Co Ltd	57,534	429,779	0.44
Pharmaron Beijing Co Ltd	3,050	116,754	0.12
Ping An Bank Co Ltd	49,276	553,369	0.57
Ping An Insurance (Group) Co of China Ltd	54,992	2,551,629	2.63
Poly Developments and Holdings Group Co Ltd	36,400	474,292	0.49
Postal Savings Bank Of China Co Ltd	56,300	275,307	0.28
Power Construction Corporation of China	35,000	200,900	0.21
Qi An Xin Technology Group Inc	1,419	73,518	0.08
Qingdao Haier Co Ltd	19,246	451,896	0.47
Qinghai Salt Lake Potash Co Ltd	27,600	529,092	0.55
Rongsheng Petro Chemical Co Ltd	15,450	179,838	0.19
S F Holding Co Ltd	12,400	559,116	0.58
SAIC Motor Corporation Ltd	23,685	335,616	0.35
Sangfor Technologies Inc	1,300	147,225	0.15
Sany Heavy Industry Co Ltd	30,132	501,095	0.52
Satellite Chemical Co Ltd	8,580	128,357	0.13
SDIC Capital Co Ltd	13,060	92,987	0.10
SDIC Power Holdings Co Ltd	15,120	191,268	0.20
Seazen Holdings Co Ltd	4,600	66,286	0.07
Semiconductor Manufacturing International Corporation	9,882	499,239	0.52
SG Micro Corp	1,625	133,461	0.14
Shaanxi Coal Industry Co Ltd	19,700	358,343	0.37
Shandong Gold Mining Co Ltd	9,209	216,227	0.22
Shandong Hualu Hengsheng Chemical Co Ltd	7,500	229,725	0.24
Shandong Nanshan Aluminum Co Ltd	35,600	107,512	0.11
Shanghai Aiko Solar Energy Co Ltd	5,600	172,200	0.18
Shanghai Baosight Software Co Ltd	4,225	214,672	0.22
Shanghai Fosun Pharmaceutical (Group) Co Ltd	6,472	199,985	0.21
Shanghai International Airport Co Ltd	6,328	287,418	0.30

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2023

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Shanghai International Port Group Co Ltd	14,220	74,655	0.08
Shanghai Jinjiang International Hotels Co Ltd	2,300	97,382	0.10
Shanghai M&G Stationery Inc	1,900	84,816	0.09
Shanghai Pharmaceutical Co Ltd	5,600	125,496	0.13
Shanghai Pudong Development Bank Co Ltd	59,537	431,048	0.45
Shanghai Putailai New Energy Technology Co Ltd	5,145	196,642	0.20
Shanghai RAAS Blood Products Co Ltd	23,958	179,925	0.19
Shanxi Coking Coal Energy Group Co Ltd	11,500	104,650	0.11
Shanxi Lu'An Environment Engy Dev Co Ltd	6,100	99,552	0.10
Shanxi Meijin Energy Co Ltd	13,200	99,528	0.10
Shanxi Xinghuacun Fen Wine Factory Co Ltd	2,480	458,974	0.47
Shengyi Technology Co Ltd	5,900	83,780	0.09
Shennan Circuits Co Ltd	1,020	76,877	0.08
Shenwan Hongyuan Group Co Ltd	45,768	211,448	0.22
Shenzhen Dynanonic Co Ltd	1,120	123,458	0.13
Shenzhen Inovance Technology Co Ltd	9,497	609,802	0.63
Shenzhen Kangtai Biological Products Co Ltd	3,440	87,342	0.09
Shenzhen Mindray Bio Medical Electronics Co Ltd	2,500	749,500	0.77
Shenzhen Overseas Chinese Town Co Ltd	20,798	91,511	0.09
Shenzhen Transsion Holdings Co Ltd	1,708	251,076	0.26
Sichuan Chuantou Energy Co Ltd	11,300	170,065	0.18
Sichuan Road & Bridge Group Co Ltd	13,300	130,473	0.13
Spring Airlines Co Ltd	2,000	114,940	0.12
Starpower Semiconductor Ltd	400	86,080	0.09
Sungrow Power Supply Co Ltd	5,300	618,139	0.64
Sunwoda Electronic Co Ltd	7,600	124,032	0.13
Suzhou Maxwell Technologies Co Ltd	700	118,566	0.12
TBEA Co Ltd	19,700	439,113	0.45
TCL Technology Group Corporation	76,220	300,307	0.31
TCL Zhonghuan Renewable Energy Tech Nology Co Ltd	16,375	543,650	0.56
Thunder Software Technology Go Ltd	1,600	154,160	0.16
Tianqi Lithium Industries Inc	5,200	363,532	0.38
Tongwei Co Ltd	13,700	470,047	0.49
Topchoice Medical Corporation	1,100	106,546	0.11
Trina Solar Co Ltd	5,556	236,741	0.24
Tsinghua Unisplendour Co Ltd	11,628	370,352	0.38
Tsingtao Brewery Co Ltd	1,800	186,534	0.19
Unigroup Guoxin Microelectronics Co Ltd	3,480	324,510	0.34
Walvax Biotechnology Co Ltd	8,200	216,890	0.22
WanHua Chemical Group Co Ltd	9,547	838,608	0.87
Weichai Power Co Ltd	27,548	343,248	0.35
Wens Foodstuffs Group Co Ltd	26,560	487,376	0.50
Will Semiconductor Ltd	4,190	410,788	0.42
Wingtech Technology Co Ltd	4,400	215,160	0.22
Wuhan Guide Infrared Co Ltd	8,668	67,350	0.07

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2023

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Wuliangye Yibin Co Ltd	9,879	1,615,908	1.67
Wuxi Apptec Co Ltd	10,398	647,899	0.67
Wuxi Lead Intelligent Equipment Co Ltd	5,600	202,552	0.21
Wuxi Shangji Automation Co Ltd	1,000	74,550	0.08
XCMG Construction Machinery Co Ltd	24,000	162,480	0.17
Xinjiang Daqo New Energy Co Ltd	3,254	131,624	0.14
Xinjiang Goldwind Science & Technology Co Ltd	14,060	149,317	0.15
Xinjiang Tianshan Cement Co Ltd	8,800	71,632	0.07
Yankuang Energy Group Co Ltd	4,700	140,624	0.15
Yealink Network Technology Corp Ltd	2,560	89,779	0.09
Yihai Kerry Arawana Holdings Co Ltd	3,000	119,970	0.12
Yongxing Speacail Stainless Steel Co Ltd	1,660	103,933	0.11
Yonyou Network Technology Co Ltd	10,417	213,549	0.22
YTO Express Group Co Ltd	8,700	126,672	0.13
Yunda Holdings Co Ltd	7,325	70,027	0.07
Yunnan Baiyao Group Co Ltd	3,600	188,928	0.20
Yunnan Botanee Bio-Technology Group Co Ltd	600	53,328	0.06
Yunnan Energy New Material Co Ltd	2,700	260,145	0.27
Zangge Holding Company Ltd	4,000	90,280	0.09
Zhangzhou Pientzhuang Pharmaceutical Co Ltd	1,556	445,576	0.46
Zhejiang CHINT Electrics Co Ltd	5,500	152,075	0.16
Zhejiang Dahua Technology Co Ltd	8,410	166,098	0.17
Zhejiang Huafeng Spandex Co Ltd	10,100	69,286	0.07
Zhejiang Huayou Cobalt Co Ltd	6,530	299,792	0.31
Zhejiang Jingsheng Mechanical & Electrical Co Ltd	3,300	233,970	0.24
Zhejiang NHU Co Ltd	9,372	144,329	0.15
Zhejiang Sanhua Intelligent Controls Co Ltd	10,885	329,380	0.34
Zheshang Securities Co Ltd	9,800	96,824	0.10
Zhonghang Heibao Co Ltd	5,628	253,260	0.26
Zhongtai Securities Co Ltd	14,100	97,431	0.10
Zhuzhou CRRC Times Electric Co Ltd	1,323	55,381	0.06
Zijin Mining Group Co Ltd	83,600	950,532	0.98
Zoomlion Heavy Industry Science & Technology Co Ltd	25,169	169,891	0.18
ZTE Corporation	16,171	736,427	0.76
HONG KONG			
China Mobile Ltd	4,600	429,180	0.44
Total investments, at fair value		<u>95,765,108</u>	<u>98.88</u>
Total investments, at cost		<u>97,203,670</u>	

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities					
China					
360 Security Technology Inc	17,000	3,300	(2,200)	-	18,100
37 Interactive Entertainment	7,900	1,000	(1,000)	-	7,900
Advanced Micro-Fabrication Equipment Inc China	2,559	-	(400)	-	2,159
AECC Aviation Power Co Ltd	7,859	-	(1,100)	-	6,759
Agricultural Bank of China Ltd	189,400	-	(27,400)	-	162,000
Aier Eye Hospital Group Co Ltd	21,260	-	(3,200)	5,599	23,659
Air China Ltd	17,700	2,600	(2,600)	-	17,700
Aluminum Corporation of China Ltd	47,000	-	(6,800)	-	40,200
Anhui Conch Cement Co Ltd	14,204	-	(2,000)	-	12,204
Anhui Gujing Distillery Co Ltd	1,000	-	(200)	-	800
Asymchem Laboratories Tian Jin Co Ltd	1,260	200	(200)	-	1,260
Autek China Inc	2,700	-	(2,700)	-	-
Avary Holding Shenzhen Co Ltd	4,100	-	(600)	-	3,500
AVIC Jonhon Optronics Technology Co Ltd	4,746	1,100	(800)	1,424	6,470
Avic Xi'An Aircraft Industry Group Co Ltd	8,200	-	(1,100)	-	7,100
Bank of Beijing Co Ltd	87,806	-	(12,700)	-	75,106
Bank of Chengdu Co Ltd	13,100	-	(1,700)	-	11,400
Bank of China Ltd	125,000	-	(18,100)	-	106,900
Bank of Communications Co Ltd	163,000	-	(23,600)	-	139,400
Bank of Hangzhou Co Ltd	17,600	-	(2,600)	-	15,000
Bank of Jiangsu Co Ltd	70,130	-	(10,200)	-	59,930
Bank of Nanjing Co Ltd	30,566	-	(4,300)	-	26,266
Bank of Ningbo Co Ltd	23,512	-	(3,400)	-	20,112
Bank of Shanghai Co Ltd	59,036	-	(8,600)	-	50,436
Baoshan Iron & Steel Co Ltd	52,848	-	(7,700)	-	45,148
Beijing Kingsoft Office Software Co Ltd	1,058	-	(200)	-	858
Beijing New Building Materials Public Ltd	6,000	-	(900)	-	5,100
Beijing Oriental Yuhong Waterproof Technology Co Ltd	11,950	-	(1,700)	-	10,250
Beijing Roborock Technology Co Ltd	280	-	(280)	-	-
Beijing Shanghai High Speed Railway Co Ltd	145,700	-	(21,100)	-	124,600
Beijing Tongrentang Co Ltd	4,019	100	(600)	-	3,519
Beijing Wantai Biological Pharmacy Enterprise Co Ltd	1,050	700	(200)	340	1,890
Bloomage Biotechnology Corp Ltd	500	478	-	-	978
BOE Technology Group Co Ltd	222,480	-	(32,200)	-	190,280
BYD Co Ltd	5,406	-	(800)	-	4,606

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities (continued)					
China (continued)					
Cathay Biotech Inc	994	-	(200)	-	794
CGN Power Co Ltd	46,700	-	(6,800)	-	39,900
Changchun High & New Technology Industries (Group) Inc	1,900	-	(300)	-	1,600
Changzhou Xingyu Automotive Lighting Systems Co Ltd	800	100	(200)	-	700
Chaozhou Three Circle Group Co Ltd	8,000	-	(1,200)	-	6,800
China CITIC Bank Corporation Ltd	18,138	-	(2,600)	-	15,538
China Coal Energy Co Ltd	10,900	-	(1,600)	-	9,300
China Communications Construction Co Ltd	20,900	-	(2,900)	-	18,000
China Construction Bank Corporation	39,800	-	(5,700)	-	34,100
China CSSC Holdings Ltd	10,600	2,100	(1,400)	-	11,300
China Eastern Airlines Corporation Ltd	32,500	6,000	(3,800)	-	34,700
China Energy Engineering Corp Ltd	77,000	-	(11,200)	-	65,800
China Everbright Bank Co Ltd	98,100	13,300	(17,200)	-	94,200
China Galaxy Securities Co Ltd	7,600	-	(1,100)	-	6,500
China International Capital Corp Ltd	5,200	-	(700)	-	4,500
China Jushi Co Ltd	14,272	-	(2,100)	-	12,172
China Life Insurance Co Ltd	9,853	-	(1,400)	-	8,453
China Longyuan Power Group Corp Ltd	900	100	(200)	-	800
China Merchants Bank Co Ltd	73,412	-	(10,600)	-	62,812
China Merchants Engy Shipping Co Ltd	-	16,500	-	-	16,500
China Merchants Securities Co Ltd	22,020	-	(3,200)	-	18,820
China Merchants Shekou Industrial Zone Co Ltd	19,212	-	(3,500)	-	15,712
China Minsheng Banking Co Ltd	147,246	-	(21,300)	-	125,946
China National Chemical Engineering Co Ltd	21,700	-	(3,100)	-	18,600
China National Nuclear Power Co Ltd	55,900	-	(8,000)	-	47,900
China Northern Rare Earth (Group) High-Tech Co Ltd	12,950	1,500	(1,600)	-	12,850
China Oilfield Services Ltd	3,500	-	(500)	-	3,000
China Pacific Insurance Group Co Ltd	20,295	-	(2,900)	-	17,395
China Petroleum & Chemical Corporation	79,400	27,100	(10,000)	-	96,500
China Railway Group Ltd	60,930	-	(8,800)	-	52,130
China Railways Construction Corporation	27,300	-	(4,000)	-	23,300
China Resources Microelectronics Ltd	3,197	-	(600)	-	2,597

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities (continued)					
China (continued)					
China Satellite Communications Co Ltd	2,500	-	(400)	-	2,100
China Shenhua Energy Co Ltd	19,613	-	(2,900)	-	16,713
China Shipbuilding Industry Co Ltd	67,652	-	(9,800)	-	57,852
China Southern Airlines Co Ltd	32,000	-	(4,600)	-	27,400
China State Construction Engineering Corporation Ltd	124,440	-	(18,100)	-	106,340
China Telecom Corp Ltd	92,100	-	(13,300)	-	78,800
China Three Gorges Renewables Group Co Ltd	50,900	28,100	(6,400)	-	72,600
China Tourism Group Duty Free Corp Ltd	5,744	-	(800)	-	4,944
China United Network Communications Ltd	113,223	-	(16,400)	-	96,823
China Vanke Co Ltd	40,416	-	(5,900)	-	34,516
China Yangtze Power Co Ltd	67,500	-	(17,800)	-	49,700
China Zhenhua Group Science & Technology Co Ltd	2,200	-	(400)	-	1,800
Chongqing Brewery Co Ltd	1,400	-	(200)	-	1,200
Chongqing Changan Automobile Co Ltd	29,504	-	(4,300)	-	25,204
Chongqing Zhifei Biological Products Co Ltd	4,700	-	(600)	2,050	6,150
Citic Pacific Special Steel Group Co Ltd	6,000	-	(900)	-	5,100
CITIC Securities Co Ltd	57,889	-	(8,400)	-	49,489
CMOC Group Ltd	41,933	-	(6,100)	-	35,833
CNGR Advanced Material Co Ltd Ord C Ny1 A	1,200	400	(200)	-	1,400
Contemporary Amperex Technology Co Ltd	8,700	-	(2,300)	6,960	13,360
COSCO SHIPPING Holdings Co Ltd	37,830	-	(5,500)	-	32,330
CRRC Corporation Ltd	72,170	-	(10,500)	-	61,670
CSC Financial Co Ltd	7,700	-	(1,100)	-	6,600
Daqin Railway Co Ltd	35,248	-	(5,100)	-	30,148
Dawning Information Industry Co Ltd	6,900	-	(1,000)	-	5,900
Dongfang Electric Co Ltd	-	5,600	-	-	5,600
East Money Information Co Ltd	62,728	-	(10,900)	12,545	64,373
Eastroc Beverage Group Co Ltd	300	-	(100)	-	200
Ecovacs Robotics Co Ltd	1,400	-	(200)	-	1,200
ENN Energy Chemicals Co Ltd	5,500	-	(800)	-	4,700
Eve Energy Co Ltd	7,300	-	(1,100)	-	6,200
Everbright Securities Co Ltd	11,600	-	(1,700)	-	9,900
Faw Car Co Ltd	5,500	-	(800)	-	4,700
Flat Glass Group Co Ltd	3,000	-	(400)	-	2,600

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities (continued)					
China (continued)					
Focus Media Information Technology Co Ltd	59,996	-	(8,700)	-	51,296
Foshan Haitian Flavouring & Food Co Ltd	8,235	-	(1,200)	1,447	8,482
Founder Securities Co Ltd	24,400	-	(3,500)	-	20,900
Foxconn Industrial Internet Co Ltd	23,600	-	(3,400)	-	20,200
Fuyao Glass Industry Group Co Ltd	9,508	-	(1,400)	-	8,108
Ganfeng Lithium Group Co Ltd	6,730	-	(1,000)	-	5,730
GD Power Development Co Ltd	52,900	-	(7,700)	-	45,200
Gemdale Corporation	18,700	-	(2,700)	-	16,000
GF Securities Co Ltd	17,513	-	(2,500)	-	15,013
Gigadevice Semiconductor Beijing Inc	3,936	-	(600)	-	3,336
Ginlong Technologies Co Ltd	1,100	100	(200)	-	1,000
Glodon Co Ltd	5,700	-	(1,200)	2,280	6,780
GoerTek Inc	14,200	-	(2,100)	-	12,100
Gongniu Group Co Ltd	500	-	(200)	240	540
Great Wall Motor Co Ltd	7,300	-	(1,000)	-	6,300
Gree Electric Appliances Inc of Zhuhai	26,714	-	(3,900)	-	22,814
Greenland Holdings Corporation Ltd	24,979	-	(3,600)	-	21,379
Guangdong Haid Group Co Ltd	4,900	-	(700)	-	4,200
Guangdong LY Intelligent Manufacturing Co Ltd	16,700	-	(16,700)	-	-
Guangzhou Automobile Group Co Ltd	13,140	-	(1,900)	-	11,240
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	4,177	-	(600)	-	3,577
Guangzhou Kingmed Diagnostics Group Co Ltd	1,700	-	(1,700)	-	-
Guangzhou Shiyuan Electronic Technology Co Ltd	2,100	200	(200)	-	2,100
Guangzhou Tinci Materials Technology Co Ltd	6,900	-	(1,000)	-	5,900
Guosen Securities Co Ltd	17,100	-	(2,500)	-	14,600
Guotai Junan Securities Co Ltd	26,700	-	(3,800)	-	22,900
Guoxuan High-Tech Co Ltd	6,300	-	(900)	-	5,400
Haitong Securities Co Ltd	57,247	-	(8,300)	-	48,947
Han's Laser Technology Industry Group Co Ltd	5,041	-	(5,041)	-	-
Hangzhou First Applied Material Co Ltd	3,140	-	(500)	1,096	3,736
Hangzhou Hikvision Digital Technology Co Ltd	28,014	-	(4,300)	-	23,714
Hangzhou Silan Microelectronics Co Ltd	5,000	-	(700)	-	4,300

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities (continued)					
China (continued)					
Hangzhou Tigermed Consulting Co Ltd	3,100	-	(400)	-	2,700
Henan Shuanghui Investment & Development Co Ltd	6,158	-	(900)	-	5,258
Hengli Petrochemical Co Ltd	12,520	-	(1,800)	-	10,720
Hithink Flush Information Network Co Ltd	1,300	-	(200)	-	1,100
Hongta Securities Co Ltd	5,590	-	(800)	-	4,790
Hoshine Silicon Industry Co Ltd	1,300	700	(200)	-	1,800
Hua Xia Bank Co Ltd	37,776	-	(5,500)	-	32,276
Huadong Medicine Co Ltd	5,249	-	(800)	-	4,449
Hualan Biological Engineering Inc	6,462	-	(900)	-	5,562
Huali Industrial Group Co Ltd	900	100	(200)	-	800
Huaneng Lancang River Hydropower Co Ltd	10,700	-	(1,600)	-	9,100
Huaneng Power International Inc	26,100	-	(3,800)	-	22,300
Huatai Securities Co Ltd	30,581	-	(4,500)	-	26,081
HUAYU Automotive Systems Co Ltd	9,338	-	(1,300)	-	8,038
Huizhou Desay Sv Automotive Co Ltd	1,600	-	(200)	-	1,400
Hundsun Electronic Co Ltd	8,999	-	(1,300)	-	7,699
iFLYTEK Co Ltd	11,064	-	(1,700)	-	9,364
Imeik Technology Development Co Ltd	600	-	(100)	-	500
Industrial and Commercial Bank of China Ltd	207,900	-	(30,100)	-	177,800
Industrial Bank Co Ltd	86,312	-	(12,500)	-	73,812
Industrial Securities Co Ltd	40,998	-	(5,900)	-	35,098
Ingenic Semiconductor Co Ltd	1,400	-	(200)	-	1,200
Inner Mongolia Junzheng Energy And Chemical Group Co Ltd	20,016	-	(2,900)	-	17,116
Inner Mongolia Yili Industrial Group Co Ltd	37,940	-	(5,600)	-	32,340
Inner Mongolian BaoTou Steel Union Co Ltd	135,220	-	(20,000)	-	115,220
Inspur Electronic Information Industry Co Ltd	6,100	-	(900)	-	5,200
Ja Solar Technology Co Ltd	5,540	1,600	(1,000)	2,216	8,356
Jafron Biomedical Co Ltd	2,900	-	(2,900)	-	-
Jiangsu Changjiang Electronics Technology Co Ltd	8,400	-	(1,200)	-	7,200
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	3,080	-	(400)	-	2,680
Jiangsu Hengrui Medicine Co Ltd	26,514	-	(3,900)	-	22,614

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities (continued)					
China (continued)					
Jiangsu Wujiang China Eastern Silk Market Co Ltd	11,100	3,700	(1,400)	-	13,400
Jiangsu Yanghe Brewery Joint- Stock Co Ltd	3,537	-	(500)	-	3,037
Jiangxi Copper Co Ltd	6,190	-	(900)	-	5,290
Jinan Diesel Engine Co Ltd	-	12,800	-	-	12,800
Jinko Solar Co Ltd	-	10,148	-	-	10,148
King's Luck Brewery	3,700	-	(500)	-	3,200
Kweichow Moutai Co Ltd	3,677	-	(500)	-	3,177
Lens Technology Co Ltd	11,849	-	(1,800)	-	10,049
Lomon Billions Group Co Ltd	8,500	-	(1,200)	-	7,300
LONGi Green Energy Technology Co Ltd	35,973	-	(5,200)	-	30,773
Luxshare Precision Industry Co Ltd	29,479	-	(4,200)	-	25,279
Luzhou Laojiao Co Ltd	4,333	-	(600)	-	3,733
Mango Excellent Media Co Ltd	4,420	-	(600)	-	3,820
Maxscend Microelectronics Co Ltd	1,940	200	(200)	-	1,940
Metallurgical Corporation of China Ltd	42,400	-	(6,200)	-	36,200
Midea Group Co Ltd	29,090	-	(4,100)	-	24,990
Ming Yang Smart Energy Group Ltd	9,400	-	(1,300)	-	8,100
Montage Technology Co Ltd	4,708	-	(590)	-	4,118
Muyuan Foodstuff Co Ltd	15,750	100	(2,000)	-	13,850
NARI Technology Development Co Ltd	19,893	-	(2,900)	3,399	20,392
National Silicon Industry Group Co Ltd	6,388	1,354	(812)	-	6,930
Naura Technology Group Co Ltd	1,600	-	(300)	-	1,300
New China Life Insurance Co Ltd	4,932	-	(700)	-	4,232
New Hope Liuhe Co Ltd	13,500	-	(2,000)	-	11,500
Ninestar Corporation	5,000	600	(600)	-	5,000
Ningbo Deye Technology Co Ltd	600	-	(100)	400	900
Ningbo Ronbay New Energy Technology Co Ltd	1,634	368	(400)	-	1,602
Ningbo Shanshan Co Ltd	6,700	-	(1,000)	-	5,700
Ningbo Tuopu Group Co Ltd	2,600	-	(400)	-	2,200
Ningxia Baofeng Energy Group Co Ltd	13,100	-	(1,900)	-	11,200
OPPEIN Home Group Inc	1,040	100	(200)	-	940
Orient Securities Co Ltd	31,016	-	(4,500)	-	26,516

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities (continued)					
China (continued)					
People's Insurance Co Group of China Ltd/The	19,000	-	(2,800)	-	16,200
PetroChina Co Ltd	57,634	7,100	(7,200)	-	57,534
Pharmaron Beijing Co Ltd	2,950	500	(400)	-	3,050
Ping An Bank Co Ltd	57,576	-	(8,300)	-	49,276
Ping An Insurance (Group) Co of China Ltd	64,292	-	(9,300)	-	54,992
Poly Developments and Holdings Group Co Ltd	42,600	-	(6,200)	-	36,400
Postal Savings Bank Of China Co Ltd	64,500	-	(8,200)	-	56,300
Power Construction Corporation of China	44,900	-	(9,900)	-	35,000
Qi An Xin Technology Group Inc	1,619	200	(400)	-	1,419
Qingdao Haier Co Ltd	22,446	-	(3,200)	-	19,246
Qinghai Salt Lake Potash Co Ltd	32,200	-	(4,600)	-	27,600
Rongsheng Petro Chemical Co Ltd	18,050	-	(2,600)	-	15,450
S F Holding Co Ltd	14,500	-	(2,100)	-	12,400
SAIC Motor Corporation Ltd	27,685	-	(4,000)	-	23,685
Sangfor Technologies Inc	1,500	-	(200)	-	1,300
Sany Heavy Industry Co Ltd	35,232	-	(5,100)	-	30,132
Satellite Chemical Co Ltd	9,980	-	(1,400)	-	8,580
SDIC Capital Co Ltd	15,260	-	(2,200)	-	13,060
SDIC Power Holdings Co Ltd	17,720	-	(2,600)	-	15,120
Seazen Holdings Co Ltd	5,400	-	(800)	-	4,600
Semiconductor Manufacturing International Corporation	11,536	-	(1,654)	-	9,882
SG Micro Corp	1,450	-	(200)	375	1,625
Shaanxi Coal Industry Co Ltd	23,000	-	(3,300)	-	19,700
Shandong Gold Mining Co Ltd	10,709	-	(1,500)	-	9,209
Shandong Hualu Hengsheng Chemical Co Ltd	8,800	-	(1,300)	-	7,500
Shandong Linglong Tyre Co Ltd	3,500	-	(3,500)	-	-
Shandong Nanshan Aluminum Co Ltd	41,700	-	(6,100)	-	35,600
Shanghai Aiko Solar Energy Co Ltd	-	4,000	-	1,600	5,600
Shanghai Baosight Software Co Ltd	3,504	500	(400)	621	4,225
Shanghai Fosun Pharmaceutical (Group) Co Ltd	7,572	-	(1,100)	-	6,472
Shanghai International Airport Co Ltd	5,928	1,200	(800)	-	6,328
Shanghai International Port Group Co Ltd	17,920	-	(3,700)	-	14,220
Shanghai Jinjiang International Hotels Co Ltd	-	2,300	-	-	2,300

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities (continued)					
China (continued)					
Shanghai M&G Stationery Inc	2,200	-	(300)	-	1,900
Shanghai Pharmaceutical Co Ltd	-	5,600	-	-	5,600
Shanghai Pudong Development Bank Co Ltd	69,637	-	(10,100)	-	59,537
Shanghai Putailai New Energy Technology Co Ltd	4,100	-	(800)	1,845	5,145
Shanghai RAAS Blood Products Co Ltd	27,958	-	(4,000)	-	23,958
Shanxi Coking Coal Energy Group Co Ltd	-	11,500	-	-	11,500
Shanxi Lu'An Environment Engy Dev Co Ltd	-	6,100	-	-	6,100
Shanxi Meijin Energy Co Ltd	15,400	-	(2,200)	-	13,200
Shanxi Xinghuacun Fen Wine Factory Co Ltd	2,880	-	(400)	-	2,480
Shengyi Technology Co Ltd	6,900	-	(1,000)	-	5,900
Shennan Circuits Co Ltd	1,220	-	(200)	-	1,020
Shenwan Hongyuan Group Co Ltd	53,468	-	(7,700)	-	45,768
Shenzhen Dynanonic Co Ltd	700	-	-	420	1,120
Shenzhen Inovance Technology Co Ltd	10,997	-	(1,500)	-	9,497
Shenzhen Kangtai Biological Products Co Ltd	3,940	-	(500)	-	3,440
Shenzhen Mindray Bio Medical Electronics Co Ltd	2,900	-	(400)	-	2,500
Shenzhen Overseas Chinese Town Co Ltd	24,298	-	(3,500)	-	20,798
Shenzhen Transsion Holdings Co Ltd	1,908	200	(400)	-	1,708
Sichuan Chuantou Energy Co Ltd	10,600	2,100	(1,400)	-	11,300
Sichuan Road & Bridge Group Co Ltd	11,100	-	(1,600)	3,800	13,300
Spring Airlines Co Ltd	2,300	-	(300)	-	2,000
Starpower Semiconductor Ltd	400	-	-	-	400
Sungrow Power Supply Co Ltd	6,200	-	(900)	-	5,300
Sunwoda Electronic Co Ltd	7,700	900	(1,000)	-	7,600
Suzhou Maxwell Technologies Co Ltd	500	-	(100)	300	700
TBEA Co Ltd	23,000	-	(3,300)	-	19,700
TCL Technology Group Corporation	83,200	-	(15,300)	8,320	76,220
TCL Zhonghuan Renewable Energy Tech Nology Co Ltd	15,300	-	(2,200)	3,275	16,375
Thunder Software Technology Go Ltd	1,900	-	(300)	-	1,600
Tianqi Lithium Industries Inc	6,100	-	(900)	-	5,200
Tongwei Co Ltd	16,000	-	(2,300)	-	13,700
Topchoice Medical Corporation	1,300	-	(200)	-	1,100

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities (continued)					
China (continued)					
Trina Solar Co Ltd	6,362	-	(806)	-	5,556
Tsinghua Unisplendour Co Ltd	11,828	1,200	(1,400)	-	11,628
Tsingtao Brewery Co Ltd	2,100	-	(300)	-	1,800
Unigroup Guoxin Microelectronics Co Ltd	4,080	-	(600)	-	3,480
Walvax Biotechnology Co Ltd	9,500	-	(1,300)	-	8,200
WanHua Chemical Group Co Ltd	11,147	-	(1,600)	-	9,547
Weichai Power Co Ltd	32,148	-	(4,600)	-	27,548
Wens Foodstuffs Group Co Ltd	31,060	-	(4,500)	-	26,560
Will Semiconductor Ltd	4,190	600	(600)	-	4,190
Wingtech Technology Co Ltd	4,400	600	(600)	-	4,400
Wuhan Guide Infrared Co Ltd	7,768	-	(1,100)	2,000	8,668
Wuliangye Yibin Co Ltd	11,479	-	(1,600)	-	9,879
Wuxi Apptec Co Ltd	12,198	-	(1,800)	-	10,398
Wuxi Lead Intelligent Equipment Co Ltd	6,500	-	(900)	-	5,600
Wuxi Shangji Automation Co Ltd	1,200	-	(200)	-	1,000
XCMG Construction Machinery Co Ltd	35,100	-	(11,100)	-	24,000
Xinjiang Daqo New Energy Co Ltd	1,775	1,879	(400)	-	3,254
Xinjiang Goldwind Science & Technology Co Ltd	16,360	-	(2,300)	-	14,060
Xinjiang Tianshan Cement Co Ltd	5,700	3,900	(800)	-	8,800
Yankuang Energy Group Co Ltd	5,400	-	(700)	-	4,700
Yealink Network Technology Corp Ltd	2,100	-	(300)	760	2,560
Yihai Kerry Arawana Holdings Co Ltd	3,500	-	(500)	-	3,000
Yongxing Speacail Stainless Steel Co Ltd	1,200	300	(200)	360	1,660
Yonyou Network Technology Co Ltd	12,217	-	(1,800)	-	10,417
YTO Express Group Co Ltd	10,200	-	(1,500)	-	8,700
Yunda Holdings Co Ltd	8,625	-	(1,300)	-	7,325
Yunnan Baiyao Group Co Ltd	4,300	-	(700)	-	3,600
Yunnan Botanee Bio-Technology Group Co Ltd	800	-	(200)	-	600
Yunnan Energy New Material Co Ltd	3,200	-	(500)	-	2,700
Zangge Holding Company Ltd	3,800	600	(400)	-	4,000
Zhangzhou Pientzhuang Pharmaceutical Co Ltd	1,756	-	(200)	-	1,556
Zhejiang Century Huatong Group Co Ltd	30,943	-	(30,943)	-	-
Zhejiang CHINT Electrics Co Ltd	6,400	-	(900)	-	5,500
Zhejiang Dahua Technology Co Ltd	10,810	-	(2,400)	-	8,410

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2023 to 30 June 2023

	At 1 January 2023	Additions	Disposals	Corporate actions	At 30 June 2023
Listed equities (continued)					
China (continued)					
Zhejiang Huafeng Spandex Co Ltd	11,800	-	(1,700)	-	10,100
Zhejiang Huayou Cobalt Co Ltd	7,630	-	(1,100)	-	6,530
Zhejiang Jingsheng Mechanical & Electrical Co Ltd	3,900	-	(600)	-	3,300
Zhejiang NHU Co Ltd	10,972	-	(1,600)	-	9,372
Zhejiang Sanhua Intelligent Controls Co Ltd	12,785	-	(1,900)	-	10,885
Zhejiang Supor Cookware Co Ltd	1,000	-	(1,000)	-	-
Zheshang Securities Co Ltd	11,500	-	(1,700)	-	9,800
Zhonghang Heibao Co Ltd	4,620	-	(600)	1,608	5,628
Zhongtai Securities Co Ltd	16,500	-	(2,400)	-	14,100
Zhuzhou CRRC Times Electric Co Ltd	1,546	-	(223)	-	1,323
Zijin Mining Group Co Ltd	85,500	8,900	(10,800)	-	83,600
Zoomlion Heavy Industry Science And Technology Co Ltd	29,469	-	(4,300)	-	25,169
ZTE Corporation	18,871	-	(2,700)	-	16,171
HONG KONG					
China Mobile Ltd	3,200	1,800	(400)	-	4,600
Unlisted equities					
China					
Trina Solar Co Ltd Nil Paid Rights 13/02/2023	-	-	(26,000)	26,000	-
Yunda Holding Co Ltd A Nil Paid Rights 11/04/2023	-	-	(7,300)	7,300	-

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

PERFORMANCE TABLE (unaudited)

30 June 2023

1. Net Asset Value

	Net asset value per unit RMB	Total net asset value RMB
30 June 2023	13.8353	96,847,299
31 December 2022	13.9174	111,338,883
31 December 2021	17.6759	176,758,856
31 December 2020	18.6818	205,500,279

2. Highest issue and lowest redemption prices per unit

	Highest issue unit price RMB	Lowest redemption unit price RMB
Period from 1 January 2023 to 30 June 2023	15.0782	13.5714
Year ended 31 December 2022	17.5924	12.6455
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 2023	-0.01%	-0.59%	-4.17%
31 December 2022	-21.63%	-21.26%	-27.99%
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%
¹ Year of inception			

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

DISTRIBUTION DISCLOSURE (Unaudited)

For the period from 1 January 2023 to 30 June 2023

During the period from 1 January 2023 to 30 June 2023, there was no distribution paid (2022: nil) by the Sub-Fund.

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

UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE

For the period from 1 January 2023 to 30 June 2023

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 2023.

During the period from 1 January 2023 to 30 June 2023, the CSI 300 Index decreased by 0.01% and the net asset value per unit of the Sub-Fund decreased by 0.59% for RMB Counter and decreased by 4.17% 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 2023 to 30 June 2023

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 2023 to 30 June 2023.