E Fund (HK) MSCI China A50 Connect ETF
For the period ended 30th June 2026

Sub-Fund of E Fund ETFs Trust

Semi-Annual Report

CONTENTS

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

MANAGEMENT AND ADMINISTRATION

Manager and QFI Holder
E Fund Management (Hong Kong) Co., Limited
Suites 3501-02, 35/F
Two International Finance Centre
8 Finance Street, Central
Hong Kong

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

Investment Adviser
E Fund Management Co., Limited
25-28/F, City Development Plaza
189 Ti Yu Xi Road
Guangzhou 510620
China

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

Service Agent/Conversion Agent
HK Conversion Agency Services Limited
21/F, One & Two Exchange Square
8 Connaught Place
Central
Hong Kong

Listing Agent
GF Capital (Hong Kong) Limited
29-30/F, Li Po Chun Chambers
189 Des Voeux Road Central
Hong Kong

Legal Counsel to the Manager
Simmons & Simmons
30/F, One Taikoo Place
979 King's Road
Hong Kong

Auditor
PricewaterhouseCoopers
Certified Public Accountants
Registered Public Interest Entity Auditor
21/F, Edinburgh Tower
15 Queen's Road Central
Hong Kong

Directors of the Manager
MA Jun (resigned on 02 Mar 2026)
LOU Lizhou
WU Xinrong
HUANG Gaohui
FAN Yue
WANG Xue
QIU Yihua
WU Di
LIU Shuoling

REPORT OF THE MANAGER TO THE UNITHOLDERS

E Fund (HK) MSCI China A50 Connect ETF
(a sub-fund of E Fund ETFs Trust)

Introduction

E Fund (HK) MSCI China A50 Connect ETF (the "Sub-Fund"), a sub-fund of the E Fund ETFs Trust, was launched and commenced trading under the stock code 83111 (RMB Counter) and 03111 (HKD Counter) on The Stock Exchange of Hong Kong Limited (the "SEHK") on 14th December 2021. The manager of the Sub-Fund is E Fund Management (Hong Kong) Co., Ltd. and the trustee is HSBC Institutional Trust Services (Asia) Limited.

Fund Performance

The Sub-Fund seeks to provide investment returns that, before deduction of fees and expenses, closely correspond to the performance of the MSCI China A50 Connect Index (net total return version). As of 30th June 2026, the net asset value per unit of the Sub-Fund was RMB2.9217 and there were 22,000,000 units outstanding. The total size of the Sub-Fund was approximately RMB64.28 million.

A summary of the performance of the Sub-Fund is given below.

Cumulative Performance*

	Since Launch	YTD	1 Month	3 Months	6 Months	1 year
Sub-Fund (RMB)	11.4%	8.4%	0.3%	13.9%	8.4%	37.8%
Index (Net Total Return)	-	8.7%	0.3%	14.2%	8.7%	38.3%

Source: Bloomberg
*Sub-Fund: NAV-to-NAV return, net return with dividend (if any) reinvested

Note:

Past performance information is not indicative of future performance. Investors may not get back the full amount invested. The computation basis of the performance is based on the calendar year/period end NAV-To-NAV, with dividend reinvested. These figures show by how much the Fund increased or decreased in value during the calendar year/period being shown.

Performance data has been calculated in RMB, including ongoing charges and excluding subscription fee and redemption fee you might have to pay.

Where no past performance is shown there was insufficient data available in that year/period to provide performance

This report is exempted from pre-vetting and authorisation by the Securities and Futures Commission of Hong Kong ("SFC") and has not been reviewed by the SFC. SFC authorisation is not a recommendation or endorsement of a scheme nor does it guarantee the commercial merits of a scheme or its performance.

The MSCI China A50 Connect Index is calculated and published by MSCI Inc. It seeks to represent the performance of the top 50 large cap China A shares using a sector-neutral approach.

REPORT OF THE MANAGER TO THE UNITHOLDERS (continued)

E Fund (HK) MSCI China A50 Connect ETF (continued)
(a sub-fund of E Fund ETFs Trust)

Fund Activities
The average daily trading volume for the Sub-Fund during the period was reported by Bloomberg to be approximately RMB 0.299 million. As of 30th June 2026, the Sub-Fund comprised of 22,000,000 outstanding units.

Index Activities
As of 30th June 2026, the Sub-Fund held 50 constituents as MSCI China A50 Connect Index.

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

CONDENSED STATEMENT OF FINANCIAL POSITION (Unaudited)
As at 30th June 2026

	30th June 2026 (Unaudited) *RMB*	31st December 2025 (Audited) *RMB*
ASSETS		
Investments	60,777,981	53,644,173
Derivatives	2,928,222	2,693,883
Amounts due from the Manager	40,530	41,488
Cash and cash equivalents	557,222	239,810
Total assets	64,303,955	56,619,354
LIABILITIES		
Management fee payable	14,325	12,685
Other accounts payable	13,000	720
Total liabilities	27,325	13,405
EQUITY		
Net assets attributable to unitholders	64,276,630	56,605,949
Numbers of units in issue	22,000,000	21,000,000
Net assets attributable to unitholders per unit	2.9217	2.6955

Note: Interim reports have applied the same accounting policies and methods of computation as are applied in the annual reports of the Fund.

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

CONDENSED STATEMENT OF COMPREHENSIVE INCOME (Unaudited)
For the period from 1st January 2026 to 30th June 2026

	Period from 1st January 2026 to 30th June 2026 (Unaudited) *RMB*	Period from 1st January 2025 to 30th June 2025 (Unaudited) *RMB*
INCOME		
Dividend income	628,947	502,123
Bank interest income	333	343
Net gain/(loss) on investments and derivatives	3,951,385	(311,506)
Other income	138,336	34,659
Total income	4,719,001	225,619
EXPENSES		
Management fee [Note 2]	(73,715)	(48,136)
Transaction costs [Note 1]	(38,610)	(37,026)
Total operating expenses	(112,325)	(85,162)
Profit before tax	4,606,676	140,457
TAXATION		
Withholding tax on dividend income	(62,895)	(50,212)
Profit after tax and total comprehensive gain for the period	4,543,781	90,245

CONDENSED STATEMENT OF COMPREHENSIVE INCOME (Unaudited) (continued)
For the period from 1st January 2026 to 30th June 2026

Note 1: During the period ended 30th June 2026 and 30th June 2025, the respective amounts were paid to Trustee or its connected persons were as follows:

	Period from 1st January 2026 to 30th June 2026 (Unaudited) *RMB*	Period from 1st January 2025 to 30th June 2025 (Unaudited) *RMB*
Transaction costs on investments and derivatives	(22,731)	(5,760)

Note 2: During the period ended 30th June 2026 and 30th June 2025, other than Management fees that paid to the Manager, no other amounts paid to the Manager or its connected person of Manager.

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

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

For the period from 1st January 2026 to 30th June 2026

	Period from 1st January 2026 to 30th June 2026 (Unaudited) *RMB*	Period from 1st January 2025 to 30th June 2025 (Unaudited) *RMB*
Net assets attributable to unitholders at the beginning of the period	56,605,949	50,486,861
Subscription of units	17,334,900	6,140,700
Redemption of units	(14,208,000)	(20,684,800)
Net increase/(decrease) from unit transactions	3,126,900	(14,544,100)
Total comprehensive gain for the period	4,543,781	90,245
Net assets attributable to unitholders at the end of the period	64,276,630	36,033,006

The movements of the redeemable units for the period for the Sub-Fund are as follows:

	30th June 2026 (Unaudited) *Units*	30th June 2025 (Unaudited) *Units*
Number of units in issue at the beginning of the period	21,000,000	24,000,000
Units issued	6,000,000	3,000,000
Units redeemed	(5,000,000)	(10,000,000)
Number of units in issue at the end of the period	22,000,000	17,000,000

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

CONDENSED STATEMENT OF CASH FLOWS (Unaudited)
For the period from 1st January 2026 to 30th June 2026

	Period from 1st January 2026 to 30th June 2026 (Unaudited) *RMB*	Period from 1st January 2025 to 30th June 2025 (Unaudited) *RMB*
CASH FLOWS FROM OPERATING ACTIVITIES		
Payments for purchase of investments and derivatives	(32,327,813)	(9,495,382)
Proceeds from sale of investments and derivatives	28,911,051	23,714,249
Dividend received, net of withholding tax	566,052	426,250
Bank interest received	333	344
Payments received from/(made on behalf of) the Manager	139,294	(84,128)
Management fee paid	(72,075)	(88,990)
Transaction costs paid	(38,610)	(37,026)
Other expenses refunded/(paid)	12,280	(3,620)
Net cash (used in)/generated from operating activities	(2,809,488)	14,431,697
CASH FLOWS FROM FINANCING ACTIVITIES		
Proceeds from subscription of units	17,334,900	6,140,700
Payments on redemption of units	(14,208,000)	(20,684,800)
Net cash generated from/(used in) financing activities	3,126,900	(14,544,100)
Increase/(decrease) in cash and cash equivalents	317,412	(112,403)
Cash and cash equivalents at the beginning of the period	239,810	190,586
Cash and cash equivalents at the end of the period	557,222	78,183
Analysis of balances of cash and cash equivalents		
Bank balances	557,222	78,183

NOTES TO THE FINANCIAL STATEMENTS (Unaudited)

1. SUMMARY OF MATERIAL ACCOUNTING POLICIES INFORMATION

The material accounting policies applied in the preparation of these financial statements are set out below. These policies have been consistently applied to all the periods presented, unless otherwise stated.

(a) Basis of preparation

The financial statements of the Sub-Fund have been prepared in accordance with IFRS Accounting Standards. IFRS Accounting Standards comprise the following authoritative literature:

- IFRS Accounting Standards
- IAS Standards
- Interpretations developed by the IFRS Interpretations Committee (IFRIC Interpretations) or its predecessor body, the Standing Interpretations Committee (SIC Interpretations).

The financial statements have been prepared under the historical cost convention, as modified by the revaluation of investments.

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

INVESTMENT PORTFOLIO (Unaudited)
As at 30th June 2026

	Holdings	Fair value RMB	% of net assets
Listed equities			
CHINA (94.56%)			
ADVANCED MICRO-FABRICATION-A ORD CNY 1	3,106	1,455,161	2.26
AGRICULTURAL BANK OF CHINA ORD CNY 1 CC	176,800	1,073,176	1.67
BANK OF CHINA LTD ORD CNY 1 CC	82,500	471,900	0.73
BANK OF COMMUNICATIONS CO ORD CNY1 CC	110,900	713,087	1.11
BANK OF NINGBO CO LTD ORD CNY1 SZHK	13,870	411,800	0.64
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD ORD CNY1 CC	146,900	665,457	1.04
BYD CO LTD ORD CNY1 SZHK	19,100	1,522,270	2.37
CAMBRICON TECHNOLOGIES CORP LTD ORD CNY1 CC	1,887	3,010,803	4.68
CHINA CSSC HOLDINGS LTD ORD CNY 1 CC	22,700	767,033	1.19
CHINA MERCHANTS BANK CO LTD ORD CNY1 CC	42,705	1,516,027	2.36
CHINA MERCHANTS SHEKOU IND ORD CNY1 SZHK	19,300	124,099	0.19
CHINA NATIONAL NUCLEAR POWER CO LTD CHINA CONNECT ORD CNY1	48,000	433,440	0.67
CHINA PACIFIC INSURANCE GR ORD CNY 1 CC	13,900	396,428	0.62
CHINA SHENHUA ENERGY CO ORD CNY 1 CC	12,900	503,616	0.78
CHINA STATE CONSTRUCTION ORD CNY 1 CC	124,000	538,160	0.84
CHINA UNITED NETWORK ORD CNY 1 CC	102,600	410,400	0.64
CHINA YANGTZE POWER CO LTD ORD CNY1 CC	57,000	1,508,790	2.35
CITIC SECURITIES CO ORD CNY 1 CC	25,350	728,306	1.13
CMOC GROUP LTD CO LTD ORD CNY 0.2CC	101,300	1,777,815	2.77
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD ORD CNY1 SZHK	13,110	5,152,361	8.02
EAST MONEY INFORMATION CO LTD ORD CNY1 SZHK	32,968	671,888	1.05
EOPTOLINK TECHNOLOGY INC LTD ORD CN Y1 SZHK	4,320	2,622,240	4.08
FOXCONN INDUSTRIAL INTERNET CO LTD	33,200	2,395,380	3.73
GUOTAI HAITONG SECURITIES CO LTD CHINA CONNECT ORD NPV	28,400	516,880	0.80
HYGON INFORMATION TECHNOLOGY CO LTD ORD CNY1 CC	7,286	2,698,006	4.20
IND & COMM BK OF CHINA ORD CNY 1 CC	130,600	923,342	1.44
INDUSTRIAL BANK CO LTD ORD CNY 1 CC	43,900	726,984	1.13
JIANGSU HENGRUI MEDICINE C ORD CNY 1 CC	19,309	1,004,840	1.56
KWEICHOW MOUTAI CO LTD ORD CNY1 CC	2,300	2,726,627	4.24
LUXSHARE PRECISION INDUSTRY CO LTD A SHS ORD CNY1 SZHK	22,947	1,615,469	2.51
MIDEA GROUP CO LTD ORD CNY1 SZHK	12,400	936,572	1.46
MUYUAN FOODSTUFF CO LTD ORD CNY1 SZHK	9,992	349,620	0.54
NARI TECHNOLOGY DEVELOPMEN ORD CNY 1 CC	24,200	552,970	0.86
NAURA TECHNOLOGY GROUP CO LTD ORD CNY1 SZHK	2,335	2,065,448	3.21
PETROCHINA CO LTD ORD CNY 1 CC	58,600	508,648	0.79
PING AN BANK CO LTD ORD CNH1 SZHK	40,700	409,035	0.64
PING AN INSURANCE GROUP CO ORD CNY 1 CC	22,200	1,059,828	1.65
POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD ORD CNY 1 CC	25,700	118,991	0.19
SHAANXI COAL INDUSTRY CO LTD ORD CNY 1 CC	22,900	466,015	0.73
SHANGHAI PUDONG DEVELOPMENT BANK ORD CNY 1 CC	69,200	595,812	0.93

INVESTMENT PORTFOLIO (Unaudited) (continued)
As at 30th June 2026

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (94.56%) (continued)			
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD ORD CNY1 SZHK	3,778	513,166	0.80
SUNGROW POWER SUPPLY CO LT ORD CNY1 SZHK	6,200	985,924	1.53
SUZHOU DONGSHAN PRECISION-A ORD CNY 1 SZHK	5,800	1,521,630	2.37
VGT SZHK ORD CNY 1	2,600	900,718	1.40
WANHUA CHEMICAL GROUP CO ORD CNY1 CC	18,628	1,274,341	1.98
WULIANGYE YIBIN CO LTD A SHRS ORD CNY1 SZHK	6,919	512,006	0.80
WUXI APPTEC CO LTD ORD CNY 1 CC	7,600	946,276	1.47
ZHEJIANG CENTURY HUATONG -A ORD CNY 1 SZHK	24,300	342,630	0.53
ZHONGJI INNOLIGHT CO LTD ORD CNY 1 SZHK	3,600	4,572,000	7.11
ZIJIN MINING GROUP CO LTD ORD CNY 0.1 CC	121,900	3,064,566	4.77
		60,777,981	94.56
Unlisted funded total return swap			
HONG KONG (4.55%)			
SWAP MXA50CNC 05/13/2026 MSC	745	2,928,222	4.55
		2,928,222	4.55
Total investments		63,706,203	99.11
Other net assets		570,427	0.89
Net assets attributable to unitholders at 30th June 2026		64,276,630	100.00
Total investments, at cost		53,869,992	

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)
For the period from 1st January 2026 to 30th June 2026

	Holdings				
	1st January 2026	Additions	Corporate action	Disposals	30th June 2026
Listed equities					
CHINA					
ADVANCED MICRO-FABRICATION-A ORD CNY 1	-	3,806	-	(700)	3,106
AGRICULTURAL BANK OF CHINA ORD CNY 1 CC	170,500	56,300	-	(50,000)	176,800
BANK OF CHINA LTD ORD CNY 1 CC	80,400	26,300	-	(24,200)	82,500
BANK OF COMMUNICATIONS CO ORD CNY1 CC	106,800	35,400	-	(31,300)	110,900
BANK OF NINGBO CO LTD ORD CNY1 SZHK	12,670	4,500	-	(3,300)	13,870
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD ORD CNY1 CC	127,400	54,500	-	(35,000)	146,900
BYD CO LTD ORD CNY1 SZHK	21,500	5,700	-	(8,100)	19,100
CAMBRICON TECHNOLOGIES CORP LTD ORD CNY1 CC	1,369	640	768	(890)	1,887
CHINA CSSC HOLDINGS LTD ORD CNY 1 CC	18,300	9,800	-	(5,400)	22,700
CHINA MERCHANTS BANK CO LTD ORD CNY1 CC	41,705	13,400	-	(12,400)	42,705
CHINA MERCHANTS SHEKOU IND ORD CNY1 SZHK	23,100	5,400	-	(9,200)	19,300
CHINA NATIONAL NUCLEAR POWER CO LTD CHINA CONNECT ORD CNY1	48,000	17,000	-	(17,000)	48,000
CHINA PACIFIC INSURANCE GR ORD CNY 1 CC	13,700	4,200	-	(4,000)	13,900
CHINA SHENHUA ENERGY CO ORD CNY 1 CC	14,100	3,900	-	(5,100)	12,900
CHINA STATE CONSTRUCTION ORD CNY 1 CC	107,200	46,400	-	(29,600)	124,000
CHINA UNITED NETWORK ORD CNY 1 CC	75,400	59,500	-	(32,300)	102,600
CHINA YANGTZE POWER CO LTD ORD CNY1 CC	57,100	20,200	-	(20,300)	57,000
CITIC SECURITIES CO ORD CNY 1 CC	24,450	8,000	-	(7,100)	25,350
CMOC GROUP LTD CO LTD ORD CNY 0.2CC	88,700	42,100	-	(29,500)	101,300
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD ORD CNY1 SZHK	10,910	5,400	-	(3,200)	13,110

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the period from 1st January 2026 to 30th June 2026

	Holdings				
	1st January 2026	Additions	Corporate action	Disposals	30th June 2026
Listed equities (continued)					
CHINA (continued)					
COSCO SHIPPING HOLDINGS CO LTD ORD CNY1 CC	33,100	4,800	-	(37,900)	-
EAST MONEY INFORMATION CO LTD ORD CNY1 SZHK	31,568	10,500	-	(9,100)	32,968
EOPTOLINK TECHNOLOGY INC LTD ORD CN Y1 SZHK	3,300	1,400	1,120	(1,500)	4,320
FOCUS MEDIA INFORMATION TE ORD CNY1 SZHK	34,700	-	-	(34,700)	-
FOXCONN INDUSTRIAL INTERNET CO LTD	43,300	16,900	-	(27,000)	33,200
GUOTAI HAITONG SECURITIES CO LTD CHINA CONNECT ORD NPV	28,600	8,400	-	(8,600)	28,400
HYGON INFORMATION TECHNOLOGY CO LTD ORD CNY1 CC	7,606	3,180	-	(3,500)	7,286
IND & COMM BK OF CHINA ORD CNY 1 CC	125,900	41,300	-	(36,600)	130,600
INDUSTRIAL BANK CO LTD ORD CNY 1 CC	42,100	13,900	-	(12,100)	43,900
JIANGSU HENGRUI MEDICINE C ORD CNY 1 CC	27,909	6,300	-	(14,900)	19,309
KWEICHOW MOUTAI CO LTD ORD CNY1 CC	2,000	900	-	(600)	2,300
LUXSHARE PRECISION INDUSTRY CO LTD A SHS ORD CNY1 SZHK	23,847	9,900	-	(10,800)	22,947
LUZHOU LAOJIAO CO LTD ORD CNY1 SZHK	2,244	-	-	(2,244)	-
MIDEA GROUP CO LTD ORD CNY1 SZHK	13,900	3,900	-	(5,400)	12,400
MUYUAN FOODSTUFF CO LTD ORD CNY1 SZHK	8,792	3,600	-	(2,400)	9,992
NARI TECHNOLOGY DEVELOPMEN ORD CNY 1 CC	20,900	9,000	-	(5,700)	24,200
NAURA TECHNOLOGY GROUP CO LTD ORD CNY1 SZHK	2,335	900	-	(900)	2,335
PETROCHINA CO LTD ORD CNY 1 CC	46,000	26,600	-	(14,000)	58,600
PING AN BANK CO LTD ORD CNH1 SZHK	38,900	11,400	-	(9,600)	40,700

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the period from 1st January 2026 to 30th June 2026

	Holdings				
	1st January 2026	Addition	Corporate action	Disposals	30th June 2026
Listed equities (continued)					
CHINA (continued)					
PING AN INSURANCE GROUP CO ORD CNY 1 CC	21,400	7,100	-	(6,300)	22,200
POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD ORD CNY 1 CC	30,500	7,200	-	(12,000)	25,700
S F HOLDING CO LTD A SHRS ORD CNY1 SZHK	12,500	1,800	-	(14,300)	-
SHAANXI COAL INDUSTRY CO LTD ORD CNY 1 CC	20,700	7,700	-	(5,500)	22,900
SHANGHAI PUDONG DEVELOPMENT BANK ORD CNY 1 CC	64,500	24,900	-	(20,200)	69,200
SHANXI XINGHUACUN FEN WINE ORD CNY1 CC	1,861	300	-	(2,161)	-
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD ORD CNY1 SZHK	5,178	1,300	-	(2,700)	3,778
SUNGROW POWER SUPPLY CO LT ORD CNY1 SZHK	5,100	2,600	-	(1,500)	6,200
SUZHOU DONGSHAN PRECISION-A ORD CNY 1 SZHK	-	7,200	-	(1,400)	5,800
VGT SZHK ORD CNY 1	-	3,300	-	(700)	2,600
WANHUA CHEMICAL GROUP CO ORD CNY1 CC	15,928	8,000	-	(5,300)	18,628
WULIANGYE YIBIN CO LTD A SHRS ORD CNY1 SZHK	6,219	2,600	-	(1,900)	6,919
WUXI APPTEC CO LTD ORD CNY 1 CC	-	9,400	-	(1,800)	7,600
ZHEJIANG CENTURY HUATONG -A ORD CNY 1 SZHK	-	31,800	-	(7,500)	24,300
ZHONGJI INNOLIGHT CO LTD ORD CNY 1 SZHK	3,600	1,600	-	(1,600)	3,600
ZIJIN MINING GROUP CO LTD ORD CNY 0.1 CC	104,600	52,000	-	(34,700)	121,900
Unlisted funded total return swap					
HONG KONG					
SWAP MXA50CNC 11/13/2025 MSC	745	-	-	(745)	-
SWAP MXA50CNC 02/13/2026 MSC	-	745	-	(745)	-
SWAP MXA50CNC 05/13/2026 MSC	-	745	-	-	745

DETAILS IN RESPECT OF FINANCIAL DERIVATIVE INSTRUMENTS (Unaudited)

Unlisted funded total return swap

As at 30th June 2026, the Sub-Fund held the unlisted funded total return swap as shown below:

Description	Underlying asset	Position	Counterparty	Notional amount RMB	Fair value RMB
SWAP MXA50CNC 05/13/2026 MSC	MSCI China A 50 Connect Net CNH Index	Long	BNP Paribas	2,973,221	2,928,222

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

PERFORMANCE RECORD (Unaudited)

Net Asset Value

	Net asset value *RMB*	Net asset value per unit *RMB*
At the end of financial period/year dated		
30th June 2026	64,276,630	2.9217
31st December 2025	56,605,949	2.6955
31st December 2024	50,486,861	2.1036

PERFORMANCE RECORD (Unaudited) (continued)

Highest and Lowest Net Asset Value Per Unit

	Highest net asset value per unit *RMB*	Lowest net asset value per unit RMB
Financial period/year ended		
30th June 2026	2.9989	2.5291
31st December 2025	2.7365	1.9249
31st December 2024	2.3085	1.6136
31st December 2023	2.2331	1.6778
31st December 2022 (since commencement of operations*)	2.6224	1.8227

*The date of commencement of operations is 9th December 2021.

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE (Unaudited)
As at 30th June 2026

The percentage change of the MSCI China A50 Connect Index Historical Price during the period is 32.66%.

Source: Bloomberg

E Fund ETFs Trust
- E Fund (HK) MSCI China A50 Connect ETF

REPORT ON INVESTMENT OVERWEIGHT (Unaudited)
For the period from 1st January 2026 to 30th June 2026

The Sub-Fund is permitted to overweight certain of the Index Shares relative to the relevant Index Share's respective weightings in its Underlying Index subject to a maximum extra limit in a reasonable level.

The Manager confirmed that the Sub-Fund had complied with the limit during the period from 1st January 2026 to 30th June 2026.