

**Unaudited Interim Report 2024**

**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 2024 to 30 June 2024

HAITONG CSI300 INDEX ETF  
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MANAGEMENT AND ADMINISTRATION

**Directors of the Manager**

Sun Tong  
Wang Shengzu  
Yan Suping  
Zhou Hongliang  
Wang Zihao

**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**

Deacons  
5/F, Alexandra House  
18 Chater Road, Central  
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

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MANAGEMENT AND ADMINISTRATION (continued)

**Participating Dealers**

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

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

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

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

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

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

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

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

Korea Investment & Securities Asia Limited  
Suites 3412-13 & 3716-19, Jardine House,  
1 Connaught Place, Central,  
Hong Kong

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

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REPORT OF THE MANAGER TO THE UNITHOLDERS

**Market Review**

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 Shanghai Shenzhen CSI 300 Index began 2024 with a steep 6.40% drop in January, which was promptly offset by a robust +9.47% rebound in February. Despite oscillations from March through June, the index closed the first half with a modest overall gain of 0.89%.

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 and HKD changed by -0.97% and -3.77% respectively. Meanwhile, the 6-month tracking difference between the Fund and Underlying Index is -2.01% in CNY price return; the rolling 1-year annual tracking error between the Fund and Underlying Index is +1.30% as of June 30 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.

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REPORT OF THE MANAGER TO THE UNITHOLDERS (CONTINUED)

**Market Outlook (continued)**

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.

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.

Haitong International Asset Management (HK) Limited

HAITONG CSI300 INDEX ETF  
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STATEMENT OF FINANCIAL POSITION (Unaudited)

As at 30 June 2024

	(Unaudited) As at 30 June 2024 RMB	(Audited) As at 31 December 2023 RMB
<b>ASSETS</b>		
Financial assets at fair value through profit or loss	23,603,161	66,982,814
Prepayments and other receivables	29,162	5,299
Cash and at banks	972,581	941,184
	<u>24,604,904</u>	<u>67,929,297</u>
<b>TOTAL ASSETS</b>	<u>24,604,904</u>	<u>67,929,297</u>
<b>LIABILITIES</b>		
Management fee payable	11,340	31,617
Trustee fee payable	40,000	40,000
Other payables and accruals	347,060	634,207
	<u>398,400</u>	<u>705,824</u>
<b>TOTAL LIABILITIES</b>	<u>398,400</u>	<u>705,824</u>
<b>EQUITY</b>		
Net assets attributable to unitholders	<u>24,206,504</u>	<u>67,223,473</u>
<b>TOTAL LIABILITIES AND EQUITY</b>	<u>24,604,904</u>	<u>67,929,297</u>
 Number of units in issue	 <u>2,000,000</u>	 <u>5,500,000</u>
 Net asset value per unit	 <u>12.3025</u>	 <u>12.2224</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 CSI300 INDEX ETF  
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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	290,290	1,192,064
Interest income	995	1,584
	<u>291,285</u>	<u>1,193,648</u>
EXPENSES		
Management fee <sup>Note 2</sup>	( 92,323)	( 334,214)
Trustee fee <sup>Note 1</sup>	( 240,000)	( 240,000)
Brokerage and other transaction fees <sup>Note 1</sup>	( 33,369)	( 29,924)
Legal and professional fee <sup>Note 1</sup>		
- Current	( 18,498)	( 18,448)
Auditor's remuneration	( 134,734)	( 118,216)
Registrar fee <sup>Note 1</sup>	( 120)	( 120)
Other expenses <sup>Note 1</sup>	( 225,433)	( 249,934)
	<u>( 744,477)</u>	<u>( 990,856)</u>
(LOSS)/PROFIT BEFORE INVESTMENT GAIN/(LOSS) AND EXCHANGE DIFFERENCES	( 453,192)	202,792
INVESTMENT GAIN/(LOSS) AND EXCHANGE DIFFERENCES		
Net realised losses on financial assets at fair value through profit or loss	( 7,052,916)	( 740,030)
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	6,052,065	392,209
Foreign exchange differences, net	-	( 1)
	<u>( 1,000,851)</u>	<u>( 347,822)</u>
LOSS BEFORE TAX	( 1,454,043)	( 145,030)
Tax expense	( 29,126)	( 119,654)
LOSS AFTER TAX AND TOTAL COMPREHENSIVE INCOME	<u>( 1,483,169)</u>	<u>( 264,684)</u>



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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 and 2023, 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 2024 to 30 June 2024 RMB	(Unaudited) For the period from 1 January 2023 to 30 June 2023 RMB
Brokerage and other transaction fees	( 29,325)	( 21,185)
Legal and professional fee	( 18,498)	( 18,448)
Other expenses	( 14,271)	( 15,298)

Note 2 During the period ended 30 June 2024 and 2023, other than Management fee was paid to the Manager, no other respective amounts were 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	( 22,763)	-

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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 1 January	67,223,473	111,338,883
Redemption of units	( 41,533,800)	( 14,226,900)
Loss after tax and total comprehensive income for the period	( 1,483,169)	( 264,684)
Net assets attributable to unitholders at 30 June	<u>24,206,504</u>	<u>96,847,299</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	5,500,000	8,000,000
Units redeemed	( 3,500,000)	( 1,000,000)
Units outstanding at the end of the period	<u>2,000,000</u>	<u>7,000,000</u>

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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
<b>CASH FLOWS FROM OPERATING ACTIVITIES</b>		
Loss before tax	( 1,454,043)	( 145,030)
Adjustments for:		
Dividend income	( 290,290)	( 1,192,064)
Interest income	( 995)	( 1,584)
Decrease in financial assets at fair value through profit or loss	43,379,653	14,737,875
Increase in prepayments and other receivables	( 23,868)	( 5,037)
Decrease in management fee payable	( 20,277)	( 7,731)
(Decrease)/increase in other payables and accruals	( 287,147)	15,745
Cash flows from operations	41,303,033	13,402,174
Dividend received	290,290	1,192,064
Interest received	1,000	1,618
Tax paid	( 29,126)	( 119,654)
Net cash flows from operating activities	41,565,197	14,476,202
<b>CASH FLOWS FROM FINANCING ACTIVITIES</b>		
Payments on redemption of units	( 41,533,800)	( 14,226,900)
Net cash flows used in financing activities	( 41,533,800)	( 14,226,900)
<b>NET INCREASE IN CASH AND CASH EQUIVALENTS</b>	31,397	249,302
Cash and cash equivalents at the beginning of the period	941,184	1,291,517
<b>CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD</b>	972,581	1,540,819
<b>ANALYSIS OF BALANCES OF CASH AND CASH EQUIVALENTS</b>		
Cash at banks	972,581	1,540,819

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STATEMENT OF DISTRIBUTION (Unaudited)

For the period 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	-	-
Loss after tax and total comprehensive income	( 1,483,169)	( 264,684)
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	( 6,052,065)	( 392,209)
Undistributed loss before distribution	( 7,535,234)	( 656,893)
Transfer to capital	7,535,234	656,893
Undistributed income at the period end	-	-

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

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INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities</b>			
<b><u>China</u></b>			
360 Security Technology Inc	4,900	37,632	0.16
37 Interactive Entertainment	2,100	27,405	0.11
AECC Aviation Power Co Ltd	1,859	67,946	0.28
Agricultural Bank of China Ltd	43,500	189,660	0.78
Aier Eye Hospital Group Co Ltd	6,359	65,625	0.27
Air China Ltd	6,300	46,494	0.19
Aluminum Corporation of China Ltd	10,800	82,404	0.34
Anhui Conch Cement Co Ltd	3,304	77,941	0.32
Anhui Gujing Distillery Co Ltd	400	84,428	0.35
Asymchem Laboratories Tian Jin Co Ltd	360	23,688	0.10
Avary Holding Shenzhen Co Ltd	900	35,784	0.15
AVIC Jonhon Optron Technology Co Ltd	1,770	67,349	0.28
Avic Xi'an Aircraft Industry Group Co Ltd	1,900	45,657	0.19
Bank of Beijing Co Ltd	20,106	117,419	0.49
Bank of Chengdu Co Ltd	2,600	39,494	0.16
Bank of China Ltd	28,700	132,594	0.55
Bank of Communications Co Ltd	37,400	279,378	1.15
Bank of Hangzhou Co Ltd	4,800	62,640	0.26
Bank of Jiangsu Co Ltd	20,030	148,823	0.62
Bank of Nanjing Co Ltd	7,066	73,416	0.30
Bank of Ningbo Co Ltd	4,512	99,535	0.41
Bank of Shanghai Co Ltd	13,536	98,271	0.41
Baoshan Iron & Steel Co Ltd	12,048	80,119	0.33
Beijing New Building Materials Public Ltd	1,400	41,524	0.17
Beijing Oriental Yuhong Waterproof Technology Co Ltd	2,750	33,935	0.14
Beijing Shanghai High Speed Railway Co Ltd	33,400	179,358	0.74
Beijing Tiantan Biological Products Corp Ltd	1,560	38,064	0.16
Beijing Tongrentang Co Ltd	919	35,115	0.15
Beijing Wantai Biological Pharmacy Enterprise Co Ltd	490	32,281	0.13
BOE Technology Group Co Ltd	50,280	205,645	0.85
BYD Co Ltd	1,206	301,801	1.25
CGN Power Co Ltd	10,700	49,541	0.20
Changchun High & New Technology Industries (Group) Inc	400	36,708	0.15
Changzhou Xingyu Automotive Lighting Systems Co Ltd	200	22,408	0.09
Chaozhou Three Circle Group Co Ltd	1,800	52,542	0.22
China Avionics Systems Co Ltd	3,300	39,501	0.16
China CITIC Bank Corporation Ltd	10,538	70,605	0.29
China Coal Energy Co Ltd	2,500	31,200	0.13
China Communications Construction Co Ltd	4,800	42,912	0.18
China Construction Bank Corporation	9,100	67,340	0.28
China CSSC Holdings Ltd	3,000	122,130	0.50
China Eastern Airlines Corporation Ltd	11,600	46,516	0.19
China Energy Engineering Corp Ltd	17,700	37,524	0.16

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities</b> (continued)			
<b>China</b> (continued)			
China Everbright Bank Co Ltd	25,300	80,201	0.33
China Galaxy Securities Co Ltd	3,000	32,580	0.13
China International Capital Corp Ltd	1,200	35,532	0.15
China Jushi Co Ltd	3,272	36,156	0.15
China Life Insurance Co Ltd	2,253	69,956	0.29
China Longyuan Power Group Corp Ltd	200	3,450	0.01
China Merchants Bank Co Ltd	16,812	574,802	2.37
China Merchants Energy Shipping Co Ltd	4,400	37,180	0.15
China Merchants Expressway Network & Technology Holdings Co Ltd	2,800	33,208	0.14
China Merchants Securities Co Ltd	5,020	69,828	0.29
China Merchants Shekou Industrial Zone Co Ltd	4,912	43,176	0.18
China Minsheng Banking Co Ltd	28,946	109,705	0.45
China National Chemical Engineering Co Ltd	5,000	41,200	0.17
China National Nuclear Power Co Ltd	12,900	137,514	0.57
China Northern Rare Earth (Group) High-Tech Co Ltd	3,450	59,340	0.25
China Oilfield Services Ltd	800	13,760	0.06
China Pacific Insurance Group Co Ltd	4,695	130,803	0.54
China Petroleum & Chemical Corporation	19,900	125,768	0.52
China Railway Group Ltd	14,030	91,476	0.38
China Railways Construction Corporation	6,300	53,991	0.22
China Resources Sanjiu Medical and Pharmaceutical Co Ltd	940	40,025	0.17
China Satellite Communications Co Ltd	900	12,681	0.05
China Shenhua Energy Co Ltd	4,513	200,242	0.83
China Shipbuilding Industry Co Ltd	15,552	76,671	0.32
China Southern Airlines Co Ltd	7,300	42,997	0.18
China State Construction Engineering Corporation Ltd	28,340	150,485	0.62
China Telecom Corp Ltd	21,100	129,765	0.54
China Three Gorges Renewables Group Co Ltd	19,500	85,020	0.35
China Tourism Group Duty Free Corp Ltd	1,344	83,987	0.35
China United Network Communications Ltd	26,023	122,308	0.51
China Vanke Co Ltd	9,316	64,560	0.27
China Yangtze Power Co Ltd	16,700	482,964	2.00
China Zhenhua Group Science & Technology Co Ltd	500	20,765	0.09
China Zheshang Bank Co Ltd	20,500	56,580	0.23
Chongqing Brewery Co Ltd	300	18,210	0.08
Chongqing Changan Automobile Co Ltd	6,804	91,378	0.38
Chongqing Zhifei Biological Products Co Ltd	1,650	46,250	0.19
Cinda Securities Co Ltd	1,300	18,473	0.08
Citic Pacific Special Steel Group Co Ltd	1,400	18,998	0.08
CITIC Securities Co Ltd	13,289	242,258	1.00
CMOC Group Ltd	9,633	81,880	0.34
CNGR Advanced Material Co Ltd	660	20,453	0.08
CNOOC Ltd	2,800	92,400	0.38
Contemporary Amperex Technology Co Ltd	3,560	640,907	2.65

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b>China (continued)</b>			
Cosco Shipping Energy Transportation Co Ltd	1,900	29,659	0.12
COSCO SHIPPING Holdings Co Ltd	8,730	135,228	0.56
CRRC Corporation Ltd	16,570	124,441	0.51
CSC Financial Co Ltd	1,800	34,632	0.14
Daqin Railway Co Ltd	11,948	85,548	0.35
Dawning Information Industry Co Ltd	2,000	83,000	0.34
Dongfang Electric Co Ltd	1,500	27,675	0.11
East Money Information Co Ltd	17,173	181,347	0.75
Eastroc Beverage Group Co Ltd	200	43,150	0.18
Empyrean Technology Co Ltd	300	23,115	0.10
ENN Energy Chemicals Co Ltd	1,300	27,040	0.11
Eve Energy Co Ltd	1,700	67,864	0.28
Everbright Securities Co Ltd	2,700	39,474	0.16
Faw Car Co Ltd	1,300	10,179	0.04
Flat Glass Group Co Ltd	1,000	20,100	0.08
Focus Media Information Technology Co Ltd	13,796	83,604	0.35
Foshan Haitian Flavouring & Food Co Ltd	2,282	78,661	0.33
Founder Securities Co Ltd	6,700	51,791	0.21
Foxconn Industrial Internet Co Ltd	5,400	147,960	0.61
Fuyao Glass Industry Group Co Ltd	2,208	105,763	0.44
Ganfeng Lithium Group Co Ltd	1,530	43,835	0.18
GD Power Development Co Ltd	12,100	72,479	0.30
GF Securities Co Ltd	4,013	48,838	0.20
Gigadevice Semiconductor Beijing Inc	936	89,500	0.37
Glodon Co Ltd	1,780	17,052	0.07
GoerTek Inc	3,300	64,383	0.27
Goneo Group Co Ltd	283	21,825	0.09
Great Wall Motor Co Ltd	1,700	43,010	0.18
Gree Electric Appliances Inc of Zhuhai	6,114	239,791	0.99
Guangdong Haid Group Co Ltd	1,100	51,755	0.21
Guangzhou Automobile Group Co Ltd	3,040	23,530	0.10
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	977	28,655	0.12
Guangzhou Shiyuan Electronic Technology Co Ltd	600	17,718	0.07
Guangzhou Tinci Materials Technology Co Ltd	1,600	28,096	0.12
Guosen Securities Co Ltd	3,900	33,891	0.14
Guotai Junan Securities Co Ltd	6,100	82,655	0.34
Guoxuan High-Tech Co Ltd	1,500	28,725	0.12
Hainan HNA Infrastructure Investment Group Co Ltd	9,300	29,202	0.12
Haitong Securities Co Ltd	13,147	112,538	0.47
Hangzhou First Applied Material Co Ltd	1,450	21,315	0.09
Hangzhou Hikvision Digital Technology Co Ltd	5,114	158,074	0.65
Hangzhou Silan Microelectronics Co Ltd	1,400	24,514	0.10
Hangzhou Tigermed Consulting Co Ltd	700	34,020	0.14
Henan Shuanghui Investment & Development Co Ltd	1,458	34,657	0.14
Hengli Petrochemical Co Ltd	2,920	40,734	0.17

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities</b> (continued)			
<b>China</b> (continued)			
Hithink Flush Information Network Co Ltd	300	31,110	0.13
Hongta Securities Co Ltd	1,890	12,134	0.05
Hoshine Silicon Industry Co Ltd	500	23,355	0.10
Hua Xia Bank Co Ltd	8,676	55,526	0.23
Huadian Power Intl Corp Ltd	4,600	31,924	0.13
Huaneng Lancang River Hydropower Co Ltd	2,500	26,950	0.11
Huaneng Power International Inc	6,000	57,720	0.24
Huaqin Technology Co Ltd	100	5,523	0.02
Huaqin Technology Co Ltd Ord Cny1 A	1,149	31,954	0.13
Huatai Securities Co Ltd	6,981	86,495	0.36
HUAYU Automotive Systems Co Ltd	2,138	35,020	0.14
Huizhou Desay Sv Automotive Co Ltd	400	34,836	0.14
Hundsun Electronic Co Ltd	2,099	37,068	0.15
iFLYTEK Co Ltd	2,564	110,124	0.46
Imeik Technology Development Co Ltd	240	41,304	0.17
Industrial and Commercial Bank of China Ltd	47,700	271,890	1.12
Industrial Bank Co Ltd	19,812	349,087	1.44
Industrial Securities Co Ltd	9,398	47,554	0.20
Ingenic Semiconductor Co Ltd	500	27,720	0.11
Inner Mongolia Yili Industrial Group Co Ltd	8,640	223,258	0.92
Inner Mongolian BaoTou Steel Union Co Ltd	30,920	43,288	0.18
Inspur Electronic Information Industry Co Ltd	1,400	50,918	0.21
Ja Solar Technology Co Ltd	2,656	29,747	0.12
Jiangsu Changjiang Electronics Technology Co Ltd	1,900	60,249	0.25
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	780	36,332	0.15
Jiangsu Hengrui Medicine Co Ltd	6,114	235,144	0.97
Jiangsu Wujiang China Eastern Silk Market Co Ltd	3,600	28,692	0.12
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	837	67,579	0.28
Jiangxi Copper Co Ltd	1,390	32,915	0.14
Jinan Diesel Engine Co Ltd	3,400	18,768	0.08
King's Luck Brewery	900	41,580	0.17
Kunlun Tech Co Ltd	1,200	38,688	0.16
Kunlun Tech Co Ltd Ord Cny1	1,462	23,085	0.10
Kweichow Moutai Co Ltd	900	1,320,651	5.46
Lens Technology Co Ltd	2,749	50,169	0.21
Lomon Billions Group Co Ltd	2,300	42,711	0.18
LONGi Green Energy Technology Co Ltd	8,273	115,987	0.48
Luxshare Precision Industry Co Ltd	6,879	270,413	1.12
Luzhou Laojiao Co Ltd	1,033	148,225	0.61
Mango Excellent Media Co Ltd	1,020	21,318	0.09
Maxscend Microelectronics Co Ltd	540	41,980	0.17
Metallurgical Corporation of China Ltd	9,700	30,070	0.12
Midea Group Co Ltd	6,690	431,505	1.78
Muyuan Foodstuff Co Ltd	3,750	163,500	0.68
NARI Technology Development Co Ltd	5,492	137,080	0.57



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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities</b> (continued)			
<b>China</b> (continued)			
Naura Technology Group Co Ltd	400	127,956	0.53
New China Life Insurance Co Ltd	1,132	33,994	0.14
New Hope Liuhe Co Ltd	3,100	28,334	0.12
Ninestar Corporation	1,300	34,346	0.14
Ningbo Deye Technology Co Ltd	300	22,302	0.09
Ningbo Tuopu Group Co Ltd	600	32,166	0.13
Ningxia Baofeng Energy Group Co Ltd	3,000	51,990	0.22
OPPEIN Home Group Inc	200	10,712	0.04
Orient Securities Co Ltd	7,116	54,082	0.22
People's Insurance Co Group of China Ltd/The	4,300	22,145	0.09
PetroChina Co Ltd	15,434	159,279	0.66
Pharmaron Beijing Co Ltd	1,175	21,832	0.09
Ping An Bank Co Ltd	13,176	133,736	0.55
Ping An Insurance (Group) Co of China Ltd	14,692	607,661	2.51
Poly Developments and Holdings Group Co Ltd	9,800	85,848	0.35
Postal Savings Bank Of China Co Ltd	15,100	76,557	0.32
Power Construction Corporation of China	11,700	65,403	0.27
Qingdao Haier Co Ltd	5,146	146,043	0.60
Qinghai Salt Lake Potash Co Ltd	7,400	129,130	0.53
Rongsheng Petro Chemical Co Ltd	4,150	40,089	0.17
S F Holding Co Ltd	3,300	117,777	0.49
SAIC Motor Corporation Ltd	6,285	87,110	0.36
Sangfor Technologies Inc	300	15,159	0.06
Sany Heavy Industry Co Ltd	8,132	134,178	0.55
Satellite Chemical Co Ltd	2,280	40,994	0.17
SDIC Capital Co Ltd	3,460	19,549	0.08
SDIC Power Holdings Co Ltd	4,020	73,325	0.30
SG Micro Corp	425	35,182	0.15
Shaanxi Coal Industry Co Ltd	5,300	136,581	0.56
Shandong Gold Mining Co Ltd	2,509	68,696	0.28
Shandong Hualu Hengsheng Chemical Co Ltd	2,000	53,280	0.22
Shandong Nanshan Aluminum Co Ltd	9,600	36,576	0.15
Shanghai Aiko Solar Energy Co Ltd	1,500	13,575	0.06
Shanghai Baosight Software Co Ltd	1,150	36,720	0.15
Shanghai Fosun Pharmaceutical (Group) Co Ltd	1,772	39,232	0.16
Shanghai International Airport Co Ltd	1,728	55,728	0.23
Shanghai International Port Group Co Ltd	3,820	22,080	0.09
Shanghai M&G Stationery Inc	500	15,640	0.06
Shanghai Pharmaceutical Co Ltd	1,500	28,665	0.12
Shanghai Precise Packaging Co Ltd	700	16,765	0.07
Shanghai Precise Packaging Co Ltd A Shs Ord Cny1	200	12,170	0.05
Shanghai Pudong Development Bank Co Ltd	15,937	131,162	0.54

HAITONG CSI300 INDEX ETF  
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities</b> (continued)			
<b>China</b> (continued)			
Shanghai Putailai New Energy Technology Co Ltd	1,445	20,418	0.08
Shanghai RAAS Blood Products Co Ltd	7,258	56,758	0.23
Shanxi Coking Coal Energy Group Co Ltd	3,900	40,209	0.17
Shanxi Lu'an Environment Energy Dev Co Ltd	1,600	29,008	0.12
Shanxi Xinghuacun Fen Wine Factory Co Ltd	680	143,398	0.59
Shengyi Technology Co Ltd	1,600	33,696	0.14
Shennan Circuits Co Ltd	320	33,846	0.14
Shenwan Hongyuan Group Co Ltd	12,268	52,875	0.22
Shenzhen Inovance Technology Co Ltd	2,597	133,226	0.55
Shenzhen Mindray Bio Medical Electronics Co Ltd	900	261,819	1.08
Shenzhen New Industries Biomedical Engineering Co Ltd	400	26,976	0.11
Shijiazhuang Yiling Pharmaceutical Co Ltd	1,100	16,863	0.07
Sichuan Chuantou Energy Co Ltd	2,700	50,625	0.21
Sichuan Road & Bridge Group Co Ltd	3,600	28,404	0.12
Spring Airlines Co Ltd	700	39,431	0.16
Sungrow Power Supply Co Ltd	1,980	122,819	0.51
Suzhou Maxwell Technologies Co Ltd	200	23,896	0.10
TBEA Co Ltd	6,910	95,842	0.40
TCL Technology Group Corporation	25,520	110,246	0.46
TCL Zhonghuan Renewable Energy Technology Co Ltd	4,375	37,844	0.16
Thunder Software Technology Go Ltd	500	22,795	0.09
Tianqi Lithium Industries Inc	1,400	41,874	0.17
Tongwei Co Ltd	3,700	70,707	0.29
Tsinghua Unisplendour Co Ltd	3,128	69,911	0.29
Tsingtao Brewery Co Ltd	500	36,385	0.15
Unigroup Guoxin Microelectronics Co Ltd	880	46,288	0.19
Walvax Biotechnology Co Ltd	2,200	25,036	0.10
WanHua Chemical Group Co Ltd	2,547	205,950	0.85
Weichai Power Co Ltd	7,348	119,332	0.49
Wens Foodstuffs Group Co Ltd	7,260	143,893	0.59
Will Semiconductor Ltd	1,290	128,187	0.53
Wingtech Technology Co Ltd	1,200	33,900	0.14
Wuliangye Yibin Co Ltd	2,679	343,019	1.42
Wuxi Apptec Co Ltd	3,398	133,168	0.55
Wuxi Lead Intelligent Equipment Co Ltd	1,500	24,945	0.10
XCMG Construction Machinery Co Ltd	9,700	69,355	0.29
Yankuang Energy Group Co Ltd	1,850	42,051	0.17
Yealink Network Technology Corp Ltd	660	24,268	0.10
Yihai Kerry Arawana Holdings Co Ltd	800	21,880	0.09
Yonyou Network Technology Co Ltd	2,817	28,170	0.12
YTO Express Group Co Ltd	2,300	35,995	0.15
Yunnan Aluminium Co Ltd	2,800	37,828	0.16
Yunnan Baiyao Group Co Ltd	1,200	61,380	0.25
Yunnan Botanee Bio-Technology Group Co Ltd	200	9,664	0.04

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2024

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities</b> (continued)			
<b>China</b> (continued)			
Yunnan Energy New Material Co Ltd	800	25,320	0.10
Zangge Holding Company Ltd	1,100	26,477	0.11
Zhangzhou Pientzehuang Pharmaceutical Co Ltd	456	94,470	0.39
Zhejiang China Commodities City Group Co Ltd	3,700	27,454	0.11
Zhejiang CHINT Electrics Co Ltd	1,500	28,590	0.12
Zhejiang Dahua Technology Co Ltd	2,710	41,897	0.17
Zhejiang Huayou Cobalt Co Ltd	1,830	40,498	0.17
Zhejiang Jingsheng Mechanical & Electrical Co Ltd	900	25,857	0.11
Zhejiang NHU Co Ltd	2,572	49,382	0.20
Zhejiang Sanhua Intelligent Controls Co Ltd	3,085	58,862	0.24
Zhejiang Zheneng Electric	5,500	39,105	0.16
Zheshang Securities Co Ltd	2,600	27,872	0.12
Zhonghang Heibao Co Ltd	1,528	61,273	0.25
Zhongji Innolight Co Ltd	1,220	168,214	0.70
Zhongjin Gold Co Ltd	4,000	59,200	0.24
Zhongtai Securities Co Ltd	3,800	21,546	0.09
Zijin Mining Group Co Ltd	22,400	393,568	1.63
Zoomlion Heavy Industry Science & Technology Co Ltd	6,769	51,986	0.22
ZTE Corporation	4,371	122,257	0.51
<b>Hong Kong</b>			
China Mobile Ltd	1,200	129,000	0.53
Total investments, at fair value		<u>23,603,161</u>	<u>97.51</u>
Total investments, at cost		<u>25,513,033</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 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
<b>Listed equities</b>					
<b>China</b>					
360 Security Technology Inc	14,200	-	9,300	-	4,900
37 Interactive Entertainment	6,100	-	4,000	-	2,100
Advanced Micro-Fabrication Equipment Inc China	1,559	-	1,559	-	-
AECC Aviation Power Co Ltd	5,259	100	3,500	-	1,859
Agricultural Bank of China Ltd	123,000	-	79,500	-	43,500
Aier Eye Hospital Group Co Ltd	17,959	-	11,600	-	6,359
Air China Ltd	17,900	-	11,600	-	6,300
Aluminum Corporation of China Ltd	31,500	-	20,700	-	10,800
Anhui Conch Cement Co Ltd	9,204	-	5,900	-	3,304
Anhui Gujing Distillery Co Ltd	600	400	600	-	400
Asymchem Laboratories Tian Jin Co Ltd	960	100	700	-	360
Avary Holding Shenzhen Co Ltd	2,600	-	1,700	-	900
AVIC Jonhon Optron Technology Co Ltd	4,070	500	2,800	-	1,770
Avic Xi'An Aircraft Industry Group Co Ltd	5,600	-	3,700	-	1,900
Bank of Beijing Co Ltd	57,006	-	36,900	-	20,106
Bank of Chengdu Co Ltd	7,300	200	4,900	-	2,600
Bank of China Ltd	81,200	-	52,500	-	28,700
Bank of Communications Co Ltd	105,900	-	68,500	-	37,400
Bank of Hangzhou Co Ltd	13,700	200	9,100	-	4,800
Bank of Jiangsu Co Ltd	70,730	-	50,700	-	20,030
Bank of Nanjing Co Ltd	20,566	-	13,500	-	7,066
Bank of Ningbo Co Ltd	15,312	-	10,800	-	4,512
Bank of Shanghai Co Ltd	38,336	-	24,800	-	13,536
Baoshan Iron & Steel Co Ltd	34,048	-	22,000	-	12,048
Beijing Kingsoft Office Software Co Ltd	858	-	858	-	-
Beijing New Building Materials Public Ltd	3,900	300	2,800	-	1,400
Beijing Oriental Yuhong Waterproof Technology Co Ltd	7,750	-	5,000	-	2,750
Beijing Shanghai High Speed Railway Co Ltd	94,600	-	61,200	-	33,400
Beijing Tiantan Biological Products Corp Ltd	-	1,300	-	260	1,560
Beijing Tongrentang Co Ltd	2,619	-	1,700	-	919
Beijing Wantai Biological Pharmacy Enterprise Co Ltd	1,590	-	1,100	-	490
Bloomage Biotechnology Corp Ltd	742	-	742	-	-
BOE Technology Group Co Ltd	144,380	-	94,100	-	50,280
BYD Co Ltd	3,506	-	2,300	-	1,206

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

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Cambricon Technologies Corporation Ltd	803	-	803	-	-
Cathay Biotech Inc	794	-	794	-	-
CGN Power Co Ltd	31,200	-	20,500	-	10,700
Changchun High & New Technology Industries (Group) Inc	1,200	-	800	-	400
Changzhou Xingyu Automotive Lighting Systems Co Ltd	600	200	600	-	200
Chaozhou Three Circle Group Co Ltd	5,300	-	3,500	-	1,800
China Avionics Systems Co Ltd	7,500	700	4,900	-	3,300
China CITIC Bank Corporation Ltd	12,238	6,000	7,700	-	10,538
China Coal Energy Co Ltd	7,200	-	4,700	-	2,500
China Communications Construction Co Ltd	14,100	-	9,300	-	4,800
China Construction Bank Corporation	25,900	-	16,800	-	9,100
China CSSC Holdings Ltd	8,600	-	5,600	-	3,000
China Eastern Airlines Corporation Ltd	33,000	-	21,400	-	11,600
China Energy Engineering Corp Ltd	51,700	-	34,000	-	17,700
China Everbright Bank Co Ltd	71,500	-	46,200	-	25,300
China Galaxy Securities Co Ltd	7,900	700	5,600	-	3,000
China International Capital Corp Ltd	3,400	-	2,200	-	1,200
China Jushi Co Ltd	9,472	-	6,200	-	3,272
China Life Insurance Co Ltd	6,453	-	4,200	-	2,253
China Longyuan Power Group Corp Ltd	500	200	500	-	200
China Merchants Bank Co Ltd	47,712	-	30,900	-	16,812
China Merchants Energy Shipping Co Ltd	12,900	-	8,500	-	4,400
China Merchants Expressway Network & Technology Holdings Co Ltd	-	2,800	-	-	2,800
China Merchants Securities Co Ltd	14,620	-	9,600	-	5,020
China Merchants Shekou Industrial Zone Co Ltd	14,012	-	9,100	-	4,912
China Minsheng Banking Co Ltd	95,646	-	66,700	-	28,946
China National Chemical Engineering Co Ltd	14,700	-	9,700	-	5,000
China National Nuclear Power Co Ltd	36,400	-	23,500	-	12,900
China Northern Rare Earth (Group) High-Tech Co Ltd	9,750	-	6,300	-	3,450
China Oilfield Services Ltd	2,400	-	1,600	-	800
China Pacific Insurance Group Co Ltd	13,195	-	8,500	-	4,695

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

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
China Petroleum & Chemical Corporation	73,300	-	53,400	-	19,900
China Railway Group Ltd	39,630	-	25,600	-	14,030
China Railways Construction Corporation	18,200	-	11,900	-	6,300
China Resources Microelectronics Ltd	1,997	-	1,997	-	-
China Resources Sanjiu Medical and Pharmaceutical Co Ltd	1,500	-	800	240	940
China Satellite Communications Co Ltd	2,400	-	1,500	-	900
China Shenhua Energy Co Ltd	12,713	200	8,400	-	4,513
China Shipbuilding Industry Co Ltd	43,952	-	28,400	-	15,552
China Southern Airlines Co Ltd	21,400	-	14,100	-	7,300
China State Construction Engineering Corporation Ltd	80,740	-	52,400	-	28,340
China Telecom Corp Ltd	59,800	-	38,700	-	21,100
China Three Gorges Renewables Group Co Ltd	55,100	-	35,600	-	19,500
China Tourism Group Duty Free Corp Ltd	3,744	-	2,400	-	1,344
China United Network Communications Ltd	73,523	-	47,500	-	26,023
China Vanke Co Ltd	26,216	-	16,900	-	9,316
China Yangtze Power Co Ltd	37,700	2,800	23,800	-	16,700
China Zhenhua Group Science & Technology Co Ltd	1,500	-	1,000	-	500
China Zheshang Bank Co Ltd	58,100	-	37,600	-	20,500
Chongqing Brewery Co Ltd	900	100	700	-	300
Chongqing Changan Automobile Co Ltd	19,104	-	12,300	-	6,804
Chongqing Zhifei Biological Products Co Ltd	4,650	-	3,000	-	1,650
Cinda Securities Co Ltd	1,300	700	700	-	1,300
Citic Pacific Special Steel Group Co Ltd	3,900	300	2,800	-	1,400
CITIC Securities Co Ltd	37,589	-	24,300	-	13,289
CMOC Group Ltd	28,033	-	18,400	-	9,633
CNGR Advanced Material Co Ltd	1,100	100	700	160	660
CNOOC Ltd	8,100	-	5,300	-	2,800
Contemporary Amperex Technology Co Ltd	10,160	-	6,600	-	3,560
COSCO SHIPPING Holdings Co Ltd	71,400	1,900	46,100	-	27,200
CSC Financial Co Ltd	5,100	200	3,500	-	1,800

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

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
<b>Listed equities (continued)</b>					
<b>China (continued)</b>					
Daqin Railway Co Ltd	23,548	3,800	15,400	-	11,948
Dawning Information Industry Co Ltd	4,500	300	2,800	-	2,000
Dongfang Electric Co Ltd	4,400	-	2,900	-	1,500
East Money Information Co Ltd	48,873	-	31,700	-	17,173
Eastroc Beverage Group Co Ltd	300	-	100	-	200
Ecovacs Robotics Co Ltd	900	-	900	-	-
Empyrean Technology Co Ltd	800	200	700	-	300
ENN Energy Chemicals Co Ltd	3,800	-	2,500	-	1,300
Eve Energy Co Ltd	4,700	-	3,000	-	1,700
Everbright Securities Co Ltd	7,800	-	5,100	-	2,700
Faw Car Co Ltd	3,800	-	2,500	-	1,300
Flat Glass Group Co Ltd	2,000	400	1,400	-	1,000
Focus Media Information Technology Co Ltd	38,996	-	25,200	-	13,796
Foshan Haitian Flavouring & Food Co Ltd	6,382	100	4,200	-	2,282
Founder Securities Co Ltd	16,400	100	9,800	-	6,700
Foxconn Industrial Internet Co Ltd	15,300	-	9,900	-	5,400
Fuyao Glass Industry Group Co Ltd	6,308	100	4,200	-	2,208
Ganfeng Lithium Group Co Ltd	4,330	-	2,800	-	1,530
GD Power Development Co Ltd	35,600	-	23,500	-	12,100
GF Securities Co Ltd	11,713	-	7,700	-	4,013
Gigadevice Semiconductor Beijing Inc	2,536	-	1,600	-	936
Ginlong Technologies Co Ltd	900	-	900	-	-
Glodon Co Ltd	5,280	-	3,500	-	1,780
GoerTek Inc	9,400	-	6,100	-	3,300
Goneo Group Co Ltd	540	-	500	243	283
Great Wall Motor Co Ltd	4,800	-	3,100	-	1,700
Gree Electric Appliances Inc of Zhuhai	17,314	-	11,200	-	6,114
Greenland Holdings Corporation Ltd	16,879	-	16,879	-	-
Guangdong Haid Group Co Ltd	3,300	-	2,200	-	1,100
Guangzhou Automobile Group Co Ltd	8,840	-	5,800	-	3,040
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	2,677	-	1,700	-	977
Guangzhou Shiyuan Electronic Technology Co Ltd	1,500	-	900	-	600
Guangzhou Tinci Materials Technology Co Ltd	4,400	-	2,800	-	1,600
Guosen Securities Co Ltd	11,600	-	7,700	-	3,900
Guotai Junan Securities Co Ltd	17,400	-	11,300	-	6,100
Guoxuan High-Tech Co Ltd	4,200	100	2,800	-	1,500
Hainan HNA Infrastructure Investment Group Co Ltd	26,400	-	17,100	-	9,300

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

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

For the period from 1 January 2024 to 30 June 2024

	At 1 January 2024	Additions	Disposals	Corporate actions	At 30 June 2024
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Haitong Securities Co Ltd	37,247	-	24,100	-	13,147
Hangzhou First Applied Material Co Ltd	2,836	300	2,100	414	1,450
Hangzhou Hikvision Digital Technology Co Ltd	14,414	-	9,300	-	5,114
Hangzhou Silan Microelectronics Co Ltd	3,400	100	2,100	-	1,400
Hangzhou Tigermed Consulting Co Ltd	2,000	100	1,400	-	700
Henan Shuanghui Investment & Development Co Ltd	4,058	200	2,800	-	1,458
Hengli Petrochemical Co Ltd	8,320	-	5,400	-	2,920
Hithink Flush Information Network Co Ltd	800	200	700	-	300
Hongta Securities Co Ltd	5,490	-	3,600	-	1,890
Hoshine Silicon Industry Co Ltd	1,500	200	1,200	-	500
Hua Xia Bank Co Ltd	25,376	-	16,700	-	8,676
Huadian Power Intl Corp Ltd	-	4,600	-	-	4,600
Huadong Medicine Co Ltd	3,349	-	2,200	-	1,149
Hualan Biological Engineering Inc	4,362	-	2,900	-	1,462
Huali Industrial Group Co Ltd	500	200	500	-	200
Huaneng Lancang River Hydropower Co Ltd	7,000	-	4,500	-	2,500
Huaneng Power International Inc	17,500	-	11,500	-	6,000
Huaqin Technology Co Ltd	-	100	-	-	100
Huatai Securities Co Ltd	19,881	-	12,900	-	6,981
HUAYU Automotive Systems Co Ltd	6,238	100	4,200	-	2,138
Huizhou Desay Sv Automotive Co Ltd	1,100	-	700	-	400
Hundsun Electronic Co Ltd	5,899	-	3,800	-	2,099
Hygon Information Technology Co Ltd	3,582	-	3,582	-	-
iFLYTEK Co Ltd	7,264	200	4,900	-	2,564
Imeik Technology Development Co Ltd	400	100	300	40	240
Industrial and Commercial Bank of China Ltd	135,100	-	87,400	-	47,700
Industrial Bank Co Ltd	56,012	-	36,200	-	19,812
Industrial Securities Co Ltd	26,598	-	17,200	-	9,398
Ingenic Semiconductor Co Ltd	1,100	100	700	-	500
Inner Mongolia Yili Industrial Group Co Ltd	24,540	-	15,900	-	8,640
Inner Mongolian BaoTou Steel Union Co Ltd	90,320	-	59,400	-	30,920
Inspur Electronic Information Industry Co Ltd	4,000	200	2,800	-	1,400



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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
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Ja Solar Technology Co Ltd	6,556	300	4,200	-	2,656
Jiangsu Changjiang Electronics Technology Co Ltd	5,500	-	3,600	-	1,900
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	2,080	100	1,400	-	780
Jiangsu Hengrui Medicine Co Ltd	17,214	100	11,200	-	6,114
Jiangsu Wujiang China Eastern Silk Market Co Ltd	10,400	-	6,800	-	3,600
Jiangsu Yanghe Brewery Joint- Stock Co Ltd	2,337	-	1,500	-	837
Jiangxi Copper Co Ltd	4,090	100	2,800	-	1,390
Jinan Diesel Engine Co Ltd	10,100	-	6,700	-	3,400
Jinko Solar Co Ltd	7,964	-	7,964	-	-
King's Luck Brewery	2,400	-	1,500	-	900
Kunlun Tech Co Ltd	-	1,200	-	-	1,200
Kweichow Moutai Co Ltd	2,377	100	1,577	-	900
Lens Technology Co Ltd	7,949	-	5,200	-	2,749
Lomon Billions Group Co Ltd	6,400	100	4,200	-	2,300
LONGi Green Energy Technology Co Ltd	23,373	-	15,100	-	8,273
Luxshare Precision Industry Co Ltd	19,279	200	12,600	-	6,879
Luzhou Laojiao Co Ltd	2,833	300	2,100	-	1,033
Mango Excellent Media Co Ltd	2,920	200	2,100	-	1,020
Maxscend Microelectronics Co Ltd	1,440	-	900	-	540
Metallurgical Corporation of China Ltd	28,400	-	18,700	-	9,700
Midea Group Co Ltd	18,990	-	12,300	-	6,690
Ming Yang Smart Energy Group Ltd	6,300	-	6,300	-	-
Montage Technology Co Ltd	3,508	-	3,508	-	-
Muyuan Foodstuff Co Ltd	10,550	200	7,000	-	3,750
NARI Technology Development Co Ltd	15,492	-	10,000	-	5,492
National Silicon Industry Group Co Ltd	6,351	-	6,351	-	-
Naura Technology Group Co Ltd	1,000	100	700	-	400
New China Life Insurance Co Ltd	3,332	-	2,200	-	1,132
New Hope Liuhe Co Ltd	9,100	-	6,000	-	3,100
Ninestar Corporation	3,800	-	2,500	-	1,300
Ningbo Deye Technology Co Ltd	600	300	600	-	300
Ningbo Tuopu Group Co Ltd	1,600	400	1,400	-	600

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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
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Ningxia Baofeng Energy Group Co Ltd	8,800	-	5,800	-	3,000
OPPEIN Home Group Inc	640	200	640	-	200
Orient Securities Co Ltd	20,116	-	13,000	-	7,116
People's Insurance Co Group of China Ltd	12,600	-	8,300	-	4,300
PetroChina Co Ltd	43,634	-	28,200	-	15,434
Pharmaron Beijing Co Ltd	3,475	-	2,300	-	1,175
Ping an Bank Co Ltd	37,376	-	24,200	-	13,176
Ping an Insurance (Group) Co of China Ltd	41,492	-	26,800	-	14,692
Poly Developments and Holdings Group Co Ltd	27,700	-	17,900	-	9,800
Postal Savings Bank Of China Co Ltd	42,800	-	27,700	-	15,100
Power Construction Corporation of China	33,200	-	21,500	-	11,700
Qi an Xin Technology Group Inc	1,056	-	1,056	-	-
Qingdao Haier Co Ltd	14,546	-	9,400	-	5,146
Qinghai Salt Lake Potash Co Ltd	20,900	-	13,500	-	7,400
Rongsheng Petro Chemical Co Ltd	12,150	-	8,000	-	4,150
S F Holding Co Ltd	9,400	200	6,300	-	3,300
SAIC Motor Corporation Ltd	17,985	-	11,700	-	6,285
Sangfor Technologies Inc	1,000	-	700	-	300
Sany Heavy Industry Co Ltd	22,932	-	14,800	-	8,132
Satellite Chemical Co Ltd	6,780	-	4,500	-	2,280
SDIC Capital Co Ltd	10,360	-	6,900	-	3,460
SDIC Power Holdings Co Ltd	11,820	-	7,800	-	4,020
Seazen Holdings Co Ltd	3,700	-	3,700	-	-
Semiconductor Manufacturing International Corporation	7,743	-	7,743	-	-
SG Micro Corp	1,225	-	800	-	425
Shaanxi Coal Industry Co Ltd	14,900	200	9,800	-	5,300
Shandong Gold Mining Co Ltd	7,109	-	4,600	-	2,509
Shandong Hualu Hengsheng Chemical Co Ltd	5,700	-	3,700	-	2,000
Shandong Nanshan Aluminum Co Ltd	27,800	-	18,200	-	9,600
Shanghai Aiko Solar Energy Co Ltd	4,400	-	2,900	-	1,500
Shanghai Baosight Software Co Ltd	2,725	400	2,100	125	1,150

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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
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Shanghai Fosun Pharmaceutical (Group) Co Ltd	4,972	-	3,200	-	1,772
Shanghai International Airport Co Ltd	4,828	-	3,100	-	1,728
Shanghai International Port Group Co Ltd	11,220	-	7,400	-	3,820
Shanghai Jinjiang International Hotels Co Ltd	1,700	-	1,700	-	-
Shanghai M&G Stationery Inc	1,400	-	900	-	500
Shanghai Pharmaceutical Co Ltd	4,400	-	2,900	-	1,500
Shanghai Precise Packaging Co Ltd	-	700	-	-	700
Shanghai Pudong Development Bank Co Ltd	45,237	-	29,300	-	15,937
Shanghai Putailai New Energy Technology Co Ltd	3,245	300	2,100	-	1,445
Shanghai RAAS Blood Products Co Ltd	20,458	100	13,300	-	7,258
Shanghai United Imaging Healthcare Co Ltd	1,588	-	1,588	-	-
Shanxi Coking Coal Energy Group Co Ltd	9,100	400	5,600	-	3,900
Shanxi Lu'an Environment Engy Dev Co Ltd	4,600	-	3,000	-	1,600
Shanxi Xinghuacun Fen Wine Factory Co Ltd	1,880	200	1,400	-	680
Shengyi Technology Co Ltd	4,700	-	3,100	-	1,600
Shennan Circuits Co Ltd	720	300	700	-	320
Shenwan Hongyuan Group Co Ltd	35,868	-	23,600	-	12,268
Shenzhen Inovance Technology Co Ltd	8,197	-	5,600	-	2,597
Shenzhen Mindray Bio Medical Electronics Co Ltd	2,300	200	1,600	-	900
Shenzhen New Industries Biomedical Engineering Co Ltd	-	400	-	-	400
Shenzhen Overseas Chinese Town Co Ltd	16,298	-	16,298	-	-
Shenzhen Transsion Holdings Co Ltd	1,108	-	1,108	-	-
Shijiazhuang Yiling Pharmaceutical Co Ltd	3,200	-	2,100	-	1,100
Sichuan Chuantou Energy Co Ltd	8,900	-	6,200	-	2,700
Sichuan Road & Bridge Group Co Ltd	6,700	1,100	4,200	-	3,600
Spring Airlines Co Ltd	1,900	200	1,400	-	700
Starpower Semiconductor Ltd	300	-	420	120	-
Sungrow Power Supply Co Ltd	4,000	300	2,800	480	1,980
Suzhou Maxwell Technologies Co Ltd	500	-	300	-	200

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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
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
TBEA Co Ltd	19,510	-	12,600	-	6,910
TCL Technology Group Corporation	72,320	-	46,800	-	25,520
TCL Zhonghuan Renewable Energy Technology Co Ltd	12,775	-	8,400	-	4,375
Thunder Software Technology Go Ltd	1,300	-	800	-	500
Tianqi Lithium Industries Inc	4,000	200	2,800	-	1,400
Tianshan Material Co Ltd	7,000	-	7,000	-	-
Tongwei Co Ltd	10,400	-	6,700	-	3,700
Trina Solar Co Ltd	4,368	-	4,368	-	-
Tsinghua Unisplendour Co Ltd	8,828	-	5,700	-	3,128
Tsingtao Brewery Co Ltd	1,400	-	900	-	500
Unigroup Guoxin Microelectronics Co Ltd	2,580	-	1,700	-	880
Walvax Biotechnology Co Ltd	6,400	-	4,200	-	2,200
WanHua Chemical Group Co Ltd	7,247	200	4,900	-	2,547
Weichai Power Co Ltd	20,948	-	13,600	-	7,348
Wens Foodstuffs Group Co Ltd	20,460	100	13,300	-	7,260
Will Semiconductor Ltd	2,790	600	2,100	-	1,290
Wingtech Technology Co Ltd	3,500	-	2,300	-	1,200
Wuliangye Yibin Co Ltd	7,479	100	4,900	-	2,679
Wuxi Apptec Co Ltd	7,898	400	4,900	-	3,398
Wuxi Lead Intelligent Equipment Co Ltd	4,200	100	2,800	-	1,500
XCMG Construction Machinery Co Ltd	27,300	-	17,600	-	9,700
Xinjiang Daqo New Energy Co Ltd	2,555	-	2,555	-	-
Xinjiang Goldwind Science & Technology Co Ltd	11,060	-	11,060	-	-
Yankuang Energy Group Co Ltd	5,550	-	3,700	-	1,850
Yealink Network Technology Corp Ltd	1,960	100	1,400	-	660
Yihai Kerry Arawana Holdings Co Ltd	2,400	-	1,600	-	800
Yonyou Network Technology Co Ltd	7,917	-	5,100	-	2,817
YTO Express Group Co Ltd	6,900	-	4,600	-	2,300
Yunnan Aluminium Co Ltd	-	2,800	-	-	2,800
Yunnan Baiyao Group Co Ltd	3,500	-	2,300	-	1,200
Yunnan Botanee Bio-Technology Group Co Ltd	600	200	600	-	200

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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
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Yunnan Energy New Material Co Ltd	2,300	-	1,500	-	800
Zangge Holding Company Ltd	3,100	100	2,100	-	1,100
Zhangzhou Pientzehuang Pharmaceutical Co Ltd	1,156	-	700	-	456
Zhejiang China Commodities City Group Co Ltd	-	3,700	-	-	3,700
Zhejiang CHINT Electrics Co Ltd	4,300	-	2,800	-	1,500
Zhejiang Dahua Technology Co Ltd	7,610	-	4,900	-	2,710
Zhejiang Huayou Cobalt Co Ltd	5,030	300	3,500	-	1,830
Zhejiang Jingsheng Mechanical & Electrical Co Ltd	2,500	-	1,600	-	900
Zhejiang NHU Co Ltd	5,972	100	3,500	-	2,572
Zhejiang Sanhua Intelligent Controls Co Ltd	8,485	200	5,600	-	3,085
Zhejiang Zheneng Electric	15,500	-	10,000	-	5,500
Zheshang Securities Co Ltd	7,700	-	5,100	-	2,600
Zhonghang Heibao Co Ltd	4,228	100	2,800	-	1,528
Zhongji Innolight Co Ltd	2,500	100	1,700	320	1,220
Zhongjin Gold Co Ltd	11,200	-	7,200	-	4,000
Zhongtai Securities Co Ltd	11,100	-	7,300	-	3,800
Zhuzhou CRRC Times Electric Co Ltd	1,004	-	1,004	-	-
Zijin Mining Group Co Ltd	63,500	-	41,100	-	22,400
Zoomlion Heavy Industry Science and Technology Co Ltd	19,769	-	13,000	-	6,769
ZTE Corporation	12,271	-	7,900	-	4,371
<b>Hong Kong</b>					
China Mobile Ltd	3,500	-	2,300	-	1,200

HAITONG CSI300 INDEX ETF  
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PERFORMANCE TABLE (unaudited)

30 June 2024

**1. Net Asset Value**

	Net asset value per unit RMB	Total net asset value RMB
30 June 2024	12.3025	24,206,504
31 December 2023	12.2224	67,223,473
31 December 2022	13.9174	111,338,883
31 December 2021	17.6759	176,758,856

**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	12.9193	11.2915
Year ended 31 December 2023	15.0782	11.7675
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 (Mark-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 2024	0.89%	-0.97%	-3.77%
31 December 2023	-11.38%	-12.18%	-13.56%
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 <sup>1</sup>	62.97%	62.46%	59.32%

<sup>1</sup>Year of inception

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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 (2023: nil) by the Sub-Fund.

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UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE

For the period from 1 January 2024 to 30 June 2024

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 2024.

During the period from 1 January 2024 to 30 June 2024, the CSI 300 Index increased by 0.89% and the net asset value per unit of the Sub-Fund decreased by 0.97% for RMB Counter and decreased by 3.77% for HKD Counter respectively.



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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.