

**Unaudited Semi-Annual Report 2019**

**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 2019 to 30 June 2019

HAITONG CSI300 INDEX ETF  
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MANAGEMENT AND ADMINISTRATION

**Directors of the Manager**

Lo Wai Ho  
Sun Tong  
Yang Jianxin  
Chen Xuan  
Poon Mo Yiu

**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**

King & Wood Mallesons  
13/F, Gloucester Tower  
The Landmark  
15 Queen's 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

**Auditors**

Ernst & Young  
22/F, CITIC Tower  
1 Tim Mei Avenue Central  
Hong Kong

**Custodian**

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

**PRC Custodian**

HSBC Bank (China) Company Limited  
33/F, HSBC Building Shanghai IFC  
8 Century Avenue, Pudong  
Shanghai 200120, China

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MANAGEMENT AND ADMINISTRATION (continued)

**Participating Dealers**

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

China Merchants Securities (HK) Co., Limited  
48/F, One exchange square, 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

Merrill Lynch Far East Limited  
15/F, Citibank Tower,  
3 Garden Road, Central,  
Hong Kong

Nomura International (Hong Kong) Limited  
30/F, Two International Finance Centre  
8 Finance Street, Central  
Hong Kong

UBS Securities Hong Kong Limited  
42/F, One Exchange Square,  
8 Connaught Road, Central,  
Hong Kong

SG Securities (HK) Limited  
38/F, Three Pacific Place,  
1 Queen's Road East,  
Hong Kong

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

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REPORT OF THE MANAGER TO THE UNITHOLDERS

**Market Review**

China stock market had a strong performance in the first half of 2019 and finished with a solid gain of 19.45% (measured by Shanghai Composite in China Yuan terms). This was driven by improving risk appetite in global capital markets and domestic market, especially on renewed loosening expectation from central banks, which offset continuous noise from global trade conflicts and Brexit. The CSI300 Index ended higher in early 2019 and gained 27.07% over the reviewing period.

In this period, China stock market was supported by multiple factors. First, some hope about U.S. - China trade talk emerged during the G20 meeting in Japan, where President Trump surprised market again by meeting with Chinese President Xi. Second, the Federal Open Market Committee minutes turned dovish in second quarter and implied potential rate cut, which helped risk asset. Third, central banks across South Korea and Japan released the intention to either continue to hold or to further ease the existing monetary policy, which comforted investors. During the meantime, China's monetary and fiscal policies stayed roughly neutral or slightly loose, supporting the economy activities while keeping leverage in control. On the macro front, China's GDP growth slowed to 6.2% in the second quarter, the slowest pace since the first quarter 1992. The national manufacturing PMI in June was 49.4, flat with the figure in May and still below the 50 threshold, showing the manufacturing activities continued to weaken. China's CPI was flat with previous month, coming in at 2.7%, driven by increasing pork prices.

**Portfolio Review**

In the first half of 2019, Fund's NAV per unit in RMB and HKD increased by 26.52% and 26.20%, respectively. The rolling 1-year annual tracking difference between Haitong CSI300 Index ETF and its underlying benchmark is -1.1570%.

**Market Outlook**

Looking forward, we are cautiously positive on the A-share market. Despite uncertainties over the U.S.-China trade dispute and its impact to the economy, the government still has various policy tools to support economic growth. We expect the policies to be more flexible to guarding against systemic risk and to maintaining the overall economic situation within government's target. Moreover, further inclusion of A-shares into MSCI indices and eased restrictions on cross-border fund flows under QFII/RQFII schemes would improve market liquidity and its integration with global market. Valuation of CSI300 Index is still attractive and fundamental of many of the companies remain strong. Although macro events could continue to send jitters, we believe that the market has more upside potential than downside risk in the second half of 2019.

Haitong International Asset Management (HK) Limited

HAITONG CSI300 INDEX ETF  
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STATEMENT OF FINANCIAL POSITION (Unaudited)

As at 30 June 2019

	(Unaudited) As at 30 June 2019 RMB	(Audited) As at 31 December 2018 RMB
<b>ASSETS</b>		
Financial assets at fair value through profit or loss	217,667,899	183,886,809
Deposit reserve - China Exchange Clearing	380,800	380,800
Prepayments and other receivables	48,260	12,275
Cash and bank balances	4,880,255	3,036,257
<b>TOTAL ASSETS</b>	<u>222,977,214</u>	<u>187,316,141</u>
<b>LIABILITIES</b>		
Management fee payable	98,699	89,316
Trustee fee payable	40,000	23,812
Other payables and accruals	854,685	856,699
<b>TOTAL LIABILITIES</b>	<u>993,384</u>	<u>969,827</u>
<b>EQUITY</b>		
Net assets attributable to unitholders	<u>221,983,830</u>	<u>186,346,314</u>
<b>TOTAL LIABILITIES AND EQUITY</b>	<u>222,977,214</u>	<u>187,316,141</u>
Number of units in issue	<u>16,000,000</u>	<u>17,000,000</u>
Net asset value per unit	<u>13.8740</u>	<u>10.9615</u>

HAITONG CSI300 INDEX ETF  
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INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2019

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities</b>			
<b><u>China</u></b>			
360 Security Technology Inc	7,100	151,798	0.07
Adama Ltd	8,000	85,760	0.04
AECC Aviation Power Co Ltd	15,759	357,887	0.16
Agricultural Bank of China Ltd	671,900	2,418,840	1.09
Aier Eye Hospital Group Co Ltd	21,749	673,567	0.30
Air China Ltd	52,400	501,468	0.23
Aisino Co Ltd	19,634	452,564	0.20
Aluminum Corporation of China Ltd	114,700	449,624	0.20
Angang Steel Co Ltd	42,120	159,635	0.07
Anhui Conch Cement Co Ltd	35,104	1,456,816	0.66
Anhui Gujing Distillery Co Ltd	2,000	237,020	0.11
Anxin Trust Co Ltd	38,380	193,819	0.09
Avary Holding (Shenzhen) Co Ltd	4,500	132,120	0.06
AVIC Aircraft Co Ltd	24,300	382,725	0.17
AVIC Helicopter Co Ltd	5,200	213,304	0.10
AVIC Investment Holdings Co Ltd	94,500	512,190	0.23
AVIC Jonhon Optron Technology Co Ltd	8,990	300,805	0.14
BAIC BluePark New Energy Technology Co Ltd	7,400	61,124	0.03
Baiyin Nonferrous Group Co Ltd	15,200	66,728	0.03
Bank of Beijing Co Ltd	259,606	1,534,271	0.69
Bank of Changsha Co Ltd	6,600	62,964	0.03
Bank of Chengdu Co Ltd	31,700	279,911	0.13
Bank of China Ltd	369,600	1,382,304	0.62
Bank of Communications Co Ltd	481,900	2,949,228	1.33
Bank of Guiyang Co Ltd	47,460	410,529	0.18
Bank of Hangzhou Co Ltd	36,000	299,880	0.13
Bank of Jiangsu Co Ltd	121,500	882,090	0.40
Bank of Nanjing Co Ltd	104,166	860,411	0.39
Bank of Ningbo Co Ltd	45,653	1,106,629	0.50
Bank of Shanghai Co Ltd	95,874	1,136,107	0.51
Baoshan Iron & Steel Co Ltd	156,248	1,015,612	0.46
BBMG Corporation Ltd	58,500	219,960	0.10
Beijing Enlight Media Co Ltd	15,460	105,128	0.05
Beijing New Building Materials Public Ltd	14,800	268,324	0.12
Beijing Orient Landscape and Environment Co Ltd	28,300	169,800	0.08
Beijing Oriental Yuhong Waterproof Technology Co Ltd	15,700	355,762	0.16
Beijing Origin Water Technology Co Ltd	33,156	258,285	0.12
Beijing Sanju Environmental Protection & New Materials Co Ltd	20,635	163,636	0.07
Beijing Shiji Information Technology Co Ltd	5,600	202,664	0.09
Beijing Tongrentang Co Ltd	9,619	278,951	0.13
Beijing Xinwei Telecom Technology Group Co Ltd	42,044	137,484	0.06
BlueStar New Chemical Materials Co Ltd	5,200	53,924	0.02

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INVESTMENT PORTFOLIO (Unaudited) (Continued)

As at 30 June 2019

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b>China (continued)</b>			
BOE Technology Group Co Ltd	415,680	1,429,939	0.64
Bohai Leasing Co Ltd	32,500	127,400	0.06
BYD Co Ltd	15,906	806,752	0.36
Caitong Securities Co Ltd	44,100	484,218	0.22
Changchun High & New Technology Industries (Group) Inc	2,400	811,200	0.37
Changjiang Securities Co Ltd	67,848	529,893	0.24
Chaozhou Three Circle Group Co Ltd	18,300	355,935	0.16
Chengdu Kanghong Pharmaceutical Group Co Ltd	4,620	152,090	0.07
China Avionics Systems Co Ltd	9,244	137,181	0.06
China CITIC Bank Corporation Ltd	53,738	320,816	0.14
China Coal Energy Co Ltd	32,100	154,080	0.07
China Communications Construction Co Ltd	41,200	466,384	0.21
China Construction Bank Corporation	117,800	876,432	0.39
China Dongfanghong Spacesat Co Ltd	10,401	234,543	0.11
China Eastern Airlines Corporation Ltd	68,800	431,376	0.19
China Everbright Bank Co Ltd	279,300	1,064,133	0.48
China Film Co Ltd	13,129	205,600	0.09
China Fortune Land Development Co Ltd	31,566	1,028,105	0.46
China Galaxy Securities Co Ltd	22,600	276,850	0.12
China Grand Automotive Services Co Ltd	57,440	256,182	0.12
China Great Wall Securities Co Ltd	6,000	100,140	0.05
China International Travel Service Corporation Ltd	17,144	1,519,816	0.68
China Jushi Co Ltd	36,860	351,276	0.16
China Life Insurance Co Ltd	29,253	828,445	0.37
China Merchants Bank Co Ltd	180,912	6,509,214	2.93
China Merchants Securities Co Ltd	50,100	856,209	0.39
China Merchants Shekou Industrial Zone Co Ltd	41,612	869,691	0.39
China Minsheng Banking Co Ltd	435,346	2,764,447	1.25
China Molybdenum Co Ltd	123,933	490,775	0.22
China National Chemical Engineering Co Ltd	34,600	208,292	0.09
China National Nuclear Power Co Ltd	81,900	455,364	0.21
China Northern Rare Earth (Group) High-Tech Co Ltd	38,250	491,130	0.22
China Oilfield Services Ltd	10,400	100,152	0.05
China Pacific Insurance Group Co Ltd	55,095	2,011,518	0.91
China Petroleum & Chemical Corporation	234,600	1,283,262	0.58
China Railway Group Ltd	130,730	852,360	0.38
China Railways Construction Corporation	80,700	802,965	0.36
China Shenhua Energy Co Ltd	57,813	1,178,229	0.53
China Shipbuilding Industry Co Ltd	160,552	892,669	0.40
China Shipbuilding Industry Group Power Co Ltd	12,000	283,440	0.13
China Southern Airlines Co Ltd	60,300	465,516	0.21

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INVESTMENT PORTFOLIO (Unaudited) (Continued)

As at 30 June 2019

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b>China (continued)</b>			
China State Construction Engineering Corporation Ltd	368,140	2,116,805	0.95
China United Network Communications Ltd	163,323	1,006,070	0.45
China Vanke Co Ltd	85,316	2,372,638	1.07
China Yangtze Power Co Ltd	115,700	2,071,030	0.93
Chinalin Securities Co Ltd	4,700	86,950	0.04
Chongqing Changan Automobile Co Ltd	34,200	226,746	0.10
Chongqing Zhifei Biological Products Co Ltd	8,400	362,040	0.16
CITIC Securities Co Ltd	138,056	3,287,113	1.48
COSCO SHIPPING Holdings Co Ltd	67,900	340,858	0.15
CRRC Corporation Ltd	170,670	1,380,720	0.62
CSC Financial Co Ltd	7,800	164,424	0.07
Daqin Railway Co Ltd	104,248	843,366	0.38
Dawning Information Industry Co Ltd	11,100	389,610	0.18
DHC Software Co Ltd	32,804	229,300	0.10
Dongxing Securities Co Ltd	24,200	287,496	0.13
Dongxu Optoelectronic Technology Co Ltd	76,924	395,389	0.18
East Money Information Co Ltd	94,212	1,276,573	0.58
Everbright Securities Co Ltd	34,300	391,706	0.18
Fangda Carbon New Material Co Ltd	28,310	347,930	0.16
Fiberhome Telecommunication Technologies Co Ltd	12,300	342,678	0.15
Finance Street Holding Co Ltd	21,000	164,640	0.07
Focus Media Information Technology Co Ltd	180,196	953,237	0.43
Foshan Haitian Flavouring & Food Co Ltd	14,200	1,491,000	0.67
Founder Securities Co Ltd	72,200	513,342	0.23
Foxconn Industrial Internet Co Ltd	20,900	251,845	0.11
Fuyao Glass Industry Group Co Ltd	24,608	559,340	0.25
GD Power Development Co Ltd	206,800	525,272	0.24
Gemdale Corporation	39,600	472,428	0.21
Gezhouba Group Co Ltd	48,500	302,155	0.14
GF Securities Co Ltd	51,913	713,285	0.32
Giant Network Group Co Ltd	10,620	192,965	0.09
Gigadevice Semiconductor Beijing Inc	3,000	260,100	0.12
Glodon Co Ltd	11,900	391,391	0.18
GoerTek Inc	34,100	303,149	0.14
Great Wall Motor Co Ltd	21,100	174,497	0.08
Gree Electric Appliances Inc of Zhuhai	84,414	4,642,770	2.09
Greenland Holdings Corporation Ltd	64,030	437,325	0.20
Guangdong Haid Group Co Ltd	13,900	429,510	0.19
Guangzhou Automobile Group Co Ltd	16,240	177,503	0.08
Guangzhou Baiyun International Airport Co Ltd	18,100	329,420	0.15

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INVESTMENT PORTFOLIO (Unaudited) (Continued)

As at 30 June 2019

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b>China (continued)</b>			
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	9,877	404,661	0.18
Guangzhou Port Co Ltd	32,600	136,268	0.06
Guosen Securities Co Ltd	43,100	567,196	0.26
Guotai Junan Securities Co Ltd	79,100	1,451,485	0.65
Guoyuan Securities Co Ltd	35,401	324,627	0.15
Hainan Airlines Holding Co Ltd	201,800	409,654	0.18
Haitong Securities Co Ltd	141,947	2,014,228	0.91
Hangzhou Hikvision Digital Technology Co Ltd	65,614	1,809,634	0.82
Hangzhou Robam Appliances Co Ltd	8,300	225,262	0.10
Han's Laser Technology Industry Group Co Ltd	14,941	513,672	0.23
Hebei Yangyuan Zhihui Beverage Co Ltd	7,300	270,684	0.12
Heilan Home Co Ltd	31,500	285,705	0.13
Henan Shuanghui Investment & Development Co Ltd	17,358	432,041	0.19
Hengli Petrochemical Co Ltd	18,620	226,419	0.10
Hengtong Optic-Electric Co Ltd	24,318	407,570	0.18
Hengyi Petrochemical Co Ltd	19,900	271,834	0.12
Hesteel Company Ltd	74,500	222,755	0.10
Hithink Flush Information Network Co Ltd	3,800	373,768	0.17
Hoshine Silicon Industry Co Ltd	1,800	84,708	0.04
Hua Xia Bank Co Ltd	107,976	831,415	0.37
Huadian Power International Corp Ltd	57,100	215,267	0.10
Huadong Medicine Co Ltd	15,349	398,460	0.18
Hualan Biological Engineering Inc	22,140	675,049	0.30
Huaneng Lancang River Hydropower Co Ltd	31,600	128,612	0.06
Huaneng Power International Inc	77,100	480,333	0.22
Huatai Securities Co Ltd	57,281	1,278,512	0.58
HUAYU Automotive Systems Co Ltd	27,638	596,981	0.27
Hubei Biocause Pharmaceutical Co Ltd	34,700	225,203	0.10
Hubei Hongcheng General Machinery Co Ltd	5,700	171,627	0.08
Hundsun Electronic Co Ltd	11,265	767,710	0.35
iFLYTEK Co Ltd	25,664	853,071	0.38
Industrial and Commercial Bank of China Ltd	378,300	2,228,187	1.00
Industrial Bank Co Ltd	255,012	4,664,169	2.10
Industrial Securities Co Ltd	82,260	554,432	0.25
Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd	59,216	194,821	0.09
Inner Mongolia Yili Industrial Group Co Ltd	106,940	3,572,865	1.61
Inner Mongolian BaoTou Steel Union Co Ltd	319,820	540,496	0.24
Jiangsu Hengrui Medicine Co Ltd	54,327	3,585,582	1.62
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	10,537	1,280,878	0.58

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INVESTMENT PORTFOLIO (Unaudited) (Continued)

As at 30 June 2019

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b>China (continued)</b>			
Jiangsu Zhongnan Construction Group Co Ltd	32,500	281,450	0.13
Jiangsu Zhongtian Technologies Co Ltd	43,000	394,310	0.18
Jiangxi Copper Co Ltd	18,190	286,311	0.13
Jiangxi Ganfeng Lithium Co Ltd	13,650	319,819	0.14
Jinke Properties Group Co Ltd	37,500	226,125	0.10
Jointown Pharmaceutical Group Co Ltd	9,900	122,364	0.06
Kweichow Moutai Co Ltd	8,777	8,636,568	3.89
Lens Technology Co Ltd	13,749	95,831	0.04
Lepu Medical Technology	18,700	430,474	0.19
Leyard Optoelectronic Co Ltd	31,200	244,296	0.11
Lomon Billions Group Co Ltd	10,700	158,681	0.07
LONGi Green Energy Technology Co Ltd	44,521	1,028,880	0.46
Luxshare Precision Industry Co Ltd	43,320	1,073,903	0.48
Luzhou Laojiao Co Ltd	12,833	1,037,291	0.47
Mango Excellent Media Co Ltd	3,700	151,885	0.07
Material Industry Zhongda Group Co Ltd	30,170	163,521	0.07
Meinian Onehealth Healthcare Holdings Co Ltd	32,800	408,032	0.18
Metallurgical Corporation of China Ltd	125,200	380,608	0.17
Midea Group Co Ltd	81,090	4,205,327	1.89
Minmetals Capital Co Ltd	9,200	86,756	0.04
Muyuan Foodstuff Co Ltd	14,580	857,158	0.39
NARI Technology Development Co Ltd	32,462	605,092	0.27
New China Life Insurance Co Ltd	14,632	805,199	0.36
New Hope Liuhe Co Ltd	37,000	642,690	0.29
Ningbo Zhoushan Port Co Ltd	69,300	304,227	0.14
Offshore Oil Engineering Co Ltd	38,800	217,280	0.10
OFILM Group Co Ltd	33,272	260,852	0.12
OPPEIN Home Group Inc	2,200	236,764	0.11
Orient Securities Co Ltd	62,800	670,704	0.30
Pangang Group Vanadium Titanium & Resources Co Ltd	75,300	255,267	0.11
People's Insurance Co Group of China Ltd	18,700	177,463	0.08
Perfect World Co Ltd	9,200	237,452	0.11
PetroChina Co Ltd	142,034	977,194	0.44
Ping An Bank Co Ltd	150,576	2,074,937	0.93
Ping An Insurance (Group) Co of China Ltd	189,992	16,835,191	7.58
Poly Developments and Holdings Group Co Ltd	125,200	1,597,552	0.72
Power Construction Corporation of China	134,200	709,918	0.32
Qingdao Haier Co Ltd	64,146	1,109,084	0.50
Qingdao Port International Co Ltd	8,500	71,315	0.03
Red Star Macalline Group Corp Ltd	7,100	86,265	0.04
Risesun Real Estate Development Co Ltd	30,534	286,714	0.13

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2019

<b>Listed equities</b> (continued)	<b>Holdings</b>	<b>Fair value RMB</b>	<b>% of Net Assets</b>
<b>China</b> (continued)			
Rongsheng Petro Chemical Co Ltd	22,100	266,526	0.12
S F Holding Co Ltd	10,800	366,768	0.17
SAIC Motor Corporation Ltd	61,485	1,567,867	0.71
Sanan Optoelectronics Co Ltd	42,948	484,453	0.22
Sany Heavy Industry Co Ltd	102,832	1,345,043	0.61
SDIC Capital Co Ltd	29,700	416,097	0.19
SDIC Power Holdings Co Ltd	59,520	462,470	0.21
Seazen Holdings Co Ltd	15,800	628,998	0.28
Shaanxi Coal Industry Co Ltd	70,200	648,648	0.29
Shandong Buchang Pharmaceuticals Co Ltd	7,760	199,975	0.09
Shandong Dong-E E-Jiao Co Ltd	7,996	318,401	0.14
Shandong Gold Mining Co Ltd	13,025	536,239	0.24
Shandong Nanshan Aluminum Co Ltd	125,700	284,082	0.13
Shanghai Construction Co Ltd	78,036	293,415	0.13
Shanghai Electric Group Co Ltd	61,800	332,484	0.15
Shanghai Fosun Pharmaceutical (Group) Co Ltd	17,672	447,102	0.20
Shanghai International Airport Co Ltd	16,928	1,418,228	0.64
Shanghai International Port Group Co Ltd	56,920	388,194	0.17
Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	15,400	238,700	0.11
Shanghai Oriental Pearl Media Co Ltd	36,124	380,747	0.17
Shanghai Pharmaceutical Co Ltd	20,264	367,792	0.17
Shanghai Pudong Development Bank Co Ltd	205,937	2,405,344	1.08
Shanghai RAAS Blood Products Co Ltd	26,158	181,798	0.08
Shanghai Wangsu Science & Technology Co Ltd	34,174	368,396	0.17
Shanxi Xinghuacun Fen Wine Factory Co Ltd	4,600	317,630	0.14
Shenwan Hongyuan Group Co Ltd	158,068	791,921	0.36
Shenzhen Huiding Technology Co Ltd	1,600	222,080	0.10
Shenzhen Inovance Technology Co Ltd	17,498	400,879	0.18
Shenzhen Overseas Chinese Town Co Ltd	71,898	499,691	0.23
Shenzhen Salubris Pharmaceuticals Co Ltd	7,292	163,195	0.07
Shenzhen Sunway Communication Co Ltd	13,700	334,965	0.15
Siasun Robot & Automation Co Ltd	19,120	291,198	0.13
Sichuan Chuantou Energy Co Ltd	30,900	275,010	0.12
Sichuan Kelun Pharmaceutic Co Ltd	15,200	451,896	0.20
Sinolink Securities Co Ltd	42,386	411,992	0.19
Sinopec Shanghai Petrochemical Co Ltd	38,600	199,176	0.09
Songcheng Performance Development Co Ltd	12,700	293,878	0.13
Soochow Security Co Ltd	42,066	431,176	0.19
Southwest Securities Co Ltd	49,490	244,481	0.11
Spring Airlines Co Ltd	6,400	288,000	0.13
STO Express Co Ltd	5,400	134,676	0.06
Suning.com Co Ltd	65,300	749,644	0.34
Sunshine City Group Co Ltd	28,380	183,902	0.08

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2019

	Holdings	Fair value RMB	% of Net Assets
<b>Listed equities (continued)</b>			
<b>China (continued)</b>			
Suzhou Gold Mantis Constructions	28,187	290,608	0.13
Tasly Pharmaceutical Group Co Ltd	15,914	263,377	0.12
TBEA Co Ltd	65,137	472,243	0.21
TCL Corporation	190,100	633,033	0.29
Tianfeng Securities Co Ltd	9,100	98,644	0.04
Tianqi Lithium Industries Inc	12,000	303,360	0.14
Tonghua Dongbao Pharmaceutical Co Ltd	21,416	329,806	0.15
Tongling Nonferrous Metals Group Co Ltd	110,800	272,568	0.12
Tongwei Co Ltd	34,000	478,040	0.22
Transfar Zhilian Co Ltd	22,900	172,437	0.08
Tsinghua Tongfang Co Ltd	41,600	376,480	0.17
Tsinghua Unisplendour Co Ltd	5,020	136,795	0.06
Walvax Biotechnology Co Ltd	21,600	612,576	0.28
Wanda Film Holding Co Ltd	14,600	269,224	0.12
WanHua Chemical Group Co Ltd	27,547	1,178,736	0.53
Weichai Power Co Ltd	84,048	1,032,950	0.47
Wens Foodstuffs Group Co Ltd	65,200	2,338,072	1.05
Western Securities Co Ltd	30,752	309,980	0.14
Wuhu Shunrong Sanqi Interactive Entertainment Network Technology Group Co Ltd	18,600	252,030	0.11
Wuliangye Yibin Co Ltd	34,079	4,019,618	1.81
Wuxi Apptec Co Ltd	1,800	156,024	0.07
XCMG Construction Machinery Co Ltd	82,400	367,504	0.17
Xiamen C&D Inc	24,858	220,739	0.10
Xiamen Intretech Inc	2,400	93,624	0.04
Xinhu Zhongbao Co Ltd	75,400	236,756	0.11
Xinjiang Dushanzi Tianli High & New Tech Co Ltd	29,400	124,068	0.06
Xinjiang Goldwind Science & Technology Co Ltd	48,460	602,358	0.27
Yanan Bicon Pharmaceutical	8,054	140,140	0.06
Yanzhou Coal Mining Co Ltd	15,599	169,561	0.08
Yonghui Superstores Co Ltd	67,124	685,336	0.31
Yonyou Network Technology Co Ltd	21,821	586,548	0.26
Youngor Group Co Ltd	61,570	390,970	0.18
YTO Express Group Co Ltd	6,400	78,912	0.04
Yunda Holding Co Ltd	5,050	155,641	0.07
Yunnan Baiyao Group Co Ltd	9,143	762,709	0.34
Zangge Holding Co Ltd	10,500	86,835	0.04
Zhangzhou Pientzhuang Pharmaceutical Co Ltd	5,256	605,491	0.27
Zhejiang Century Huatong Group Co Ltd	25,936	283,221	0.13
Zhejiang China Commodities City Group Co Ltd	47,700	196,524	0.09
Zhejiang CHINT Electrics Co Ltd	15,100	348,659	0.16
Zhejiang Dahua Technology Co Ltd	31,510	457,525	0.21

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2019

	<b>Holdings</b>	<b>Fair value RMB</b>	<b>% of Net Assets</b>
<b>Listed equities (continued)</b>			
<b>China (continued)</b>			
Zhejiang Huayou Cobalt Co Ltd	11,346	241,783	0.11
Zhejiang Longsheng Auto Parts	7,600	70,604	0.03
Zhejiang Longsheng Group Co Ltd	45,666	720,153	0.32
Zhejiang NHU Co Ltd	22,600	435,954	0.20
Zhejiang Sanhua Intelligent Controls Co Ltd	24,250	255,838	0.12
Zhejiang Supor Cookware Co Ltd	2,900	219,907	0.10
Zhejiang Zheneng Electric	71,560	316,295	0.14
Zhengzhou Yutong Bus Co Ltd	23,301	303,379	0.14
Zheshang Securities Co Ltd	23,400	217,620	0.10
Zhonghang Heibao Co Ltd	7,400	214,822	0.10
Zhongjin Gold Co Ltd	30,311	311,294	0.14
Zijin Mining Group Co Ltd	212,300	800,371	0.36
Zoomlion Heavy Industry Science & Technology Co Ltd	90,069	541,315	0.24
ZTE Corporation	41,771	1,358,811	0.61
		<hr/>	<hr/>
Total investments, at fair value		217,667,899	98.06
		<hr/> <hr/>	<hr/> <hr/>
Total investments, at cost		206,677,082	
		<hr/> <hr/>	

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

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities</b>					
<b>China</b>					
360 Security Technology Inc	7,900	-	(800)	-	7,100
Adama Ltd	4,900	3,300	(200)	-	8,000
AECC Aviation Power Co Ltd	17,459	-	(1,700)	-	15,759
Agricultural Bank of China Ltd	745,000	-	(73,100)	-	671,900
Aier Eye Hospital Group Co Ltd	18,499	-	(2,000)	5,250	21,749
Air China Ltd	58,100	-	(5,700)	-	52,400
Aisino Co Ltd	21,734	-	(2,100)	-	19,634
Aluminum Corporation of China Ltd	127,900	-	(13,200)	-	114,700
Angang Steel Co Ltd	35,900	-	(3,500)	9,720	42,120
Anhui Conch Cement Co Ltd	38,904	-	(3,800)	-	35,104
Anhui Gujing Distillery Co Ltd	-	2,000	-	-	2,000
Anxin Trust Co Ltd	42,580	-	(4,200)	-	38,380
Avary Holding (Shenzhen) Co Ltd	-	4,500	-	-	4,500
AVIC Aircraft Co Ltd	26,900	-	(2,600)	-	24,300
AVIC Helicopter Co Ltd	5,700	-	(500)	-	5,200
AVIC Investment Holdings Co Ltd	87,300	12,400	(5,200)	-	94,500
AVIC Jonhon Optron Technology Co Ltd	7,700	-	(900)	2,190	8,990
BAIC BluePark New Energy Technology Co Ltd	-	7,400	-	-	7,400
Baiyin Nonferrous Group Co Ltd	16,300	-	(1,100)	-	15,200
Bank of Beijing Co Ltd	287,806	-	(28,200)	-	259,606
Bank of Changsha Co Ltd	-	6,600	-	-	6,600
Bank of Chengdu Co Ltd	7,700	24,400	(400)	-	31,700
Bank of China Ltd	409,900	-	(40,300)	-	369,600
Bank of Communications Co Ltd	534,300	-	(52,400)	-	481,900
Bank of Guiyang Co Ltd	26,800	8,700	(1,600)	13,560	47,460
Bank of Hangzhou Co Ltd	39,900	-	(3,900)	-	36,000
Bank of Jiangsu Co Ltd	134,700	-	(13,200)	-	121,500
Bank of Jiangsu Co Ltd Nil Paid Rights 14/03/2019	-	-	(226,000)	226,000	-
Bank of Nanjing Co Ltd	115,466	-	(11,300)	-	104,166
Bank of Ningbo Co Ltd	50,653	-	(5,000)	-	45,653
Bank of Shanghai Co Ltd	106,274	-	(10,400)	-	95,874
Baoshan Iron & Steel Co Ltd	173,248	-	(17,000)	-	156,248
BBMG Corporation Ltd	64,900	-	(6,400)	-	58,500
Beijing Enlight Media Co Ltd	17,160	-	(1,700)	-	15,460
Beijing New Building Materials Public Ltd	16,400	-	(1,600)	-	14,800
Beijing Orient Landscape and Environment Co Ltd	26,100	3,800	(1,600)	-	28,300

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Beijing Oriental Yuhong Waterproof Technology Co Ltd	17,500	-	(1,800)	-	15,700
Beijing Origin Water Technology Co Ltd	36,756	-	(3,600)	-	33,156
Beijing Sanju Environmental Protection & New Materials Co Ltd	22,835	-	(2,200)	-	20,635
Beijing Shiji Information Technology Co Ltd	6,200	-	(600)	-	5,600
Beijing Shougang Co Ltd	30,900	-	(30,900)	-	-
Beijing Tongrentang Co Ltd	10,719	-	(1,100)	-	9,619
Beijing Xinwei Telecom Technology Group Co Ltd	42,044	-	-	-	42,044
BlueStar New Chemical Materials Co Ltd	-	5,200	-	-	5,200
BOE Technology Group Co Ltd	460,980	-	(45,300)	-	415,680
Bohai Leasing Co Ltd	36,100	-	(3,600)	-	32,500
BYD Co Ltd	17,606	-	(1,700)	-	15,906
Caitong Securities Co Ltd	7,700	36,800	(400)	-	44,100
Changchun High & New Technology Industries (Group) Inc	2,600	-	(200)	-	2,400
Changjiang Securities Co Ltd	75,248	-	(7,400)	-	67,848
Chaozhou Three Circle Group Co Ltd	20,300	-	(2,000)	-	18,300
Chengdu Kanghong Pharmaceutical Group Co Ltd	2,600	1,500	(200)	720	4,620
China Avionics Systems Co Ltd	10,244	-	(1,000)	-	9,244
China CITIC Bank Corporation Ltd	59,638	-	(5,900)	-	53,738
China CITIC Bank Corporation Ltd Nil Paid Rights 04/03/2019	-	-	(70,000)	70,000	-
China Coal Energy Co Ltd	35,600	-	(3,500)	-	32,100
China Communications Construction Co Ltd	45,700	-	(4,500)	-	41,200
China Construction Bank Corporation	130,600	-	(12,800)	-	117,800
China Dongfanghong Spacesat Co Ltd	11,501	-	(1,100)	-	10,401
China Eastern Airlines Corporation Ltd	76,300	-	(7,500)	-	68,800
China Everbright Bank Co Ltd	309,700	-	(30,400)	-	279,300
China Film Co Ltd	14,529	-	(1,400)	-	13,129
China Fortune Land Development Co Ltd	35,066	-	(3,500)	-	31,566

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities (continued)</b>					
<b>China (continued)</b>					
China Galaxy Securities Co Ltd	25,100	-	(2,500)	-	22,600
China Grand Automotive Services Co Ltd	47,940	12,300	(2,800)	-	57,440
China Great Wall Securities Co Ltd	-	6,000	-	-	6,000
China International Travel Service Corporation Ltd	18,944	-	(1,800)	-	17,144
China Jushi Co Ltd	40,860	-	(4,000)	-	36,860
China Life Insurance Co Ltd	32,353	-	(3,100)	-	29,253
China Merchants Bank Co Ltd	200,612	-	(19,700)	-	180,912
China Merchants Expressway Network & Technology Holdings Co Ltd	10,800	-	(10,800)	-	-
China Merchants Expressway Network & Technology Holdings Co Ltd Nil Paid Rights 22/03/2019	-	-	(8,500)	8,500	-
China Merchants Securities Co Ltd	55,600	-	(5,500)	-	50,100
China Merchants Shekou Industrial Zone Co Ltd	46,112	-	(4,500)	-	41,612
China Minsheng Banking Co Ltd	482,746	-	(47,400)	-	435,346
China Molybdenum Co Ltd	137,433	-	(13,500)	-	123,933
China National Chemical Engineering Co Ltd	38,400	-	(3,800)	-	34,600
China National Nuclear Power Co Ltd	90,800	-	(8,900)	-	81,900
China National Nuclear Power Co Ltd Nil Paid Rights 15/04/2019	-	-	(43,000)	43,000	-
China Northern Rare Earth (Group) High-Tech Co Ltd	42,350	-	(4,100)	-	38,250
China Nuclear Engineering Group Co Ltd	15,300	-	(15,300)	-	-
China Nuclear Engineering Group Co Ltd Nil Paid Rights 08/04/2019	-	-	(17,000)	17,000	-
China Oilfield Services Ltd	11,500	-	(1,100)	-	10,400
China Pacific Insurance Group Co Ltd	61,095	-	(6,000)	-	55,095
China Petroleum & Chemical Corporation	241,600	7,400	(14,400)	-	234,600
China Railway Group Ltd	144,930	-	(14,200)	-	130,730
China Railways Construction Corporation	89,500	-	(8,800)	-	80,700
China Reform Health Management and Services Group Co Ltd	14,000	-	(14,000)	-	-
China Shenhua Energy Co Ltd	38,513	21,500	(2,200)	-	57,813
China Shipbuilding Industry Co Ltd	177,952	-	(17,400)	-	160,552
China Shipbuilding Industry Group Power Co Ltd	17,500	-	(5,500)	-	12,000

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
China Southern Airlines Co Ltd	66,900	-	(6,600)	-	60,300
China State Construction Engineering Corporation Ltd	408,240	-	(40,100)	-	368,140
China United Network Communications Ltd	181,023	-	(17,700)	-	163,323
China Vanke Co Ltd	94,516	-	(9,200)	-	85,316
China Yangtze Power Co Ltd	128,400	-	(12,700)	-	115,700
Chinalin Securities Co Ltd	-	4,700	-	-	4,700
Chongqing Changan Automobile Co Ltd	37,900	-	(3,700)	-	34,200
Chongqing Zhifei Biological Products Co Ltd	9,300	-	(900)	-	8,400
CITIC Guoan Information Industry Co Ltd	53,400	-	(53,400)	-	-
CITIC Securities Co Ltd	153,056	-	(15,000)	-	138,056
COSCO SHIPPING Holdings Co Ltd	74,200	-	(6,300)	-	67,900
CRRC Corporation Ltd	189,270	-	(18,600)	-	170,670
CSC Financial Co Ltd	8,700	-	(900)	-	7,800
Daqin Railway Co Ltd	115,648	-	(11,400)	-	104,248
Datang International Power Generation Co Ltd	48,200	-	(48,200)	-	-
Dawning Information Industry Co Ltd	-	11,100	-	-	11,100
DHC Software Co Ltd	36,404	-	(3,600)	-	32,804
Dongxing Securities Co Ltd	26,800	-	(2,600)	-	24,200
Dongxu Optoelectronic Technology Co Ltd	74,624	6,700	(4,400)	-	76,924
East Money Information Co Ltd	70,310	15,000	(4,300)	13,202	94,212
Everbright Securities Co Ltd	38,000	-	(3,700)	-	34,300
Fangda Carbon New Material Co Ltd	20,900	-	(1,900)	9,310	28,310
Fiberhome Telecommunication Technologies Co Ltd	13,600	-	(1,300)	-	12,300
Finance Street Holding Co Ltd	23,300	-	(2,300)	-	21,000
First Capital Securities Company Ltd	40,900	-	(40,900)	-	-
Focus Media Information Technology Co Ltd	142,696	45,900	(8,400)	-	180,196
Foshan Haitian Flavouring & Food Co Ltd	15,800	-	(1,600)	-	14,200
Founder Securities Co Ltd	80,000	-	(7,800)	-	72,200
Foxconn Industrial Internet Co Ltd	23,000	-	(2,100)	-	20,900
Fuyao Glass Industry Group Co Ltd	27,308	-	(2,700)	-	24,608
GD Power Development Co Ltd	229,300	-	(22,500)	-	206,800
Gemdale Corporation	43,900	-	(4,300)	-	39,600

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Gezhouba Group Co Ltd	53,700	-	(5,200)	-	48,500
GF Securities Co Ltd	57,513	-	(5,600)	-	51,913
Giant Network Group Co Ltd	11,820	-	(1,200)	-	10,620
Gigadevice Semiconductor Beijing Inc	2,800	400	(200)	-	3,000
Glodon Co Ltd	-	11,900	-	-	11,900
GoerTek Inc	37,900	-	(3,800)	-	34,100
Great Wall Motor Co Ltd	23,400	-	(2,300)	-	21,100
Gree Electric Appliances Inc of Zhuhai	93,614	-	(9,200)	-	84,414
Greenland Holdings Corporation Ltd	71,030	-	(7,000)	-	64,030
Guangdong Haid Group Co Ltd	15,400	-	(1,500)	-	13,900
Guangshen Railway Co Ltd	65,999	-	(65,999)	-	-
Guangzhou Automobile Group Co Ltd	18,040	-	(1,800)	-	16,240
Guangzhou Baiyun International Airport Co Ltd	20,100	-	(2,000)	-	18,100
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	10,977	-	(1,100)	-	9,877
Guangzhou Port Co Ltd	36,100	-	(3,500)	-	32,600
Guosen Securities Co Ltd	47,800	-	(4,700)	-	43,100
Guotai Junan Securities Co Ltd	87,700	-	(8,600)	-	79,100
Guoyuan Securities Co Ltd	39,301	-	(3,900)	-	35,401
Hainan Airlines Holding Co Ltd	223,800	-	(22,000)	-	201,800
Haitong Securities Co Ltd	157,347	-	(15,400)	-	141,947
Hangzhou Hikvision Digital Technology Co Ltd	71,814	-	(6,200)	-	65,614
Hangzhou Robam Appliances Co Ltd	9,200	-	(900)	-	8,300
Han's Laser Technology Industry Group Co Ltd	16,641	-	(1,700)	-	14,941
Hebei Yangyuan Zhihui Beverage Co Ltd	1,200	5,620	-	480	7,300
Heilan Home Co Ltd	35,000	-	(3,500)	-	31,500
Henan Shuanghui Investment & Development Co Ltd	19,258	-	(1,900)	-	17,358
Hengli Petrochemical Co Ltd	14,700	-	(1,400)	5,320	18,620
Hengtong Optic-Electric Co Ltd	25,918	-	(1,600)	-	24,318
Hengtong Optic-Electric Co Ltd Nil Paid Rights 19/03/2019	-	-	(23,000)	23,000	-
Hengyi Petrochemical Co Ltd	22,400	-	(2,500)	-	19,900
Hesteel Company Ltd	82,600	-	(8,100)	-	74,500

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Hithink Flush Information Network Co Ltd	4,200	-	(400)	-	3,800
Hoshine Silicon Industry Co Ltd	1,400	400	-	-	1,800
Hua Xia Bank Co Ltd	124,676	-	(16,700)	-	107,976
Huaan Securities Co Ltd	35,200	-	(35,200)	-	-
Huadian Power International Corp Ltd	63,400	-	(6,300)	-	57,100
Huadong Medicine Co Ltd	14,191	-	(1,400)	2,558	15,349
Hualan Biological Engineering Inc	10,860	4,500	(600)	7,380	22,140
Huaneng Lancang River Hydropower Co Ltd	35,000	-	(3,400)	-	31,600
Huaneng Power International Inc	85,600	-	(8,500)	-	77,100
Huatai Securities Co Ltd	63,481	-	(6,200)	-	57,281
HUAYU Automotive Systems Co Ltd	30,638	-	(3,000)	-	27,638
Hubei Biocause Pharmaceutical Co Ltd	28,800	7,700	(1,800)	-	34,700
Hubei Hongcheng General Machinery Co Ltd	6,300	-	(600)	-	5,700
Hundsun Electronic Co Ltd	9,650	-	(1,100)	2,715	11,265
iFLYTEK Co Ltd	28,464	-	(2,800)	-	25,664
Industrial and Commercial Bank of China Ltd	419,500	-	(41,200)	-	378,300
Industrial Bank Co Ltd	242,412	27,000	(14,400)	-	255,012
Industrial Securities Co Ltd	91,160	-	(8,900)	-	82,260
Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd	65,616	-	(6,400)	-	59,216
Inner Mongolia Yili Industrial Group Co Ltd	118,240	-	(11,300)	-	106,940
Inner Mongolian BaoTou Steel Union Co Ltd	354,620	-	(34,800)	-	319,820
Jiangsu Hengrui Medicine Co Ltd	42,989	5,800	(2,800)	8,338	54,327
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	11,737	-	(1,200)	-	10,537
Jiangsu Zhongnan Construction Group Co Ltd	36,100	-	(3,600)	-	32,500
Jiangsu Zhongtian Technologies Co Ltd	47,700	-	(4,700)	-	43,000
Jiangsu Zhongtian Technologies Co Ltd Nil Paid Rights 28/02/2019	-	-	(62,000)	62,000	-
Jiangxi Copper Co Ltd	20,190	-	(2,000)	-	18,190
Jiangxi Ganfeng Lithium Co Ltd	15,150	-	(1,500)	-	13,650
Jinke Properties Group Co Ltd	-	37,500	-	-	37,500

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Jointown Pharmaceutical Group Co Ltd	11,000	-	(1,100)	-	9,900
Kangde Xin Composite Material Group Co Ltd	41,307	-	(41,307)	-	-
Kangmei Pharmaceutical Co Ltd	58,046	-	(58,046)	-	-
Kweichow Moutai Co Ltd	9,777	-	(1,000)	-	8,777
Lens Technology Co Ltd	15,349	-	(1,600)	-	13,749
Lepu Medical Technology	20,800	-	(2,100)	-	18,700
Leyard Optoelectronic Co Ltd	29,700	3,300	(1,800)	-	31,200
Liaoning Cheng Da Co Ltd	23,757	-	(23,757)	-	-
Lomon Billions Group Co Ltd	11,900	-	(1,200)	-	10,700
LONGi Green Energy Technology Co Ltd	38,021	7,600	(1,100)	-	44,521
LONGi Green Energy Technology Co Ltd Nil Paid Rights 15/04/2019	-	-	(11,076)	11,076	-
Luxshare Precision Industry Co Ltd	48,020	-	(4,700)	-	43,320
Luzhou Laojiao Co Ltd	14,233	-	(1,400)	-	12,833
Mango Excellent Media Co Ltd	-	3,700	-	-	3,700
Material Industry Zhongda Group Co Ltd	33,470	-	(3,300)	-	30,170
Meinian Onehealth Healthcare Holdings Co Ltd	36,400	-	(3,600)	-	32,800
Metallurgical Corporation of China Ltd	138,900	-	(13,700)	-	125,200
Midea Group Co Ltd	90,190	-	(9,100)	-	81,090
Minmetals Capital Co Ltd	10,200	-	(1,000)	-	9,200
Muyuan Foodstuff Co Ltd	12,180	3,200	(800)	-	14,580
NARI Technology Development Co Ltd	35,662	-	(3,200)	-	32,462
New China Life Insurance Co Ltd	16,232	-	(1,600)	-	14,632
New Hope Liuhe Co Ltd	41,000	-	(4,000)	-	37,000
Ningbo Zhoushan Port Co Ltd	76,900	-	(7,600)	-	69,300
Offshore Oil Engineering Co Ltd	43,000	-	(4,200)	-	38,800
OFILM Group Co Ltd	36,972	-	(3,700)	-	33,272
OPPEIN Home Group Inc	2,500	-	(300)	-	2,200
Orient Securities Co Ltd	69,600	-	(6,800)	-	62,800
Pangang Group Vanadium Titanium & Resources Co Ltd	-	75,300	-	-	75,300
People's Insurance Co Group of China Ltd	-	18,700	-	-	18,700
Perfect World Co Ltd	7,700	1,900	(400)	-	9,200
PetroChina Co Ltd	157,434	-	(15,400)	-	142,034
Ping An Bank Co Ltd	166,976	-	(16,400)	-	150,576
Ping An Bank Co Ltd Nil Paid Rights 21/01/2019	-	-	(252,800)	252,800	-

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities (continued)</b>					
<b>China (continued)</b>					
Ping An Insurance (Group) Co of China Ltd	210,692	-	(20,700)	-	189,992
Poly Developments and Holdings Group Co Ltd	138,800	-	(13,600)	-	125,200
Power Construction Corporation of China	119,000	22,200	(7,000)	-	134,200
Qingdao Haier Co Ltd	71,146	-	(7,000)	-	64,146
Qingdao Port International Co Ltd	-	8,500	-	-	8,500
Qinghai Salt Lake Potash Co Ltd	27,100	-	(27,100)	-	-
Red Star Macalline Group Corp Ltd	6,200	1,300	(400)	-	7,100
Risesun Real Estate Development Co Ltd	33,834	-	(3,300)	-	30,534
Rongsheng Petro Chemical Co Ltd	24,500	-	(2,400)	-	22,100
S F Holding Co Ltd	9,500	1,900	(600)	-	10,800
SAIC Motor Corporation Ltd	68,185	-	(6,700)	-	61,485
Sanan Optoelectronics Co Ltd	47,548	-	(4,600)	-	42,948
Sany Heavy Industry Co Ltd	106,132	3,200	(6,500)	-	102,832
SDIC Capital Co Ltd	16,400	14,300	(1,000)	-	29,700
SDIC Power Holdings Co Ltd	79,220	-	(19,700)	-	59,520
Seazen Holdings Co Ltd	17,600	-	(1,800)	-	15,800
Shaanxi Coal Industry Co Ltd	77,800	-	(7,600)	-	70,200
Shandong Buchang Pharmaceuticals Co Ltd	8,660	-	(900)	-	7,760
Shandong Dong-E E-Jiao Co Ltd	8,896	-	(900)	-	7,996
Shandong Gold Mining Co Ltd	14,425	-	(1,400)	-	13,025
Shandong Nanshan Aluminum Co Ltd	139,400	-	(13,700)	-	125,700
Shanghai Construction Co Ltd	86,636	-	(8,600)	-	78,036
Shanghai Electric Group Co Ltd	68,600	-	(6,800)	-	61,800
Shanghai Fosun Pharmaceutical (Group) Co Ltd	19,572	-	(1,900)	-	17,672
Shanghai International Airport Co Ltd	18,728	-	(1,800)	-	16,928
Shanghai International Port Group Co Ltd	63,120	-	(6,200)	-	56,920
Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	-	15,400	-	-	15,400
Shanghai Oriental Pearl Media Co Ltd	40,024	-	(3,900)	-	36,124
Shanghai Pharmaceutical Co Ltd	22,464	-	(2,200)	-	20,264

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities</b> (continued)					
<b>China</b> (continued)					
Shanghai Pudong Development Bank Co Ltd	228,337	-	(22,400)	-	205,937
Shanghai RAAS Blood Products Co Ltd	46,858	-	(20,700)	-	26,158
Shanghai Wangsu Science & Technology Co Ltd	28,374	7,400	(1,600)	-	34,174
Shanxi Xinghuacun Fen Wine Factory Co Ltd	5,100	-	(500)	-	4,600
Shanxi Xishan Coal & Electricity Power Co Ltd	30,600	-	(30,600)	-	-
Shenwan Hongyuan Group Co Ltd	131,468	34,400	(7,800)	-	158,068
Shenzhen Huiding Technology Co Ltd	1,800	-	(200)	-	1,600
Shenzhen Inovance Technology Co Ltd	19,398	-	(1,900)	-	17,498
Shenzhen Overseas Chinese Town Co Ltd	79,798	-	(7,900)	-	71,898
Shenzhen Salubris Pharmaceuticals Co Ltd	8,092	-	(800)	-	7,292
Shenzhen Sunway Communication Co Ltd	15,200	-	(1,500)	-	13,700
Siasun Robot & Automation Co Ltd	21,220	-	(2,100)	-	19,120
Sichuan Chuantou Energy Co Ltd	34,200	-	(3,300)	-	30,900
Sichuan Kelun Pharmaceutic Co Ltd	16,800	-	(1,600)	-	15,200
Sinolink Securities Co Ltd	47,086	-	(4,700)	-	42,386
Sinopec Shanghai Petrochemical Co Ltd	42,800	-	(4,200)	-	38,600
Songcheng Performance Development Co Ltd	14,100	-	(1,400)	-	12,700
Soochow Security Co Ltd	46,666	-	(4,600)	-	42,066
Southwest Securities Co Ltd	54,890	-	(5,400)	-	49,490
Spring Airlines Co Ltd	5,300	1,500	(400)	-	6,400
STO Express Co Ltd	6,000	-	(600)	-	5,400
Suning.com Co Ltd	72,400	-	(7,100)	-	65,300
Sunshine City Group Co Ltd	31,480	-	(3,100)	-	28,380
Suofeiya Home Collection Co Ltd	12,600	-	(12,600)	-	-
Suzhou Gold Mantis Constructions	30,887	-	(2,700)	-	28,187
Tasly Pharmaceutical Group Co Ltd	17,614	-	(1,700)	-	15,914
TBEA Co Ltd	72,237	-	(7,100)	-	65,137
TCL Corporation	210,800	-	(20,700)	-	190,100
Tianfeng Securities Co Ltd	-	9,100	-	-	9,100

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities (continued)</b>					
<b>China (continued)</b>					
Tianqi Lithium Industries Inc	13,300	-	(1,300)	-	12,000
Tonghua Dongbao Pharmaceutical Co Ltd	27,716	-	(6,300)	-	21,416
Tongling Nonferrous Metals Group Co Ltd	122,800	-	(12,000)	-	110,800
Tongwei Co Ltd	37,800	-	(3,800)	-	34,000
Tongwei Co Ltd Nil Paid Rights 18/03/2019	-	-	(47,000)	47,000	-
Transfar Zhilian Co Ltd	-	22,900	-	-	22,900
Tsinghua Tongfang Co Ltd	40,300	3,700	(2,400)	-	41,600
Tsinghua Unisplendour Co Ltd	4,000	-	(500)	1,520	5,020
Tus-Sound Environmental Resources Co Ltd	13,887	-	(13,887)	-	-
Walvax Biotechnology Co Ltd	23,900	-	(2,300)	-	21,600
Wanda Film Holding Co Ltd	-	14,600	-	-	14,600
WanHua Chemical Group Co Ltd	31,947	-	(4,400)	-	27,547
Weichai Power Co Ltd	94,148	-	(10,100)	-	84,048
Wens Foodstuffs Group Co Ltd	-	65,200	-	-	65,200
Western Securities Co Ltd	34,052	-	(3,300)	-	30,752
Wintime Energy Co Ltd	120,840	-	(120,840)	-	-
Wuhu Shunrong Sanqi Interactive Entertainment Network Technology Group Co Ltd	12,400	7,000	(800)	-	18,600
Wuliangye Yibin Co Ltd	37,779	-	(3,700)	-	34,079
Wuxi Apptec Co Ltd	2,000	-	(200)	-	1,800
XCMG Construction Machinery Co Ltd	91,400	-	(9,000)	-	82,400
Xiamen C&D Inc	33,058	-	(8,200)	-	24,858
Xiamen Intretech Inc	1,800	800	(200)	-	2,400
Xiamen Tungsten Co Ltd	16,500	-	(16,500)	-	-
Xinhu Zhongbao Co Ltd	83,600	-	(8,200)	-	75,400
Xinjiang Dushanzi Tianli High & New Tech Co Ltd	32,600	-	(3,200)	-	29,400
Xinjiang Goldwind Science & Technology Co Ltd	45,260	6,100	(2,900)	-	48,460
Xinjiang Goldwind Science & Technology Co Ltd Nil Paid Rights 27/03/2019	-	-	(8,352)	8,352	-
Yanan Bicon Pharmaceutical	5,954	2,500	(400)	-	8,054
Yanzhou Coal Mining Co Ltd	17,299	-	(1,700)	-	15,599
Yonghui Superstores Co Ltd	74,424	-	(7,300)	-	67,124
Yonyou Network Technology Co Ltd	18,601	-	(2,000)	5,220	21,821
Youngor Group Co Ltd	48,707	-	(5,500)	18,363	61,570
YTO Express Group Co Ltd	7,200	-	(800)	-	6,400

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

For the period from 1 January 2019 to 30 June 2019

	At 1 January 2019	Additions	Disposals	Corporate actions	At 30 June 2019
<b>Listed equities (continued)</b>					
<b>China (continued)</b>					
Yunda Holding Co Ltd	2,700	1,800	(200)	750	5,050
Yunnan Baiyao Group Co Ltd	10,143	-	(1,000)	-	9,143
Zangge Holding Co Ltd	11,600	-	(1,100)	-	10,500
Zhangzhou Pientzehuang Pharmaceutical Co Ltd	5,856	-	(600)	-	5,256
Zhejiang Century Huatong Group Co Ltd	9,060	12,400	(600)	5,076	25,936
Zhejiang China Commodities City Group Co Ltd	52,900	-	(5,200)	-	47,700
Zhejiang CHINT Electrics Co Ltd	16,700	-	(1,600)	-	15,100
Zhejiang Dahua Technology Co Ltd	35,010	-	(3,500)	-	31,510
Zhejiang Huayou Cobalt Co Ltd	9,720	-	(1,200)	2,826	11,346
Zhejiang Longsheng Auto Parts	8,400	-	(800)	-	7,600
Zhejiang Longsheng Group Co Ltd	50,666	-	(5,000)	-	45,666
Zhejiang NHU Co Ltd	16,700	6,900	(1,000)	-	22,600
Zhejiang Sanhua Intelligent Controls Co Ltd	20,700	-	(2,300)	5,850	24,250
Zhejiang Supor Cookware Co Ltd	3,200	-	(300)	-	2,900
Zhejiang Wanfeng Auto Wheel Co Ltd	25,500	-	(25,500)	-	-
Zhejiang Zheneng Electric	79,360	-	(7,800)	-	71,560
Zhengzhou Yutong Bus Co Ltd	25,801	-	(2,500)	-	23,301
Zheshang Securities Co Ltd	25,900	-	(2,500)	-	23,400
Zheshang Securities Co Ltd Convertible Bond Nil Paid Rights 12/03/2019	-	-	(27,000)	27,000	-
Zhonghang Heibao Co Ltd	8,200	-	(800)	-	7,400
Zhongjin Gold Co Ltd	33,511	-	(3,200)	-	30,311
Zhongtian Financial Group Co Ltd	74,700	-	(74,700)	-	-
Zijin Mining Group Co Ltd	235,400	-	(23,100)	-	212,300
Zoomlion Heavy Industry Science & Technology Co Ltd	87,369	7,900	(5,200)	-	90,069
ZTE Corporation	46,271	-	(4,500)	-	41,771

HAITONG CSI300 INDEX ETF  
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PERFORMANCE TABLE (Unaudited)

30 June 2019

**1. Net Asset Value**

	Net asset value per unit RMB	Total net asset value RMB
30 June 2019	13.8740	221,983,830
31 December 2018	10.9615	186,346,314
31 December 2017	14.6788	579,810,781

**2. Highest issue and lowest redemption prices per unit**

	Highest issue unit price RMB	Lowest redemption unit price RMB
Period from 1 January 2019 to 30 June 2019	14.7525	10.7924
Year ended 31 December 2018	15.9729	10.8942
Year ended 31 December 2017	15.4204	12.2070
Year ended 31 December 2016	13.1305	10.5903
Year ended 31 December 2015	19.7223	11.1933
Period from 5 March 2014 (date of inception) to 31 December 2014	12.9350	7.6607

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

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

	CSI300 Index	RMB Counter of the Sub-Fund	HKD Counter of the Sub-Fund
During the period/year ended:			
30 June 2019	27.07%	26.52%	26.20%
31 December 2018	-25.31%	-25.35%	-29.17%

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DISTRIBUTION DISCLOSURE (Unaudited)

30 June 2019

During the period from 1 January 2019 to 30 June 2019, there was no distribution paid by the Sub-Fund.

The distribution made by the Sub-Fund for the year ended 31 December 2018 is as follows:

	Date of ex-distribution	Date of payment	Distribution per unit RMB	Total distribution RMB
Interim Distribution on 23,000,000 units	30 August 2018	5 September 2018	0.11	2,530,000

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UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE

30 June 2019

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 2019.

During the period from 1 January 2019 to 30 June 2019, the CSI 300 Index increased by 27.07% while the net asset value per unit of the Sub-Fund increased by 26.52% for RMB Counter and increased by 26.20% for HKD Counter respectively.

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REPORT ON INVESTMENT OVERWEIGHT (UNAUDITED)

For the period from 1 January 2019 to 30 June 2019

Pursuant to the SFC's Guidelines for Regulating Index Tracking Exchange Trade Funds (the "ETF Guidelines"), more than 10% of the Sub-Fund's net asset value may be invested in constituent securities issued by single issuer provided that it is limited to any constituent securities that each accounts for more than 10% of the weighting of the index; and the Sub-Fund's holding of any such constituent securities may not exceed their respective weightings in the underlying index, except where the weightings are exceeded as a result of changes in the composition of the underlying index and the excess is only transitional and temporary in nature.

The Manager and the Trustee have confirmed that the Sub-Fund has complied with this limit during the period from 1 January 2019 to 30 June 2019.