

Unaudited Interim Report 2024

**HAITONG ETF SERIES –
HAITONG MSCI CHINA A ESG ETF**

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

For the period from 1 January 2024 to 30 June 2024

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

CONTENTS

	Pages
MANAGEMENT AND ADMINISTRATION	1 - 2
REPORT OF THE MANAGER TO THE UNITHOLDERS	3 - 4
STATEMENT OF FINANCIAL POSITION (UNAUDITED)	5
STATEMENT OF PROFIT OR LOSS AND OTHER COMPREHENSIVE INCOME (UNAUDITED)	6 - 7
STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS (UNAUDITED)	8
STATEMENT OF CASH FLOWS (UNAUDITED)	9
STATEMENT OF DISTRIBUTION (UNAUDITED)	10
INVESTMENT PORTFOLIO (UNAUDITED)	11 - 21
STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (UNAUDITED)	22 - 38
PERFORMANCE TABLE (UNAUDITED)	39
DISTRIBUTION DISCLOSURE (UNAUDITED)	40
UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE	41
REPORT ON INVESTMENT OVERWEIGHT (UNAUDITED)	42

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

MANAGEMENT AND ADMINISTRATION

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Wang Shengzu
Zhou Hongliang
Wang Zihao

Trustee and Registrar

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

Haitong International Asset Management (HK)
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22/F, Li Po Chun Chambers
189 Des Voeux Road Central
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HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

MANAGEMENT AND ADMINISTRATION (continued)

Participating Dealers

ABN AMRO Clearing Hong Kong Limited
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Suites 3412-13 & 3716-19, Jardine House,
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The Hongkong and Shanghai Banking
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22/F Li Po Chun Chambers,
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REPORT OF THE MANAGER TO THE UNITHOLDERS

Market Review

In the first half of 2024, the Chinese capital market has continued its comprehensive deepening reform, marking the third era of the "National Nine"(国九条) strategy. The State Council's issuance of Opinions on Enhancing Supervision and Risk Prevention has set the tone for promoting high-quality development of the capital market. The China Securities Regulatory Commission (CSRC) has introduced eight new measures to further the reform of the sci-tech innovation board, emphasizing the STAR market's focus on hard science and technology.

The ETF market, celebrating its 20th anniversary, has seen continued expansion in scale and product variety. The new regulation, set to take effect on July 22, will reduce the size requirement for the inclusion of SH-SZ-HK Connect ETFs and adjust the index weighting requirements, potentially broadening market access.

The MSCI China A ESG Universal index began 2024 with a steep 7.02% drop in January, which was promptly offset by a robust +9.95% rebound in February. Despite oscillations from March through June, the index closed the first half with a modest overall gain of 0.61%.

Sector performance in the first half of 2024 has been diverse. The Utilities and Energy sector has been a standout, leading the market with significant gains. The All Share Utilities Index and All Share Energy Index have recorded cumulative increases of 20.93% and 14.01%, respectively. This performance has been driven by high crude oil prices and a surge in electricity demand, benefiting the upstream energy and electric sectors.

Contrastingly, the shipping sector has continued to recover, with the CSI Shipbuilding Industry Stimulus Index and SSE 180 Transportation Index rising 25.3% and 24.0%, respectively. The gold sector has also seen an uptick, with the CSI Gold Miners Index and CSI Gold Industry Equity Index accumulating increases of 24.2% and 20.1%, respectively, driven by a new high in gold prices.

In terms of style and strategy indices, value style has outperformed growth style in the first half of 2024. The dividend strategy index has demonstrated better defensive capabilities, with the CSI Dividend Low Volatility Index and CSI Central State-owned Enterprises Dividend Index rising by 13.04% and 11.52% throughout the half year.

Portfolio Review

In the first half of 2024, Fund's NAV per unit in RMB, HKD and USD changed by -0.01%, -2.85% and -2.77% (price return) respectively. Meanwhile, the 6-month tracking difference between the Fund and Underlying Index is -0.62% in CNY price return; the rolling 1-year tracking error between the Fund and Underlying Index is +1.32% as of 30 June 2024.

Market Outlook

Looking ahead, the Chinese market is poised for a period of transformation, leveraging external pressures as a catalyst for implementing long-term structural reforms. These reforms are expected to drive sustainable growth through technological innovation and productivity gains, ultimately enhancing the quality and sustainability of the economy.

We anticipate that Chinese companies will experience an improvement in return on equity and valuation multiples as the economic transformation takes hold. Investment themes with significant structural growth potential have been identified, including consumption upgrades, high-end manufacturing, and renewable energy development.

Despite the challenges of slowing economic growth and falling interest rates, high-quality companies with long-term growth potential are expected to maintain valuation premiums and outperform the market in the long run. The ongoing reforms in the capital market, coupled with the expansion and diversification of investment products, are likely to bolster investor confidence and catalyze further market development.

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

REPORT OF THE MANAGER TO THE UNITHOLDERS (CONTINUED)

Market Outlook (continued)

In summary, the first half of 2024 has laid the groundwork for a period of significant change in the Chinese capital market. As we move forward, the focus will be on the sustainability and quality of growth, with a keen eye on sectors and investment themes that are well-positioned to benefit from the ongoing reforms and market dynamics.

Environmental, social, and governance (ESG) factors are poised to be increasingly important drivers of stock performance, particularly over the long term. Mainland Chinese corporations are strengthening ESG practices and incorporating ESG into strategy to meet growing customer and investor demands that underpin ESG initiatives. As companies progress towards aligning with global ESG standards and best practices, their ability to effectively manage material ESG issues and create long-term sustainable value is likely to improve.

Haitong International Asset Management (HK) Limited

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF FINANCIAL POSITION (Unaudited)

As at 30 June 2024

	(Unaudited) As at 30 June 2024 RMB	(Audited) As at 31 December 2023 RMB
ASSETS		
Financial assets at fair value through profit or loss	46,737,252	47,228,108
Prepayments and other receivables	246,906	42,032
Cash at banks	420,868	179,904
	<u>47,405,026</u>	<u>47,450,044</u>
TOTAL ASSETS		
	<u>47,405,026</u>	<u>47,450,044</u>
LIABILITIES		
Management fee payable	22,212	22,479
Trustee fee payable	20,000	20,000
Other payables and accruals	65,392	199,627
	<u>107,604</u>	<u>242,106</u>
TOTAL LIABILITIES		
	<u>107,604</u>	<u>242,106</u>
EQUITY		
Net assets attributable to unitholders	<u>47,297,422</u>	<u>47,207,938</u>
	<u>47,297,422</u>	<u>47,207,938</u>
TOTAL LIABILITIES AND EQUITY	<u>47,405,026</u>	<u>47,450,044</u>
	<u>47,405,026</u>	<u>47,450,044</u>
Number of units in issue	<u>6,500,000</u>	<u>6,500,000</u>
	<u>6,500,000</u>	<u>6,500,000</u>
Net asset value per unit	<u>7.2765</u>	<u>7.2628</u>
	<u>7.2765</u>	<u>7.2628</u>

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 MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	(Unaudited) For the period from 1 January 2024 to 30 June 2024 RMB	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB
INCOME		
Dividend income	574,729	642,450
Interest income	105	3,774
	<u>574,834</u>	<u>646,224</u>
EXPENSES		
Management fee ^{Note 2}	(143,155)	(355,862)
Trustee fee ^{Note 1}	(120,000)	(120,668)
Brokerage and other transaction fees ^{Note 1, 2}	(46,273)	(99,620)
Legal and professional fee ^{Note 1}	(29,259)	(18,448)
Auditor's remuneration	(104,033)	(89,359)
Registrar fee ^{Note 1}	-	(360)
Other expenses ^{Note 1}	(374,703)	(347,860)
	<u>(817,423)</u>	<u>(1,032,177)</u>
(LOSS)/PROFIT BEFORE INVESTMENT GAIN AND EXCHANGE DIFFERENCES	(242,589)	(385,953)
INVESTMENT (LOSS)/GAIN AND EXCHANGE DIFFERENCES		
Net realised losses on financial assets at fair value through profit or loss	(2,499,360)	(25,761,490)
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	2,888,907	34,953,477
Foreign exchange differences	(1)	16
	<u>389,546</u>	<u>9,192,003</u>
PROFIT BEFORE TAX	146,957	8,806,050
Withholding tax expense	(57,473)	(64,493)
PROFIT AFTER TAX AND TOTAL COMPREHENSIVE INCOME FOR THE PERIOD	<u>89,484</u>	<u>8,741,557</u>

HAITONG MSCI CHINA A ESG 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 2024 to 30 June 2024

Note 1 During the period ended 30 June 2024, other than Trustee fee, Legal and professional fee and 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 2024 to 30 June 2024 RMB	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB
Brokerage and other transaction fees	(34,020)	(41,770)
Other expenses	(22,730)	(44,628)

Note 2 During the period ended 30 June 2024, Management fee was paid to the Manager, other respective amounts paid to the Manager or it's Connected Persons were as follows:

	(Unaudited) For the period from 1 January 2024 to 30 June 2024 RMB	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB
Brokerage and other transaction fees	-	(136,182)

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	(Unaudited) For the period from 1 January 2024 to 30 June 2024 RMB	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB
Net assets attributable to unitholders at the beginning of the period	47,207,938	327,776,401
Subscription of units	-	-
Redemption of units	-	(282,441,700)
Profit after tax and total comprehensive income for the period	89,484	8,741,557
Net assets attributable to unitholders at the end of the period	<u>47,297,422</u>	<u>54,076,258</u>
Number of units in issue	(Unaudited) For the period from 1 January 2024 to 30 June 2024 Units	(Unaudited) For the period from 1 January 2023 to 30 June 2023 Units
Units outstanding at the beginning of the period	6,500,000	38,000,000
Units issued	-	-
Units redeemed	-	(31,500,000)
Units outstanding at the end of the period	<u>6,500,000</u>	<u>6,500,000</u>

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF CASH FLOWS (Unaudited)

For the period from 1 January 2024 to 30 June 2024

	(Unaudited) For the period from 1 January 2024 to 30 June 2024 RMB	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB
CASH FLOWS FROM OPERATING ACTIVITIES		
Profit/(loss) before tax	146,957	8,806,050
Adjustments for:		
Dividend income	(574,729)	(642,450)
Interest income	(105)	(3,774)
Decrease in financial assets at fair value through profit or loss	490,856	272,070,788
Increase in prepayments and other receivables	(204,873)	(197,696)
Decrease in management fee payable	(267)	(136,674)
Decrease in trustee fee payable	-	(5,101)
Decrease in other payables and accruals	(134,235)	(93,678)
Cash flows (used in)/from operations	(276,396)	279,797,465
Dividend received	574,729	642,450
Interest received	104	3,780
Tax paid	(57,473)	(64,493)
Net cash flows from operating activities	240,964	280,379,202
CASH FLOWS FROM FINANCING ACTIVITIES		
Proceeds from issue of units	-	-
Payments on redemption of units	-	(282,441,700)
Net cash flows used in financing activities	-	(282,441,700)
NET INCREASE/(DECREASE) IN CASH AND CASH EQUIVALENTS	240,964	(2,062,498)
Cash and cash equivalents at the beginning of the period	179,904	2,257,909
CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD	420,868	195,411
ANALYSIS OF BALANCES OF CASH AND CASH EQUIVALENTS		
Cash at banks	420,868	195,411

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF DISTRIBUTION (Unaudited)

For the period from 1 January 2024 to 30 June 2024

	(Unaudited) For the period from 1 January 2024 to 30 June 2024 RMB	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB
Undistributed income at the beginning of period	-	-
Profit after tax and total comprehensive income	89,484	8,741,557
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	(2,888,907)	(34,953,477)
Undistributed income before distribution	(2,799,423)	(26,211,920)
Transfer to capital	2,799,423	26,211,920
Undistributed income at the period end	-	-

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities			
<u>China</u>			
360 Security Technology Inc	11,569	88,850	0.19
37 Interactive Entertainment Network Technology Group Co Ltd	7,200	93,960	0.20
Accelink Technologies Co	600	22,422	0.05
AECC Aviation Power Co Ltd	2,200	80,410	0.17
Agricultural Bank of China Ltd	274,800	1,198,128	2.53
Aier Eye Hospital Group Co Ltd	18,844	194,470	0.41
Aima Technology Group Co Ltd	2,800	76,524	0.16
Air China Ltd	18,800	138,744	0.29
Aluminum Corporation of China Ltd	10,700	81,641	0.17
Angel Yeast Co Ltd	1,400	39,102	0.08
Anhui Conch Cement Co Ltd	6,500	153,335	0.32
Anhui Gujing Distillery Co Ltd	300	63,321	0.13
Anhui Jianghuai Auto Co	3,500	55,440	0.12
Anhui Kouzi Distillery Co Ltd	500	19,595	0.04
Anhui Leimingkehua Co Ltd	2,200	36,828	0.08
Anhui Yingji	500	28,750	0.06
Anjoy Foods Co Ltd	500	37,155	0.08
Anker Innovations Technology Co Ltd	810	57,680	0.12
Asymchem Laboratories Tian Jin Co Ltd	540	35,532	0.08
Autobio Diagnostics Co Ltd	500	23,035	0.05
Avary Holding Shenzhen Co Ltd	1,900	75,544	0.16
AVIC Aeroengine Controls	1,100	22,077	0.05
AVIC Industry-Finance Holdings Co	14,200	31,524	0.07
Avicopter Plc Ord	600	24,666	0.05
Baic Bluepark New Energy Technology Co Ltd	6,700	54,136	0.11
Bank of Beijing Co Ltd	34,100	199,144	0.42
Bank of Changsha Co Ltd	6,500	53,170	0.11
Bank of Chengdu Co Ltd	3,080	46,785	0.10
Bank of China Ltd	56,700	261,954	0.55
Bank of Communications Co	47,500	354,825	0.75
Bank of Hangzhou Co Ltd	7,207	94,051	0.20
Bank of Jiangsu Co Ltd	29,614	220,032	0.47
Bank of Nanjing Co Ltd	16,700	173,513	0.37
Bank of Ningbo Co Ltd	10,620	234,277	0.50
Bank of Shanghai Co Ltd	22,930	166,472	0.35
Bank of Suzhou Co Ltd	7,400	55,500	0.12
Baoshan Iron & Steel Co Ltd	17,859	118,762	0.25
Beijing Enlight Media Co	2,400	20,184	0.04
Beijing New Building Materials Public Ltd	1,397	41,435	0.09
Beijing Oriental Yuhong	2,000	24,680	0.05
Beijing Tiantan Biological	1,560	38,064	0.08
Beijing Tongrentang Co	2,200	84,062	0.18

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Beijing Wantai Biological	886	58,370	0.12
Beijing Yanjing Brewery Co	2,300	20,309	0.04
Beijing-Shanghai High Speed Railway Co Ltd	39,600	212,652	0.45
Beiqi Foton Motor Co Ltd	6,500	14,625	0.03
Bethel Automotive Safety Systems Co Ltd	460	17,894	0.04
Boc International China Co Ltd	2,200	19,976	0.04
BOE Technology Group Co Ltd	59,691	244,136	0.52
BYD Co Ltd	2,194	549,048	1.16
Byhealth Co Ltd	2,060	27,913	0.06
Caitong Securities Co Ltd	7,480	49,443	0.10
CGN Power Co Ltd	31,700	146,771	0.31
Changchun High & New Technology Industries (Group) Inc	300	27,531	0.06
Changjiang Securities Co Ltd	4,500	21,735	0.05
Changzhou Xingyu Automotive Lighting Systems Co Ltd	500	56,020	0.12
Chaozhou Three Circle Group Co Ltd	1,500	43,785	0.09
Chifeng Jilong Gold Mining	1,300	21,242	0.04
China Baoan Group Co Ltd	4,200	36,120	0.08
China Construction Bank Corporation	31,000	229,400	0.48
China CSSC Holdings Ltd	3,600	146,556	0.31
China Eastern Airlines Corporation Ltd	27,600	110,676	0.23
China Energy Engineering Corporation Ltd	26,200	55,544	0.12
China Everbright Bank Co Ltd	93,583	296,658	0.63
China Film Co Ltd	3,800	40,888	0.09
China Galaxy Securities Co Ltd	11,700	127,062	0.27
China Great Wall Securities Co Ltd	3,300	22,110	0.05
China Greatwall Computer Shenzhen Co Ltd	2,600	22,750	0.05
China International Capital Corp Ltd	3,900	115,479	0.24
China Jushi Co Ltd	6,505	71,880	0.15
China Life Insurance Co Ltd	4,482	139,166	0.29
China Merchants Bank Co Ltd	33,327	1,139,450	2.41
China Merchants Energy	6,600	55,770	0.12
China Merchants Expressway Network & Technology Holdings Co Ltd	3,700	43,882	0.09
China Merchants Securities Co Ltd	11,950	166,225	0.35
China Merchants Shekou Industrial Zone Co Ltd	18,300	160,857	0.34
China Minsheng Banking Co Ltd	114,480	433,879	0.92
China National Chemical	4,900	40,376	0.09
China National Medicines	1,200	36,948	0.08
China National Nuclear Power Co Ltd	38,100	406,146	0.86
China National Software & Service	670	20,046	0.04
China Northern Rare Earth Group High-Tech Co Ltd	2,901	49,897	0.11
China Pacific Insurance Group Co Ltd	13,830	385,304	0.81
China Petroleum & Chemical Corporation	52,352	330,865	0.70
China Railway Group Ltd	16,600	108,232	0.23

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
China Rare Earth Resources and Technology Co Ltd	900	22,815	0.05
China Resources Sanjiu Med	2,085	88,779	0.19
China Shenhua Energy Co Ltd	10,600	470,322	0.99
China Southern Airlines Co Ltd	18,153	106,921	0.23
China State Construction Engineering Corporation Ltd	33,545	178,124	0.38
China Three Gorges Renewables Group Co Ltd	46,200	201,432	0.43
China Tourism Group Duty Free Corp Ltd	3,133	195,781	0.41
China United Network	25,700	120,790	0.26
China Vanke Co Ltd	15,700	108,801	0.23
China Xd Electric Co Ltd	4,100	32,964	0.07
China Yangtze Power Co Ltd	39,500	1,142,340	2.42
China Zhenhua Group	400	16,612	0.04
China Zheshang Bank Co Ltd	34,730	95,855	0.20
Chongqing Brewery Co Ltd	934	56,694	0.12
Chongqing Changan Automobile Co Ltd	6,672	89,605	0.19
Chongqing Rural Commercial Bank Co Ltd	14,300	71,786	0.15
Chongqing Zhifei Biological Products Co Ltd	4,800	134,544	0.28
CITIC Securities Co Ltd	24,678	449,880	0.95
CMOC Group Ltd Co Ltd	57,000	484,500	1.02
CNGR Advanced Material Co Ltd	1,860	57,641	0.12
CNPC Capital Co Ltd	6,800	37,536	0.08
Contemporary Amperex Technology Co Ltd	7,140	1,285,414	2.72
COSCO Shipping Development Co Ltd	8,000	20,640	0.04
COSCO Shipping Energy Transportation Co Ltd	2,778	43,365	0.09
COSCO SHIPPING Holdings Co Ltd	10,296	159,485	0.34
Crrc Corp Ltd	19,600	147,196	0.31
CSC Financial Co Ltd	8,700	167,388	0.35
Cspc Innovation Pharmaceutical Co Ltd	2,300	58,029	0.12
Cssc Science & Technology Co Ltd	1,200	16,224	0.03
Daqin Railway Co Ltd	14,200	101,672	0.22
Dashenlin Pharmaceutical Group Co Ltd	964	13,785	0.03
Datang Intl Power Gen Co	10,000	30,100	0.06
Dong-E-E-Jiao Co Ltd	500	31,300	0.07
Dongfang Electric Corp Ltd	2,213	40,830	0.09
Dongxing Securities Co Ltd	2,600	20,696	0.04
East Money Information Co Ltd	12,736	134,492	0.28
Eastroc Beverage Group Co Ltd	300	64,725	0.14
Ecovacs Robotics Co Ltd	700	33,026	0.07
Empyrean Technology Co Ltd	300	23,115	0.05
Enn Natural Gas Co Ltd	5,200	108,160	0.23
Eoptolink Technology Inc Ltd	600	63,330	0.13
Eve Energy Co Ltd	1,660	66,267	0.14
Everbright Securities Co Ltd	3,200	46,784	0.10
Faw Car Co Ltd	2,500	19,575	0.04

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
First Capital Securities Co Ltd	6,800	34,612	0.07
Flat Glass Group Co Ltd	3,800	76,380	0.16
Focus Media Information Technology Co Ltd	23,292	141,149	0.30
Foshan Haitian Flavouring & Food Co Ltd	9,371	323,018	0.68
Founder Securities Co Ltd	6,600	51,018	0.11
Foxconn Industrial Internet Co Ltd	25,700	704,180	1.48
Fuyao Glass Industry Group Co Ltd	3,251	155,723	0.33
Ganfeng Lithium Group Co Ltd	3,300	94,545	0.20
Gd Power Development Co	14,400	86,256	0.18
Gem Co Ltd	6,200	39,494	0.08
GF Securities Co Ltd	9,550	116,224	0.25
Gigadevice Semiconductor Inc	660	63,109	0.13
Ginlong Technologies Co Ltd	350	14,574	0.03
GoerTek Inc	2,775	54,140	0.11
Goneo Group Co Ltd	580	44,730	0.09
Gotion High-Tech Co Ltd	1,400	26,810	0.06
Great Wall Motor Co Ltd	5,000	126,500	0.27
Gree Electric Appliances Inc Of Zhuhai	2,300	90,206	0.19
GRG Banking Equipment Co	2,000	20,920	0.04
Guangdong Haid Group Co Ltd	1,309	61,588	0.13
Guangdong Hec Technology	2,400	16,896	0.04
Guanghui Energy Co Ltd	5,310	35,577	0.08
Guangzhou Automobile Group	7,900	61,146	0.13
Guangzhou Baiyun Internati	1,900	18,012	0.04
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	2,234	65,523	0.14
Guangzhou Haige Communications Group Inc Co	2,000	20,720	0.04
Guangzhou Kingmed Diagnostics Group Co Ltd	1,556	42,308	0.09
Guangzhou Shiyuan Electronic Technology Co Ltd	600	17,718	0.04
Guangzhou Tinci Materials Technology Co Ltd	1,600	28,096	0.06
Guangzhou Yuexiu Capital Holdings Group Co Ltd	6,728	33,371	0.07
Guolian Securities Co Ltd	1,900	18,316	0.04
Guosen Securities Co Ltd	6,500	56,485	0.12
Guotai Junan Securities Co Ltd	15,111	204,754	0.43
Guoyuan Securities Co Ltd	8,800	53,328	0.11
Haier Smart Home Co Ltd	12,713	360,795	0.76
Hainan Airlines Holding Co Ltd	34,900	35,598	0.08
Hainan Airport Infrastructure Co Ltd	9,200	28,888	0.06
Haitong Securities Co Ltd	15,545	133,065	0.28
Hang Zhou Great Star Industrial Co Ltd	1,000	24,700	0.05
Hangzhou First Applied Material Co Ltd	4,244	62,387	0.13
Hangzhou Hangyang Co Ltd	1,000	22,250	0.05
Hangzhou Robam Appliances Co Ltd	1,100	24,310	0.05

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Hangzhou Silan Microelectr	1,300	22,763	0.05
Hangzhou Tigermed Consulting Co Ltd	1,192	57,931	0.12
Haohua Chemical Science & Technology Co Ltd	600	17,340	0.04
Hbis Company Limited	8,300	16,102	0.03
Hebei Yangyuan Zhihui Beverage Co Ltd	2,000	42,540	0.09
Heilongjiang Agriculture Co Ltd	1,400	17,486	0.04
Henan Shenhua Coal & Power Co Ltd	1,800	36,414	0.08
Henan Shuanghui Investment & Development Co Ltd	5,557	132,090	0.28
Hengdian Group Dmegc	3,300	41,151	0.09
Hengli Petrochemical Co Ltd	5,657	78,915	0.17
Hengtong Optoelectric Co	2,000	31,540	0.07
Hengyi Petrochemical Co Ltd	2,995	21,235	0.04
Hisense Visual Technology Co Ltd	1,100	27,214	0.06
Hithink Flush Information Network Co Ltd	422	43,761	0.09
Hla Group Corp Ltd	3,900	36,036	0.08
Hua Xia Bank Co Ltd	21,400	136,960	0.29
Huadian Power Intl Corp	6,900	47,886	0.10
Huadong Medicine Co Ltd	3,500	97,335	0.21
Huafon Chemical Co Ltd	4,000	28,680	0.06
Huagong Tech Co Ltd	800	23,944	0.05
Hualan Biological Engineering Inc	1,448	22,864	0.05
Huaneng Power International Inc	7,400	71,188	0.15
Huatai Securities Co Ltd	23,564	291,958	0.62
Huayu Automotive Systems	2,500	40,950	0.09
Hubei Hongcheng General Machin	700	22,197	0.05
Huizhou Desay Sv Automotive Co Ltd	400	34,836	0.07
Humanwell Healthcare Group Co Ltd	1,300	22,321	0.05
Hunan Valin Steel Co Ltd	5,525	24,476	0.05
Hundsun Electronic Co Ltd	3,034	53,580	0.11
IEIT Systems Co Ltd Ord	3,008	109,401	0.23
iFLYTEK Co Ltd	3,721	159,817	0.34
Imeik Technology Development Co Ltd	580	99,818	0.21
Industrial and Commercial Bank of China Ltd	203,100	1,157,670	2.45
Industrial Bank Co Ltd	67,100	1,182,302	2.50
Industrial Securities Co Ltd	13,929	70,481	0.15
Ingenic Semiconductor Co Ltd	400	22,176	0.05
Inner Mongolia Dian Tou Energy Corp Ltd	1,800	37,980	0.08
Inner Mongolia Junzheng Energy And Chemical Group Co Ltd	6,800	25,092	0.05
Inner Mongolia Yili Industrial Group Co Ltd	12,876	332,716	0.70
Inner Mongolia Yuan Xing Energy Co Ltd	3,000	20,730	0.04
Inner Mongolian BaoTou Steel Union Co Ltd	36,600	51,240	0.11
Isoftstone Information Technology G Roup Co Ltd	6,900	242,949	0.51

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Ja Solar Technology Co Ltd	2,680	30,016	0.06
Jason Furniture Hangzhou Co Ltd	660	21,311	0.05
Jiangsu Changjiang Electronics Technology Co Ltd	1,400	44,394	0.09
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	1,124	52,356	0.11
Jiangsu Hengrui Medicine Co Ltd	12,830	493,442	1.04
Jiangsu Kings Luck Brewery Jsc Co Ltd	1,027	47,447	0.10
Jiangsu Nhwa Pharmaceutical	800	18,992	0.04
Jiangsu Pacific Quartz Co Ltd	450	13,325	0.03
Jiangsu Phoenix Publish	4,100	44,936	0.10
Jiangsu Wujiang China Eastern Silk Market Co Ltd	10,700	85,279	0.18
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	3,000	242,220	0.51
Jiangsu Yangnong Chemica	290	16,371	0.03
Jiangsu Yoke Technology Co Ltd	400	25,164	0.05
Jiangsu Yuyue Medical Equ	1,000	37,600	0.08
Jiangsu Zhongtian Technologies Co Ltd	5,500	87,175	0.18
Jiangxi Copper Co Ltd	1,700	40,256	0.09
Jinduicheng Molybdenum Co	6,500	67,665	0.14
Jizhong Energy Resources	2,900	19,430	0.04
Joincare Pharmaceutical	6,000	67,020	0.14
Jonjee Hi-Tech Industrial and Commercial Holding Co Ltd	592	13,432	0.03
Juneyao Airlines Co Ltd	3,600	39,564	0.08
Kingnet Network Co Ltd	3,500	33,425	0.07
Kunlun Tech Co Ltd	1,000	32,240	0.07
Kweichow Moutai Co Ltd	1,050	1,540,760	3.26
LB Group Co Ltd	1,901	35,302	0.07
Lepu Medical Technology	3,800	56,392	0.12
Liaoning Port Co Ltd	15,200	18,696	0.04
Lingyi Itech (Guangdong) Company	14,100	100,392	0.21
Livzon Pharmaceutical Group Inc	1,971	73,341	0.16
LONGi Green Energy Technology Co Ltd	18,228	255,557	0.54
Luxshare Precision Industry Co Ltd	11,600	455,996	0.96
Luzhou Laojiao Co Ltd	1,200	172,188	0.36
Mango Excellent Media Co Ltd	1,509	31,538	0.07
Materials Industry Zhongda Group Co Ltd	8,420	36,543	0.08
Maxscend Microelectronics Co Ltd	392	30,474	0.06
Meihua Holdings Group Co	2,400	24,048	0.05
Metallurgical Corporation of China Ltd	14,400	44,640	0.09
Midea Group Co Ltd	5,600	361,200	0.76
Muyuan Foodstuff Co Ltd	4,440	193,584	0.41
Nanjing Securities Co Ltd	3,000	23,040	0.05
Nantong Fujitsu Microele	1,200	26,868	0.06
NARI Technology Development Co Ltd	6,500	162,240	0.34
Naura Technology Group Co Ltd	1,700	543,813	1.15
New China Life Insurance Co Ltd	1,688	50,691	0.11
New Hope Liuhe Co Ltd	3,649	33,352	0.07

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Ninestar Corp	2,900	76,618	0.16
Ningbo Deye Technology Co Ltd	504	37,467	0.08
Ningbo Joyson Electronic Corp	1,100	16,302	0.03
Ningbo Orient Wires & Cables Co Ltd	600	29,286	0.06
Ningbo Sanxing Electric Co	1,100	38,500	0.08
Ningbo Shanshan Co Ltd	1,800	14,616	0.03
Ningbo Tuopu Group Co Ltd	900	48,249	0.10
Ningxia Baofeng Energy Group Co Ltd	5,900	102,247	0.22
Offshore Oil Engineering	7,100	41,961	0.09
OPPEIN Home Group Inc	426	22,817	0.05
Orient Securities Co Ltd	24,148	183,525	0.39
Oriental Pearl Group Co Ltd	2,700	16,416	0.03
Pangang Group Vanadium Titanium & Resources Co Ltd	7,500	18,750	0.04
People.Cn Co Ltd	1,800	35,982	0.08
People's Insurance Co Group of China Ltd	11,500	59,225	0.13
Pharmaron Beijing Co Ltd	2,400	44,592	0.09
Ping An Bank Co Ltd	31,293	317,624	0.67
Ping An Insurance (Group) Co of China Ltd	17,387	719,126	1.52
Poly Developments and Holdings Group Co Ltd	9,646	84,499	0.18
Postal Savings Bank of China Co Ltd	46,900	237,783	0.50
Power Construction Corporation of China	13,900	77,701	0.16
Qinghai Salt Lake Industry	4,400	76,780	0.16
Range Intelligent Computing Technology Group Co Ltd	1,200	28,740	0.06
Rockchip Electronics Co Ltd	300	17,751	0.04
Rongsheng Petro Chemical Co Ltd	8,204	79,250	0.17
S F Holding Co Ltd	7,900	281,951	0.60
Saic Motor Corp Ltd	6,200	85,932	0.18
Sailun Group Co Ltd	3,300	46,200	0.10
Sanan Optoelectronics Co	4,000	46,880	0.10
Sangfor Technologies Inc	702	35,472	0.08
Sany Heavy Industry Co Ltd	6,878	113,487	0.24
Satellite Chemical Co Ltd	2,686	48,294	0.10
SDIC Capital Co Ltd	5,200	29,380	0.06
SDIC Power Holdings Co Ltd	6,000	109,440	0.23
Seres Group Co Ltd	3,000	273,360	0.58
SG Micro Corp	422	34,933	0.07
Shaanxi Coal Industry Co Ltd	7,800	201,006	0.43
Shan Xi Hua Yang Group New Energy Co Ltd	2,950	29,382	0.06
Shandong Gold Mining Co Ltd	2,876	78,745	0.17
Shandong Himile Mechanical Science & Technology Co Ltd	600	22,902	0.05
Shandong Hualu Hengsheng Chemical Co Ltd	1,666	44,382	0.09
Shandong Linglong Tyre Co Ltd	1,237	22,724	0.05
Shandong Nanshan Aluminum	18,900	72,009	0.15

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Shandong Sun Paper Industr	2,300	32,085	0.07
Shanghai Aiko Solar Energy Co Ltd	1,480	13,394	0.03
Shanghai Baosight Software Co Ltd	1,711	54,632	0.12
Shanghai Construction Co	7,200	15,480	0.03
Shanghai Electric Group Co Ltd	20,400	75,480	0.16
Shanghai Electric Power Co	2,300	22,747	0.05
Shanghai Fosun Pharmaceutical (Group) Co Ltd	3,410	75,497	0.16
Shanghai International Airport Co Ltd	984	31,734	0.07
Shanghai International Port Group Co Ltd	5,616	32,460	0.07
Shanghai Jinjiang Internat	700	16,086	0.03
Shanghai Lingang Holdings Corp Ltd	1,980	18,038	0.04
Shanghai M&G Stationery Inc	1,824	57,055	0.12
Shanghai Moons Electric Co Ltd	300	12,069	0.03
Shanghai Pharmaceutical Co Ltd	9,000	171,990	0.36
Shanghai Pudong Development Bank Co Ltd	47,364	389,806	0.82
Shanghai Putailai New Energy Technology Co Ltd	4,325	61,112	0.13
Shanghai RAAS Blood Products Co Ltd	5,399	42,220	0.09
Shanghai Rural Commercial Bank Co	15,600	104,832	0.22
Shanghai Yuyuan Tourist Mart Group Co Ltd	7,900	40,685	0.09
Shanghai Zhangjiang High	1,200	22,176	0.05
Shanxi Coal International	1,600	23,392	0.05
Shanxi Coking Coal Energy Group Co Ltd	4,550	46,911	0.10
Shanxi Lu'An Environmental	2,400	43,512	0.09
Shanxi Meijin Energy Co Ltd	3,500	16,660	0.04
Shanxi Taigang Stainless	4,600	15,548	0.03
Shanxi Xinghuacun Fen Wine Factory Co Ltd	960	202,445	0.43
Shenergy Company Limited	3,900	34,437	0.07
Shengyi Technology Co Ltd	3,851	81,102	0.17
Shennan Circuits Co Ltd	423	44,741	0.09
Shenwan Hongyuan Group Co Ltd	45,457	195,920	0.41
Shenzhen Capchem Technology Co Ltd	560	15,994	0.03
Shenzhen Energy Group Co Ltd	3,800	27,740	0.06
Shenzhen Goodix Technology Co Ltd	400	27,500	0.06
Shenzhen Inovance Technology Co Ltd	2,747	140,921	0.30
Shenzhen Kangtai Biological Products Co Ltd	940	14,673	0.03
Shenzhen Kedali Industry Co Ltd	200	15,276	0.03
Shenzhen Mindray Bio-Medical Electronics Co Ltd	3,900	1,134,549	2.40
Shenzhen New Industries Biomedical Engineering Co Ltd	1,300	87,672	0.19
Shenzhen Salubris Pharm	901	23,994	0.05
Shenzhen Yuto Packaging Technology Co Ltd	800	20,472	0.04
Shijiazhuang Yiling Pharmaceutical Co Ltd	2,720	41,698	0.09
Sichuan Changhong Electric	3,700	16,613	0.04
Sichuan Chuantou Energy Co	3,924	73,575	0.16

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Sichuan Hebang Biotechnology Limited	7,100	11,715	0.02
Sichuan Kelun Pharmaceutical	3,200	97,056	0.21
Sichuan Road And Bridge Group Co Ltd	5,840	46,078	0.10
Sichuan Swellfun Co Ltd	1,000	37,630	0.08
Sichuan Tuopai Shede Wine	300	17,001	0.04
Sieyuan Electric Co Ltd	600	40,140	0.08
Sinolink Securities Co Ltd	6,000	45,300	0.10
Sinoma International Engin	4,300	51,858	0.11
Sinoma Science&Technology	2,700	34,830	0.07
Sinomine Resource Group Co Ltd	540	14,472	0.03
Songcheng Performance Development Co Ltd	2,116	16,991	0.04
Soochow Security Co Ltd	4,005	23,630	0.05
Southwest Securities Co Ltd	5,355	19,171	0.04
Spring Airlines Co Ltd	800	45,064	0.10
Starpower Semiconductor Ltd	180	15,500	0.03
Sungrow Power Supply Co Ltd	3,362	208,545	0.44
Sunresin New Materials Co Ltd	400	16,704	0.04
Sunwoda Electronic Co Ltd	3,800	57,646	0.12
Suzhou Dongshan Precision Manufacturing Co Ltd	1,400	28,980	0.06
Suzhou Maxwell Technologies Co Ltd	456	54,483	0.12
Suzhou Tfc Optical Communication Co Ltd	320	28,294	0.06
TCL Technology Group Corporation	30,310	130,939	0.28
TCL Zhonghuan Renewable Energy Technology Co Ltd	6,571	56,839	0.12
Thunder Software Technolog	700	31,913	0.07
Tianfeng Securities Co Ltd	7,000	15,260	0.03
Tianqi Lithium Industries Inc	3,000	89,730	0.19
Tianshan Aluminum Group Co Ltd	3,800	30,818	0.07
Tianshui Huatian Technolog	2,600	21,190	0.04
Tongkun Group Co Ltd	1,900	30,324	0.06
Tongling Nonferrous Metals Group Co Ltd	10,200	36,822	0.08
Tongwei Co Ltd	4,543	86,817	0.18
Tsingtao Brewery Co Ltd	1,100	80,047	0.17
Unigroup Guoxin Microelectronics Co Ltd	699	36,767	0.08
Unisplendour Corp Ltd	3,483	77,845	0.16
Universal Scientific Indus	3,000	48,150	0.10
Walvax Biotechnology Co Ltd	1,300	14,794	0.03
Wanda Film Holding Co Ltd	2,600	31,434	0.07
WanHua Chemical Group Co Ltd	2,565	207,406	0.44
Weichai Power Co Ltd	10,900	177,016	0.37
Weihai Guangwei Composites Co Ltd	700	17,381	0.04
Wens Foodstuffs Group Co Ltd	5,359	106,215	0.22
Western Mining Co	4,800	86,160	0.18
Western Securities Co Ltd	3,564	22,061	0.05

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Will Semiconductor Ltd	4,320	429,278	0.91
Wingtech Technology Co Ltd	2,041	57,658	0.12
Wintime Energy Co Ltd	17,900	21,122	0.04
Wuhan Guide Infrared Co Ltd	3,453	20,338	0.04
Wuliangye Yibin Co Ltd	3,097	396,540	0.84
WUS Printed Circuit Kunshan Co Ltd	3,070	112,055	0.24
Wuxi Apptec Co Ltd	8,204	321,515	0.68
XCMG Construction Machinery Co Ltd	9,500	67,925	0.14
Xiamen C & D Inc	2,400	21,432	0.05
Xiamen Faratronic Co Ltd Ord	200	15,236	0.03
Xiamen Tungsten Co Ltd	2,900	50,025	0.11
Xinjiang Goldwind Science & Technology Co Ltd	4,209	28,284	0.06
Yankuang Energy Group Co Ltd	3,050	69,327	0.15
Yantai Jereh Oilfield	1,623	56,935	0.12
Yealink Network Technology Corp Ltd	1,052	38,682	0.08
Yifeng Pharmacy Chain Co Ltd	2,448	60,098	0.13
Yihai Kerry Arawana Holdings Co Ltd	3,300	90,255	0.19
Yintai Gold Co Ltd	2,220	36,164	0.08
Yongxing Special Materials Technolo Gy Co Ltd	420	15,028	0.03
Yonyou Network Technology Co Ltd	5,500	55,000	0.12
YTO Express Group Co Ltd	2,800	43,820	0.09
Yunda Holdings Co Ltd	2,300	17,802	0.04
Yunnan Aluminium Co Ltd	2,800	37,828	0.08
Yunnan Baiyao Group Co Ltd	2,940	150,381	0.32
Yunnan Botanee Bio-Technology Group Co Ltd	700	33,824	0.07
Yunnan Chihong Zinc & Germ	6,200	33,108	0.07
Yunnan Energy New Material Co Ltd	2,000	63,300	0.13
Yunnan Tin Co Ltd	1,300	20,137	0.04
Yunnan Yuntianhua Co	1,500	29,130	0.06
Yutong Bus Co Ltd	2,700	69,660	0.15
Zangge Mining Co Ltd	1,300	31,291	0.07
Zhangzhou Pientzhuang Pharmaceutical Co Ltd	1,000	207,170	0.44
Zhejiang Century Huatong Group Co Ltd	12,000	41,160	0.09
Zhejiang China Commodities	4,400	32,648	0.07
Zhejiang CHINT Electrics Co Ltd	3,500	66,710	0.14
Zhejiang Dahua Technology Co Ltd	2,700	41,742	0.09
Zhejiang Dingli Machinery Co Ltd	416	25,135	0.05
Zhejiang Huahai Pharmaceutical Co Ltd	3,000	51,150	0.11
Zhejiang Huayou Cobalt Co Ltd	1,404	31,071	0.07
Zhejiang Jingsheng Mechani	1,300	37,349	0.08
Zhejiang Juhua Co	2,200	53,086	0.11
Zhejiang Longsheng Auto Parts Co Ltd	3,500	60,725	0.13

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Zhejiang Longsheng Group	2,600	22,334	0.05
Zhejiang NHU Co Ltd	2,534	48,653	0.10
Zhejiang Sanhua Intelligent Controls Co Ltd	1,500	28,620	0.06
Zhejiang Supor Cookware Co Ltd	1,048	52,505	0.11
Zhejiang Weiming Environment Protection Co Ltd	1,690	34,780	0.07
Zhejiang Weixing New Building Materials Co Ltd	1,900	29,298	0.06
Zhejiang Zheneng Electric Powe	9,000	63,990	0.14
Zheshang Securities Co Ltd	3,100	33,232	0.07
Zhongji Innolight Co Ltd	1,806	249,011	0.53
Zhongjin Gold Corp	3,900	57,720	0.12
Zhongtai Securities Co Ltd	5,600	31,752	0.07
Zoomlion Heavy Industry Science & Technology Co Ltd	11,496	88,289	0.19
ZTE Corporation	6,500	181,805	0.38
Total investments, at fair value		46,737,252	98.82
Total investments, at cost		54,653,970	

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities					
China					
360 Security Technology Inc	12,669	-	1,100	-	11,569
37 Interactive Entertainment Network Technology Group Co Ltd	7,400	-	200	-	7,200
3Peak Inc	148	-	148	-	-
Accelink Technologies Co	-	600	-	-	600
Advanced Micro-Fabrication Equipment Inc China	548	-	548	-	-
AECC Aviation Power Co Ltd	2,400	-	200	-	2,200
Agricultural Bank of China Ltd	178,400	96,400	-	-	274,800
Aier Eye Hospital Group Co Ltd	19,544	-	700	-	18,844
Aima Technology Group Co Ltd	2,900	-	100	-	2,800
Air China Ltd	17,200	1,600	-	-	18,800
Aluminum Corporation of China Ltd	11,700	-	1,000	-	10,700
Amlogic Shanghai Co Ltd	429	-	429	-	-
Angel Yeast Co Ltd	1,500	-	100	-	1,400
Anhui Conch Cement Co Ltd	6,700	-	200	-	6,500
Anhui Gujing Distillery Co Ltd	200	100	-	-	300
Anhui Honglu Steel Construction Gro Up Co Ltd	580	-	580	-	-
Anhui Jianghuai Auto Co	3,700	-	200	-	3,500
Anhui Kouzi Distillery Co Ltd	500	-	-	-	500
Anhui Leimingkehua Co Ltd	2,200	-	-	-	2,200
Anhui Yingji	600	-	100	-	500
Anjoy Foods Co Ltd	500	-	-	-	500
Anker Innovations Technology Co Ltd	700	-	100	210	810
Apeloa Pharmaceutical Co	1,000	-	1,000	-	-
Asymchem Laboratories Tian Jin Co Ltd	440	100	-	-	540
Autobio Diagnostics Co Ltd	500	-	-	-	500
Avary Holding Shenzhen Co Ltd	1,700	200	-	-	1,900
AVIC Aeroengine Controls	1,200	-	100	-	1,100
AVIC Industry-Finance Holdings Co	19,600	-	5,400	-	14,200
Avicopter Plc Ord	500	100	-	-	600
Baic Bluepark New Energy Technology Co Ltd	7,000	-	300	-	6,700
Bank of Beijing Co Ltd	37,500	-	3,400	-	34,100
Bank Of Changsha Co Ltd	8,900	-	2,400	-	6,500
Bank of Chengdu Co Ltd	3,280	-	200	-	3,080
Bank of China Ltd	78,000	8,500	29,800	-	56,700
Bank of Communications Co	49,400	-	1,900	-	47,500
Bank of Hangzhou Co Ltd	7,407	-	200	-	7,207
Bank of Jiangsu Co Ltd	32,814	4,700	7,900	-	29,614
Bank of Nanjing Co Ltd	13,800	2,900	-	-	16,700
Bank of Ningbo Co Ltd	11,720	-	1,100	-	10,620

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Bank of Shanghai Co Ltd	18,930	5,200	1,200	-	22,930
Bank Of Suzhou Co Ltd	6,500	900	-	-	7,400
Baoshan Iron & Steel Co Ltd	19,759	-	1,900	-	17,859
Beijing Dabeinong Technology	3,700	-	3,700	-	-
Beijing Easpring Material Technolog Y Co Ltd	900	-	900	-	-
Beijing Ehualu Info Tech	600	-	600	-	-
Beijing Enlight Media Co	2,600	-	200	-	2,400
Beijing Kingsoft Office Software Inc	823	-	823	-	-
Beijing New Building Materials Public Ltd	1,497	-	100	-	1,397
Beijing Oriental Yuhong	2,100	-	100	-	2,000
Beijing Shiji Information Technology Co Ltd	4,044	-	4,044	-	-
Beijing Tiantan Biological	1,500	-	200	260	1,560
Beijing Tongrentang Co	2,300	-	100	-	2,200
Beijing United Information Technolo Gy Co Ltd	594	-	594	-	-
Beijing Wantai Biological	686	200	-	-	886
Beijing Yanjing Brewery Co	2,500	-	200	-	2,300
Beijing-Shanghai High Speed Railway Co Ltd	41,200	-	1,600	-	39,600
Beiqi Foton Motor Co Ltd	-	6,500	-	-	6,500
Bethel Automotive Safety Systems Co Ltd	400	-	100	160	460
Betta Pharmaceuticals Co Ltd	400	-	400	-	-
Bgi Genomics Co Ltd	338	-	338	-	-
Bloomage Biotechnology Corporation Ltd	539	-	539	-	-
Boc International China Co Ltd	2,500	-	300	-	2,200
BOE Technology Group Co Ltd	66,591	-	6,900	-	59,691
BTG Hotels Group Co Ltd	1,000	-	1,000	-	-
BYD Co Ltd	6,094	-	3,900	-	2,194
Byhealth Co Ltd	2,160	-	100	-	2,060
Caitong Securities Co Ltd	10,280	-	2,800	-	7,480
Cambricon Technologies Corp Ltd	368	-	368	-	-
Canmax Technologies Co Ltd	780	-	780	-	-
Cecep Solar Energy Co Ltd	6,900	-	6,900	-	-
Cecep Wind Power Corporation	11,460	-	11,460	-	-
Cetc Cyberspace Security T-A	1,500	-	1,500	-	-
CGN Power Co Ltd	33,000	-	1,300	-	31,700

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Changchun High & New Technology Industries (Group) Inc	300	-	-	-	300
Changjiang Securities Co Ltd	4,900	-	400	-	4,500
Changzhou Xingyu Automotive Lighting Systems Co Ltd	500	-	-	-	500
Chaozhou Three Circle Group Co Ltd	1,600	-	100	-	1,500
Chengxin Lithium Group Co Ltd	1,600	-	1,600	-	-
Chifeng Jilong Gold Mining	1,500	-	200	-	1,300
China Baoan Group Co Ltd	4,600	-	400	-	4,200
China Construction Bank Corporation	17,000	14,000	-	-	31,000
China CSSC Holdings Ltd	4,000	-	400	-	3,600
China Eastern Airlines Corporation Ltd	15,200	12,400	-	-	27,600
China Energy Engineering Corporation Ltd	28,800	-	2,600	-	26,200
China Everbright Bank Co Ltd	82,383	11,200	-	-	93,583
China Film Co Ltd	3,900	-	100	-	3,800
China Galaxy Securities Co Ltd	5,700	6,000	-	-	11,700
China Great Wall Securities Co Ltd	3,600	-	300	-	3,300
China Greatwall Computer Shenzhen Co Ltd	2,900	-	300	-	2,600
China International Capital Corp Ltd	4,300	-	400	-	3,900
China Jushi Co Ltd	7,105	-	600	-	6,505
China Life Insurance Co Ltd	4,682	-	200	-	4,482
China Meheco Co Ltd	2,700	-	2,700	-	-
China Merchants Bank Co Ltd	34,627	-	1,300	-	33,327
China Merchants Energy	7,200	-	600	-	6,600
China Merchants Expressway Network & Technology Holdings Co Ltd	-	3,700	-	-	3,700
China Merchants Securities Co Ltd	13,150	-	1,200	-	11,950
China Merchants Shekou Industrial Zone Co Ltd	19,000	-	700	-	18,300
China Minsheng Banking Co Ltd	62,980	51,500	-	-	114,480
China National Chemical	5,400	-	500	-	4,900
China National Medicines	1,000	200	-	-	1,200
China National Nuclear Power Co Ltd	39,600	-	1,500	-	38,100
China National Software & Service	1,170	-	500	-	670
China Northern Rare Earth Group High-Tech Co Ltd	3,201	-	300	-	2,901

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
China Pacific Insurance Group Co Ltd	6,030	7,800	-	-	13,830
China Petroleum & Chemical Corporation	56,252	7,600	11,500	-	52,352
China Railway Group Ltd	18,200	-	1,600	-	16,600
China Railway Signal & Communication Corporation Ltd	12,757	-	12,757	-	-
China Rare Earth Resources And Technology Co Ltd	900	-	-	-	900
China Resources Microelectronics Ltd	1,107	-	1,107	-	-
China Resources Sanjiu Med	1,304	300	-	481	2,085
China Shenhua Energy Co Ltd	11,100	-	500	-	10,600
China Southern Airlines Co Ltd	19,953	-	1,800	-	18,153
China State Construction Engineering Corporation Ltd	37,245	-	3,700	-	33,545
China Three Gorges Renewables Group Co Ltd	48,000	-	1,800	-	46,200
China Tourism Group Duty Free Corp Ltd	3,233	-	100	-	3,133
China United Network	28,200	-	2,500	-	25,700
China Vanke Co Ltd	17,300	-	1,600	-	15,700
China Xd Electric Co Ltd	-	4,100	-	-	4,100
China Yangtze Power Co Ltd	41,000	-	1,500	-	39,500
China Zhenhua Group	500	-	100	-	400
China Zheshang Bank Co Ltd	31,230	3,500	-	-	34,730
Chongqing Brewery Co Ltd	1,034	-	100	-	934
Chongqing Changan Automobile Co Ltd	7,372	-	700	-	6,672
Chongqing Rural Commercial Bank Co Ltd	19,600	-	5,300	-	14,300
Chongqing Zhifei Biological Products Co Ltd	5,000	-	200	-	4,800
CITIC Securities Co Ltd	25,678	-	1,000	-	24,678
CMOC Group Ltd Co Ltd	59,200	-	2,200	-	57,000
CNGR Advanced Material Co Ltd	1,400	-	100	560	1,860
CNPC Capital Co Ltd	7,100	-	300	-	6,800
Contemporary Amperex Technology Co Ltd	7,340	-	200	-	7,140
COSCO Shipping Development Co Ltd	8,800	-	800	-	8,000

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
COSCO Shipping Energy					
Transportatio N Co Ltd	2,878	-	100	-	2,778
COSCO SHIPPING Holdings Co Ltd	28,296	-	18,000	-	10,296
Crrc Corp Ltd	21,600	-	2,000	-	19,600
CSC Financial Co Ltd	7,700	1,500	500	-	8,700
Cspc Innovation Pharmaceutical Co Ltd	-	2,300	-	-	2,300
Cssc Science & Technology Co Ltd	-	1,200	-	-	1,200
Daqin Railway Co Ltd	13,200	1,000	-	-	14,200
Dashenlin Pharmaceutical Group Co Ltd	964	-	-	-	964
Datang Intl Power Gen Co	7,300	2,700	-	-	10,000
DHC Software Co Ltd	2,800	-	2,800	-	-
Do-Fluoride Chemicals Co Ltd	1,000	-	1,000	-	-
Dong-E-E-Jiao Co Ltd	600	-	100	-	500
Dongfang Electric Corp Ltd	2,513	-	300	-	2,213
Dongxing Securities Co Ltd	2,900	-	300	-	2,600
Donlinks Intl Invetment Co	800	-	800	-	-
East Money Information Co Ltd	14,036	-	1,300	-	12,736
Eastroc Beverage Group Co Ltd	-	300	-	-	300
Ecovacs Robotics Co Ltd	700	-	-	-	700
Empyrean Technology Co Ltd	-	300	-	-	300
Enn Natural Gas Co Ltd	5,700	-	500	-	5,200
Eoptolink Technology Inc Ltd	-	600	-	-	600
Eve Energy Co Ltd	1,860	-	200	-	1,660
Everbright Securities Co Ltd	3,500	-	300	-	3,200
Fangda Carbon New Material	3,400	-	3,400	-	-
Farasis Energy Gan Zhou Co Ltd	2,042	-	2,042	-	-
Faw Car Co Ltd	2,800	-	300	-	2,500
First Capital Securities Co Ltd	9,300	-	2,500	-	6,800
Flat Glass Group Co Ltd	3,800	-	-	-	3,800
Focus Media Information Technology Co Ltd	25,692	-	2,400	-	23,292
Foshan Haitian Flavouring & Food Co Ltd	4,171	5,200	-	-	9,371
Galaxycore Inc	-	1,470	1,470	-	-
Ganfeng Lithium Group Co Ltd	3,600	-	300	-	3,300
G-Bits Network Technology	100	-	100	-	-
Gd Power Development Co	15,800	-	1,400	-	14,400
Gem Co Ltd	9,100	-	2,900	-	6,200
Gemdale Corporation	8,027	-	8,027	-	-

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
GF Securities Co Ltd	10,550	-	1,000	-	9,550
Giant Network Group Co Ltd	1,800	-	1,800	-	-
Gigadevice Semiconductor Inc	560	100	-	-	660
Ginlong Technologies Co Ltd	850	-	500	-	350
GoerTek Inc	2,875	-	100	-	2,775
Goneo Group Co Ltd	400	-	-	180	580
Gotion High-Tech Co Ltd	1,600	-	200	-	1,400
Great Wall Motor Co Ltd	4,400	600	-	-	5,000
Gree Electric Appliances Inc Of Zhuhaiy	2,500	-	200	-	2,300
Greenland Holdings Corp Ltd	10,400	-	10,400	-	-
GRG Banking Equipment Co	2,200	-	200	-	2,000
Guangdong Haid Group Co Ltd	1,509	-	200	-	1,309
Guangdong Hec Technology	2,700	-	300	-	2,400
Guanghui Energy Co Ltd	5,810	-	500	-	5,310
Guangzhou Automobile Group	8,700	-	800	-	7,900
Guangzhou Baiyun Internati	2,100	-	200	-	1,900
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	1,834	400	-	-	2,234
Guangzhou Haige Communications Group Inc Co	2,000	-	-	-	2,000
Guangzhou Kingmed Diagnostics Group Co Ltd	1,656	-	100	-	1,556
Guangzhou Shiyuan Electronic Technology Co Ltd	600	-	-	-	600
Guangzhou Tinci Materials Technology Co Ltd	1,700	-	100	-	1,600
Guangzhou Yuexiu Capital Holdings Group Co Ltd	7,428	-	700	-	6,728
Guolian Securities Co Ltd	2,100	-	200	-	1,900
Guosen Securities Co Ltd	5,700	800	-	-	6,500
Guotai Junan Securities Co Ltd	6,711	8,400	-	-	15,111
Guoyuan Securities Co Ltd	9,700	-	900	-	8,800
Haier Smart Home Co Ltd	14,013	800	2,100	-	12,713
Hainan Airlines Holding Co Ltd	38,000	-	3,100	-	34,900
Hainan Airport Infrastructure Co Ltd	10,100	-	900	-	9,200
Haitong Securities Co Ltd	16,145	-	600	-	15,545
Hang Zhou Great Star Industrial Co Ltd	-	1,000	-	-	1,000
Hangzhou Binjiang Real Est	2,800	-	2,800	-	-

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Hangzhou Chang Chuan Technology Co Ltd	500	-	500	-	-
Hangzhou First Applied Material Co Ltd	3,332	-	300	1,212	4,244
Hangzhou Hangyang Co Ltd	900	100	-	-	1,000
Hangzhou Lion Electronics Co Ltd	600	-	600	-	-
Hangzhou Robam Appliances Co Ltd	2,100	-	1,000	-	1,100
Hangzhou Silan Microelectr	1,300	-	-	-	1,300
Hangzhou Tigermed Consulting Co Ltd	792	400	-	-	1,192
Haohua Chemical Science & Technology Co Ltd	-	600	-	-	600
Hbis Company Limited	9,200	-	900	-	8,300
Hebei Yangyuan Zhihui Beverage Co Ltd	2,200	-	200	-	2,000
Heilongjiang Agriculture Co Ltd	1,600	-	200	-	1,400
Henan Shenhua Coal & Power Co Ltd	2,000	-	200	-	1,800
Henan Shuanghui Investment & Development Co Ltd	6,157	-	600	-	5,557
Hengdian Group Dmegc	2,900	400	-	-	3,300
Hengli Petrochemical Co Ltd	5,857	-	200	-	5,657
Hengtong Optoelectric Co	2,200	-	200	-	2,000
Hengyi Petrochemical Co Ltd	3,295	-	300	-	2,995
Hisense Visual Technology Co Ltd	-	1,100	-	-	1,100
Hithink Flush Information Network Co Ltd	222	200	-	-	422
Hla Group Corp Ltd	-	3,900	-	-	3,900
Hongfa Technology Co Ltd	480	-	480	-	-
Hoymiles Power Electronics Inc	200	-	200	-	-
Hoyuan Green Energy Co Ltd	503	-	503	-	-
Hua Xia Bank Co Ltd	23,600	-	2,200	-	21,400
Huadian Power Intl Corp	7,300	-	400	-	6,900
Huadong Medicine Co Ltd	2,300	1,200	-	-	3,500
Huafon Chemical Co Ltd	5,500	-	1,500	-	4,000
Huagong Tech Co Ltd	900	-	100	-	800
Hualan Biological Engineering Inc	1,648	-	200	-	1,448
Huaneng Power International Inc	8,100	-	700	-	7,400
Huatai Securities Co Ltd	13,064	10,500	-	-	23,564
Huaxi Securities Co Ltd	2,300	-	2,300	-	-
Huayu Automotive Systems	2,800	-	300	-	2,500

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Hubei Feilihua Quartz Glass Co Ltd	500	-	500	-	-
Hubei Hongcheng General Machin	800	-	100	-	700
Hubei Xingfa Chemicals Group Co Ltd	1,000	-	1,000	-	-
Huizhou Desay Sv Automotive Co Ltd	500	-	100	-	400
Humanwell Healthcare Group Co Ltd	1,800	-	500	-	1,300
Hunan Valin Steel Co Ltd	7,625	-	2,100	-	5,525
Hundsun Electronic Co Ltd	3,334	-	300	-	3,034
Hygon Information Technology Co Ltd	1,624	-	1,624	-	-
IEIT Systems Co Ltd Ord	2,608	400	-	-	3,008
iFLYTEK Co Ltd	4,121	-	400	-	3,721
Imeik Technology Development Co Ltd	200	300	-	80	580
Industrial and Commercial Bank of China Ltd	210,900	-	7,800	-	203,100
Industrial Bank Co Ltd	34,800	32,300	-	-	67,100
Industrial Securities Co Ltd	15,329	-	1,400	-	13,929
Ingenic Semiconductor Co Ltd	400	-	-	-	400
Inner Mongolia Dian Tou Energy Corp Ltd	2,000	-	200	-	1,800
Inner Mongolia Junzheng Energy And Chemical Group Co Ltd	9,400	-	2,600	-	6,800
Inner Mongolia Yili Industrial Group Co Ltd	14,176	500	1,800	-	12,876
Inner Mongolia Yuan Xing Energy Co Ltd	3,200	-	200	-	3,000
Inner Mongolian BaoTou Steel Union Co Ltd	40,500	-	3,900	-	36,600
Isoftstone Information Technology G Roup Co Ltd	800	6,100	-	-	6,900
Ja Solar Technology Co Ltd	2,880	-	200	-	2,680
Jason Furniture Hangzhou Co Ltd	760	-	100	-	660
Jiangsu Changjiang Electronics Technology Co Ltd	1,600	-	200	-	1,400
Jiangsu Goodwe Power Supply Technology Co Ltd	310	-	310	-	-
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	1,224	-	100	-	1,124
Jiangsu Hengrui Medicine Co Ltd	13,330	-	500	-	12,830
Jiangsu Kings Luck Brewery Jsc Co Ltd	1,127	-	100	-	1,027
Jiangsu Nhwa Pharmaceutical	-	800	-	-	800

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Jiangsu Pacific Quartz Co Ltd	300	-	-	150	450
Jiangsu Phoenix Publish	4,300	-	200	-	4,100
Jiangsu Wujiang China Eastern Silk Market Co Ltd	11,000	-	300	-	10,700
Jiangsu Yanghe Brewery Joint- Stock Co Ltd	1,300	1,700	-	-	3,000
Jiangsu Yangnong Chemica	390	-	100	-	290
Jiangsu Yoke Technology Co Ltd	400	-	-	-	400
Jiangsu Yuyue Medical Equ	900	100	-	-	1,000
Jiangsu Zhongtian Technologies Co Ltd	6,100	-	600	-	5,500
Jiangxi Copper Co Ltd	1,800	-	100	-	1,700
Jiangxi Special Electric	1,500	-	1,500	-	-
Jinduicheng Molybdenum Co	2,900	3,600	-	-	6,500
Jiugui Liquor Co Ltd	300	-	300	-	-
Jizhong Energy Resources	3,100	-	200	-	2,900
Joincare Pharmaceutical	3,400	3,100	500	-	6,000
Jointown Pharmaceutical	8,771	-	8,771	-	-
Jonjee Hi-Tech Industrial and Commercial Holding Co Ltd	692	-	100	-	592
Juewei Food Co Ltd	600	-	600	-	-
Juneyao Airlines Co Ltd	3,900	-	300	-	3,600
Keda Clean Energy Co Ltd	1,700	-	1,700	-	-
Kingnet Network Co Ltd	3,600	-	100	-	3,500
Kunlun Tech Co Ltd	1,100	-	100	-	1,000
Kweichow Moutai Co Ltd	1,050	-	-	-	1,050
LB Group Co Ltd	2,101	-	200	-	1,901
Lepu Medical Technology	3,900	-	100	-	3,800
Liaoning Port Co Ltd	16,700	-	1,500	-	15,200
Lingyi Itech (Guangdong) Company	12,500	1,600	-	-	14,100
Livzon Pharmaceutical Group Inc	2,271	-	300	-	1,971
LONGi Green Energy Technology Co Ltd	13,428	9,100	4,300	-	18,228
Luxi Chemical Group Co	1,700	-	1,700	-	-
Luxshare Precision Industry Co Ltd	-	11,600	-	-	11,600
Luzhou Laojiao Co Ltd	1,300	-	100	-	1,200
Mango Excellent Media Co Ltd	1,609	-	100	-	1,509
Materials Industry Zhongda Group Co Ltd	9,220	-	800	-	8,420
Maxscend Microelectronics Co Ltd	492	-	100	-	392

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Meihua Holdings Group Co	2,600	-	200	-	2,400
Meinian Onehealth Healthcare Holdings Co Ltd	6,902	-	6,902	-	-
Metallurgical Corporation of China Ltd	15,900	-	1,500	-	14,400
Midea Group Co Ltd	-	5,600	-	-	5,600
Ming Yang Smart Energy Group Ltd	4,000	-	4,000	-	-
Montage Technology Co Ltd	1,046	-	1,046	-	-
Muyuan Foodstuff Co Ltd	4,840	-	400	-	4,440
Nanjing King-Friend Biochemical Pharmaceutical Co Ltd	1,394	-	1,394	-	-
Nanjing Securities Co Ltd	3,300	-	300	-	3,000
Nantong Fujitsu Microelec- tronics Co Ltd	1,300	-	100	-	1,200
NARI Technology Development Co Ltd	7,100	-	600	-	6,500
National Silicon Industry Group Co Ltd	2,425	-	2,425	-	-
Naura Technology Group Co Ltd	300	1,500	100	-	1,700
Navinfo Co Ltd	5,300	-	5,300	-	-
New China Life Insurance Co Ltd	1,888	-	200	-	1,688
New Hope Liuhe Co Ltd	4,049	-	400	-	3,649
Ninestar Corp	1,300	1,600	-	-	2,900
Ningbo Deye Technology Co Ltd	360	-	-	144	504
Ningbo Joyson Electronic Corp	1,200	-	100	-	1,100
Ningbo Orient Wires & Cables Co Ltd	600	-	-	-	600
Ningbo Ronbay New Energy Technology Co Ltd	446	-	446	-	-
Ningbo Sanxing Electric Co	-	1,100	-	-	1,100
Ningbo Shanshan Co Ltd	2,000	-	200	-	1,800
Ningbo Tuopu Group Co Ltd	1,000	-	100	-	900
Ningxia Baofeng Energy Group Co Ltd	6,500	-	600	-	5,900
North Industries Group Red Arrow Co Ltd	1,500	-	1,500	-	-
Offcn Education Technology Co Ltd	5,500	-	5,500	-	-
Offshore Oil Engineering	9,800	-	2,700	-	7,100
OPPEIN Home Group Inc	426	-	-	-	426
Orient Securities Co Ltd	13,248	10,900	-	-	24,148
Oriental Pearl Group Co Ltd	-	2,700	-	-	2,700
Ovctek China Inc	1,200	-	1,200	-	-
Pangang Group Vanadium Titanium & Resources Co Ltd	7,600	-	100	-	7,500
People.Cn Co Ltd	1,900	-	100	-	1,800
People's Insurance Co Group of China Ltd	16,800	-	5,300	-	11,500

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Perfect World Co Ltd	4,350	-	4,350	-	-
Pharmaron Beijing Co Ltd	2,700	-	300	-	2,400
Ping An Bank Co Ltd	32,493	-	1,200	-	31,293
Ping An Insurance (Group) Co of China Ltd	18,087	-	700	-	17,387
Poly Developments and Holdings Group Co Ltd	10,046	-	400	-	9,646
Postal Savings Bank of China Co Ltd	51,600	-	4,700	-	46,900
Power Construction Corporation of China	15,300	-	1,400	-	13,900
Pylon Technologies Co Ltd	179	-	179	-	-
Qi An Xin Technology Group Inc	1,217	-	1,217	-	-
Qinghai Salt Lake Industry Range Intelligent Computing Technology Group Co Ltd	4,800	-	400	-	4,400
	-	1,200	-	-	1,200
Raytron Technology Co Ltd	993	-	993	-	-
Risen Energy Co Ltd	2,000	-	2,000	-	-
Rockchip Electronics Co Ltd	-	300	-	-	300
Rongsheng Petro Chemical Co Ltd	8,504	-	300	-	8,204
S F Holding Co Ltd	10,300	-	2,400	-	7,900
Saic Motor Corp Ltd	-	6,200	-	-	6,200
Sailun Group Co Ltd	2,700	600	-	-	3,300
Sanan Optoelectronics Co	4,400	-	400	-	4,000
Sangfor Technologies Inc	702	-	-	-	702
Sany Heavy Industry Co Ltd	7,578	-	700	-	6,878
Satellite Chemical Co Ltd	2,986	-	300	-	2,686
SDIC Capital Co Ltd	5,700	-	500	-	5,200
SDIC Power Holdings Co Ltd	6,600	-	600	-	6,000
Seazen Holdings Co Ltd	4,000	-	4,000	-	-
Seres Group Co Ltd	1,300	1,700	-	-	3,000
SG Micro Corp	422	-	-	-	422
Shaanxi Coal Industry Co Ltd	8,600	-	800	-	7,800
Shan Xi Hua Yang Group New Energy Co Ltd	3,150	-	200	-	2,950
Shandong Buchang Pharmaceuticals Co Ltd	1,000	-	1,000	-	-
Shandong Gold Mining Co Ltd	3,176	-	300	-	2,876
Shandong Himile Mechanical Science & Technology Co Ltd	-	600	-	-	600
Shandong Hualu Hengsheng Chemical Co Ltd	1,866	-	200	-	1,666
Shandong Linglong Tyre Co Ltd	1,337	-	100	-	1,237

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Shandong Nanshan Aluminum	20,800	-	1,900	-	18,900
Shandong Sun Paper Industr	2,500	-	200	-	2,300
Shanghai Aiko Solar Energy Co Ltd	1,680	-	200	-	1,480
Shanghai Bairun Investment Holding Group Co Ltd	980	-	980	-	-
Shanghai Baosight Software Co Ltd	1,526	-	100	285	1,711
Shanghai Bochu Electronic Technolog Y Corp Ltd	91	-	127	36	-
Shanghai Construction Co	7,900	-	700	-	7,200
Shanghai Electric Group Co Ltd	21,200	-	800	-	20,400
Shanghai Electric Power Co	2,500	-	200	-	2,300
Shanghai Fosun Pharmaceutical (Group) Co Ltd	3,510	-	100	-	3,410
Shanghai Fudan Microelectronics Group Co Ltd	473	-	473	-	-
Shanghai International Airport Co Ltd	1,084	-	100	-	984
Shanghai International Port Group Co Ltd	6,216	-	600	-	5,616
Shanghai Jinjiang Internat	800	-	100	-	700
Shanghai Junshi Biosciences Co Ltd	642	-	642	-	-
Shanghai Lingang Holdings Corp Ltd	4,280	-	2,300	-	1,980
Shanghai M&G Stationery Inc	1,624	200	-	-	1,824
Shanghai Moons Electric Co Ltd	-	300	-	-	300
Shanghai Pharmaceutical Co Ltd	9,900	-	900	-	9,000
Shanghai Pudong Development Bank Co Ltd	49,164	-	1,800	-	47,364
Shanghai Putailai New Energy Technology Co Ltd	4,525	-	200	-	4,325
Shanghai RAAS Blood Products Co Ltd	5,999	-	600	-	5,399
Shanghai Rural Commercial Bank Co	17,100	-	1,500	-	15,600
Shanghai Yuyuan Tourist Mart Group Co Ltd	8,700	-	800	-	7,900
Shanghai Zhangjiang High	-	1,200	-	-	1,200
Shanxi Coal International	1,800	-	200	-	1,600
Shanxi Coking Coal Energy Group Co Ltd	5,050	-	500	-	4,550
Shanxi Lu'An Environmental	2,700	-	300	-	2,400
Shanxi Meijin Energy Co Ltd	3,800	-	300	-	3,500

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Shanxi Securities Co Ltd	3,200	-	3,200	-	-
Shanxi Taigang Stainless	6,400	-	1,800	-	4,600
Shanxi Xinghuacun Fen Wine Factory Co Ltd	1,060	-	100	-	960
Shenergy Company Limited	4,400	-	500	-	3,900
Shenghe Resources Holding Co Ltd	1,600	-	1,600	-	-
Shengyi Technology Co Ltd	3,151	700	-	-	3,851
Shennan Circuits Co Ltd	423	-	-	-	423
Shenwan Hongyuan Group Co Ltd	47,257	-	1,800	-	45,457
Shenzhen Capchem Technology Co Ltd	660	-	100	-	560
Shenzhen Dynanonic Co Ltd	320	-	320	-	-
Shenzhen Energy Group Co Ltd	4,200	-	400	-	3,800
Shenzhen Goodix Technology Co Ltd	-	400	-	-	400
Shenzhen Inovance Technology Co Ltd	2,347	500	100	-	2,747
Shenzhen Kaifa Technology	1,400	-	1,400	-	-
Shenzhen Kangtai Biological Products Co Ltd	1,040	-	100	-	940
Shenzhen Kedali Industry Co Ltd	200	-	-	-	200
Shenzhen Mindray Bio-Medical Electronics Co Ltd	4,100	-	200	-	3,900
Shenzhen New Industries Biomedical Engineering Co Ltd	1,600	-	300	-	1,300
Shenzhen Overseas Chinese Town Co Ltd	6,836	-	6,836	-	-
Shenzhen Salubris Pharm	1,001	-	100	-	901
Shenzhen Sc New Energy Technology Corp	800	-	800	-	-
Shenzhen Senior Technology Material Co Ltd	1,100	-	1,100	-	-
Shenzhen Sunlord Electroni	700	-	700	-	-
Shenzhen Transsion Holdings Co Ltd	892	-	892	-	-
Shenzhen Yuto Packaging Technology Co Ltd	800	-	-	-	800
Shijiazhuang Yiling Pharmaceutical Co Ltd	2,920	-	200	-	2,720
Shuangliang Ecoenergy Sys	3,300	-	3,300	-	-
Sichuan Changhong Electric	-	3,700	-	-	3,700
Sichuan Chuantou Energy Co	3,924	-	-	-	3,924

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Sichuan Hebang Biotechnology Limited	7,800	-	700	-	7,100
Sichuan Kelun Pharmaceutical	1,300	1,900	-	-	3,200
Sichuan Road And Bridge Group Co Ltd	6,440	-	600	-	5,840
Sichuan Swellfun Co Ltd	400	600	-	-	1,000
Sichuan Tuopai Shede Wine	300	-	-	-	300
Sieyuan Electric Co Ltd	700	-	100	-	600
Sinolink Securities Co Ltd	6,600	-	600	-	6,000
Sinoma International Engin	4,400	-	100	-	4,300
Sinoma Science&Technology	3,700	-	1,000	-	2,700
Sinomine Resource Group Co Ltd	740	-	200	-	540
Sinopec Shanghai Petroche	13,000	-	13,000	-	-
Skshu Paint Co Ltd	896	-	896	-	-
Songcheng Performance Development Co Ltd	2,316	-	200	-	2,116
Soochow Security Co Ltd	5,605	-	1,600	-	4,005
Southwest Securities Co Ltd	5,855	-	500	-	5,355
Spring Airlines Co Ltd	900	-	100	-	800
Starpower Semiconductor Ltd	200	-	100	80	180
Sungrow Power Supply Co Ltd	2,502	-	100	960	3,362
Sunresin New Materials Co Ltd	-	400	-	-	400
Sunwoda Electronic Co Ltd	4,100	-	300	-	3,800
Suzhou Dongshan Precision Manufacturing Co Ltd	1,500	-	100	-	1,400
Suzhou Maxwell Technologies Co Ltd	256	200	-	-	456
Suzhou Tfc Optical Communication Co Ltd	-	300	100	120	320
Tangshan Jidong Cement Co Ltd	2,400	-	2,400	-	-
TCL Technology Group Corporation	41,710	-	11,400	-	30,310
TCL Zhonghuan Renewable Energy Technology Co Ltd	8,971	-	2,400	-	6,571
Thunder Software Technolog	800	-	100	-	700
Tianfeng Securities Co Ltd	-	7,000	-	-	7,000
Tianjin 712 Communication & Broadca Sting Co Ltd	700	-	700	-	-

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Tianma Microelectronics Co Ltd	2,200	-	2,200	-	-
Tianqi Lithium Industries Inc	2,600	400	-	-	3,000
Tianshan Aluminum Group Co Ltd	4,100	-	300	-	3,800
Tianshui Huatian Technology	2,800	-	200	-	2,600
Titan Wind Energy Suzhou Co Ltd	2,400	-	2,400	-	-
Tongkun Group Co Ltd	2,100	-	200	-	1,900
Tongling Nonferrous Metals Group Co Ltd	9,300	900	-	-	10,200
Tongwei Co Ltd	4,043	500	-	-	4,543
Topchoice Medical Corporation	400	-	400	-	-
Tsingtao Brewery Co Ltd	1,300	-	200	-	1,100
Unigroup Guoxin Microelectronics Co Ltd	799	-	100	-	699
Unisplendour Corp Ltd	5,083	-	1,600	-	3,483
Universal Scientific Indus	3,300	-	300	-	3,000
Verisilicon Microelectronics Shanghai Co Ltd	443	-	443	-	-
Walvax Biotechnology Co Ltd	1,400	-	100	-	1,300
Wanda Film Holding Co Ltd	3,900	-	1,300	-	2,600
WanHua Chemical Group Co Ltd	2,765	600	800	-	2,565
Weichai Power Co Ltd	11,400	-	500	-	10,900
Weihai Guangwei Composites Co Ltd	900	-	200	-	700
Wens Foodstuffs Group Co Ltd	5,859	-	500	-	5,359
Western Mining Co	5,300	-	500	-	4,800
Western Securities Co Ltd	3,964	-	400	-	3,564
Western Superconducting	576	-	576	-	-
Will Semiconductor Ltd	1,320	3,000	-	-	4,320
Wingtech Technology Co Ltd	2,241	-	200	-	2,041
Wintime Energy Co Ltd	19,700	-	1,800	-	17,900
Wuhan Guide Infrared Co Ltd	3,853	-	400	-	3,453
Wuliangye Yibin Co Ltd	3,397	-	300	-	3,097
WUS Printed Circuit Kunshan Co Ltd	1,670	1,600	200	-	3,070
Wuxi Apptec Co Ltd	8,604	-	400	-	8,204

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Wuxi Autowell Technology Co Ltd	197	-	197	-	-
XCMG Construction Machinery Co Ltd	10,500	-	1,000	-	9,500
Xiamen C & D Inc	2,700	-	300	-	2,400
Xiamen Faratronic Co Ltd Ord	200	-	-	-	200
Xiamen Tungsten Co Ltd	1,600	1,300	-	-	2,900
Xinjiang Daqo New Energy Co Ltd	1,498	-	1,498	-	-
Xinjiang Goldwind Science & Technology Co Ltd	4,609	-	400	-	4,209
Yangzhou Yangjie Electroni	500	-	500	-	-
Yankuang Energy Group Co Ltd	3,450	-	400	-	3,050
Yantai Jereh Oilfield	1,823	-	200	-	1,623
Yealink Network Technology Corp Ltd	1,052	-	-	-	1,052
Yifeng Pharmacy Chain Co Ltd	840	1,200	-	408	2,448
Yihai Kerry Arawana Holdings Co Ltd	3,200	100	-	-	3,300
Yintai Gold Co Ltd	2,420	-	200	-	2,220
Yonghui Superstores Co Ltd	8,100	-	8,100	-	-
Yongxing Special Materials Technolo Gy Co Ltd	520	-	100	-	420
Yonyou Network Technology Co Ltd	5,800	-	300	-	5,500
YTO Express Group Co Ltd	3,100	-	300	-	2,800
Yuan Longping Hightech	1,200	-	1,200	-	-
Yunda Holdings Co Ltd	2,600	-	300	-	2,300
Yunnan Aluminium Co Ltd	3,100	-	300	-	2,800
Yunnan Baiyao Group Co Ltd	3,240	-	300	-	2,940
Yunnan Botanee Bio-Technology Group Co Ltd	800	-	100	-	700
Yunnan Chihong Zinc & Germ	-	6,500	300	-	6,200
Yunnan Energy New Material Co Ltd	1,600	400	-	-	2,000
Yunnan Tin Co Ltd	1,500	-	200	-	1,300
Yunnan Yuntianhua Co	1,600	-	100	-	1,500
Yutong Bus Co Ltd	-	2,800	100	-	2,700
Zangge Mining Co Ltd	3,500	-	2,200	-	1,300
Zhangzhou Pientzehuang Pharmaceutical Co Ltd	1,300	-	300	-	1,000
Zhefu Holding Group Co Ltd	4,800	-	4,800	-	-
Zhejiang Century Huatong Group Co Ltd	12,500	-	500	-	12,000

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
Listed equities (continued)					
China (continued)					
Zhejiang China Commodities	4,900	-	500	-	4,400
Zhejiang CHINT Electrics Co Ltd	3,800	-	300	-	3,500
Zhejiang Dahua Technology Co Ltd	3,000	-	300	-	2,700
Zhejiang Dingli Machinery Co Ltd	416	-	-	-	416
Zhejiang Huahai Pharmaceutical Co Ltd	1,300	1,800	100	-	3,000
Zhejiang Huayou Cobalt Co Ltd	2,804	-	1,400	-	1,404
Zhejiang Jingsheng Mechani	1,200	100	-	-	1,300
Zhejiang Jiuzhou Pharmaceutical Co Ltd	1,600	-	1,600	-	-
Zhejiang Juhua Co	2,400	-	200	-	2,200
Zhejiang Longsheng Auto Parts Co Ltd	4,800	-	1,300	-	3,500
Zhejiang Longsheng Group	2,900	-	300	-	2,600
Zhejiang NHU Co Ltd	2,734	-	200	-	2,534
Zhejiang Sanhua Intelligent Controls Co Ltd	1,600	-	100	-	1,500
Zhejiang Supcon Technology Co Ltd	1,286	-	1,286	-	-
Zhejiang Supor Cookware Co Ltd	448	700	100	-	1,048
Zhejiang Weiming Environment Protection Co Ltd	1,490	200	-	-	1,690
Zhejiang Weixing New Building Materials Co Ltd	2,100	-	200	-	1,900
Zhejiang Zheneng Electric Powe	9,900	-	900	-	9,000
Zheshang Securities Co Ltd	3,400	-	300	-	3,100
Zhongji Innolight Co Ltd	690	600	-	516	1,806
Zhongjin Gold Corp	4,300	-	400	-	3,900
Zhongtai Securities Co Ltd	6,200	-	600	-	5,600
Zhuzhou Crrc Times Electric Co Ltd	643	-	643	-	-
Zhuzhou Kibing Group Co Ltd	2,400	-	2,400	-	-
Zoomlion Heavy Industry Science & Technology Co Ltd	12,596	-	1,100	-	11,496
ZTE Corporation	7,100	-	600	-	6,500

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

PERFORMANCE TABLE (Unaudited)

For the period from 1 January 2024 to 30 June 2024

1. Net Asset Value

	Dealing net asset value per unit RMB	Total net assets attributable to unitholders as per dealing NAV RMB
30 June 2024	7.2765	47,500,749
31 December 2023	7.3147	47,545,275
31 December 2022	8.6389	328,277,661
31 December 2021	10.8760	358,909,418

2. Highest issue and lowest redemption prices per unit

	Highest issue unit price RMB	Lowest redemption unit price RMB
Period from 1 January 2024 to 30 June 2024	7.7621	6.7019
Year ended 31 December 2023	9.3232	7.0838
Year ended 31 December 2022	10.7935	7.9532
Period from 14 October 2020 (date of inception) to 31 December 2021	11.9794	9.7593

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

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

	MSCI China A ESG Universal Index	RMB Counter of the Sub-Fund	HKD Counter of the Sub-Fund	USD Counter of the Sub-Fund
During the period ended:				
30 June 2024	0.61%	(0.01%)	(2.85%)	(2.77%)
31 December 2023	(13.69%)	(15.32%)	(16.65%)	(16.83%)
31 December 2022	(21.26%)	(20.57%)	(27.35%)	(27.36%)
31 December 2021 ¹	0.00%	0.63%	3.42%	2.83%

¹Year of inception

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

DISTRIBUTION DISCLOSURE (Unaudited)

For the period from 1 January 2024 to 30 June 2024

During the period from 1 January 2024 to 30 June 2024, there was no distribution paid by the Sub-Fund.

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE

For the period from 1 January 2024 to 30 June 2024

The underlying index of Haitong MSCI CHINA A ESG ETF, namely MSCI China A ESG Universal Index, did not have any constituent stock that accounted for more than 10% of the index and net asset value as at 30 June 2024.

During the period from 1 January 2024 to 30 June 2024, the MSCI China A ESG Universal Index increased by 0.61% and the net asset value per unit of the Sub-Fund decreased by 0.01% for RMB Counter, decreased by 2.85% for HKD Counter and decreased by 2.77% for USD Counter respectively.

HAITONG MSCI CHINA A ESG ETF
(A SUB-FUND OF HAITONG ETF SERIES)

REPORT ON INVESTMENT OVERWEIGHT (Unaudited)

For the period from 1 January 2024 to 30 June 2024

The UT Code allows the Sub-Fund to invest in constituent securities issued by a single issuer for more than 10% of the Sub-Fund's net asset value provided that:

- (a) the investment is limited to any constituent securities, each of which accounts for more than 10% of the weighting of the Index; and
- (b) the Sub-Fund's holding of any such constituent securities may not exceed their respective weightings in the Index, except where weightings are exceeded as a result of changes in the composition of the 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 2024 to 30 June 2024.