

Unaudited Interim Report 2022

**HAITONG ETF SERIES –
HAITONG MSCI CHINA A ESG ETF**
(A sub-fund of the Haitong ETF series as an
umbrella unit trust under Hong Kong law)

For the period from 1 January 2022 to 30 June 2022

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

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MANAGEMENT AND ADMINISTRATION

Directors of the Manager

Luk Wai Yin
Poon Mo Yiu
Sun Tong
Yang Jianxin
Yan Suping
Wang Shengzu (appointed on 7 Jan 2022)

Manager

Haitong International Asset Management (HK)
Limited
22/F, Li Po Chun Chambers
189 Des Voeux Road Central
Hong Kong

Trustee and Registrar

HSBC Institutional Trust Services (Asia) Limited
1 Queen's 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

Service Agent

HK Conversion Agency Services Limited
2/F, Infinitus Plaza
199 Des Voeux Road Central
Hong Kong

Custodian

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

Legal Advisers to the Manager

Simmons & Simmons
30/F, One Taikoo Place
979 King's Road
Hong Kong

PRC Custodian

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

RQFII Holder

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

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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

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

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

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

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

Mirae Asset Securities (HK) Limited
Units 8501, 8507-8508, 85/F,
International Commerce Centre,
1 Austin Road West, Kowloon,
Hong Kong

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

The Hongkong and Shanghai Banking
Corporation Limited
1 Queen's 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

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REPORT OF THE MANAGER TO THE UNITHOLDERS

Market Review

A Share market saw a somewhat muted during first half in 2022. The Underlying Index (MSCI China A ESG Universal Index) retreated by -9.30%. The market in China hit a bumpy road in the first half of 2022, which is attributable to surging inflation, worries about growth uncertainty, geopolitical risks, outbreak risks caused by new variants and lockdown measures. Shanghai Composite Index registered year-to-date low at 2886 at April 26 2022 Close, and CSI300 Index also reached a year-to-date low at 3784 at the market close on April 26 2022.

In the meanwhile, the roaring commodity price brought worries about inflation. The market's risk appetite cooled down in a short time. Both price and trading volume fell deep, especially the herding tickers – the market had deviated views towards them. Some investors thought these tickers were still value buy, while the others thought the price increase were rich enough and left market, further pressing the market down.

Portfolio Review

In the first half of 2022, Fund's NAV per unit in RMB, HKD and USD were changed by -9.55%, -13.41% and -13.95% (price return) respectively. Meanwhile, the 6-month tracking difference between the Fund and Underlying Index is 0.18% in CNY price return; the rolling 1-year tracking difference between the Fund and Underlying Index is 0.54% as of June 30 2022.

Market Outlook

Looking forward, we are cautiously optimistic towards the A Share market. China's GDP growth was relatively strong in the first quarter of 2022, with over 8% YoY increase in nominal GDP. Curbed by the Covid-19 outbreak in Shanghai the second quarter GDP growth rate reported 0.40% YoY. The recovery came fast after the successful control of the local chaos, thanks to the rebound in consumption demand and manufactory industry back to normal. As China's economy continues to recover, market's focus has shifted from recovery from Covid-19 to the growth under normal development. Macro development vs the policy trend remains our major focus.

From production perspective, secondary sector maintained a relatively high growth. From demand perspective, although consumption lags behind production, it overall continued to recover gradually. Overseas demand recovery and domestic consumption growth are the key points to support a healthy development structure and the long term growth. Responding to macro, policy support has extended from supply side to demand side. CNY FX could probably go weaker, leading to short run North-bounded funding outflow. Nonetheless, given there is limited basis of CNY large depreciation, we believe A share market remains an attractive asset allocation to global investors.

Although A share market's factor rotation is expected to remain frequent in 1H2022, we expect ESG factor to be a substantial performance and risk control factor, especially in the long run. Looking into the Guidelines for Investor Relations Management of Listed Companies on ESG issues, the market shows expectations on aims to achieve notable results in green transformation and allocate energy resources more appropriately. In line with the government objectives, we see more favorable regulations for ESG/Environmental Development introduced and better disclosure requirements, particularly on the enhancement of governance capacity and improvement on ecological environment. It is evident that ESG favorable sectors and companies will ride the tide of the country's development trend and receive more policy support.

Haitong International Asset Management (HK) Limited

HAITONG MSCI CHINA A ESG ETF
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STATEMENT OF FINANCIAL POSITION (Unaudited)

As at 30 June 2022

	(Unaudited) As at 30 June 2022 RMB	(Audited) As at 31 December 2021 RMB
ASSETS		
Financial assets at fair value through profit or loss	982,718,399	357,261,969
Prepayments and other receivables	222,262	102,673
Cash at banks	14,183,583	1,311,720
TOTAL ASSETS	997,124,244	358,676,362
LIABILITIES		
Amounts due to participating dealers	3,659,109	—
Management fee payable	186,490	183,755
Trustee fee payable	28,153	27,898
Other payables and accruals	248,188	236,452
TOTAL LIABILITIES	4,121,940	448,105
EQUITY		
Net assets attributable to unitholders	993,002,304	358,228,257
TOTAL LIABILITIES AND EQUITY	997,124,244	358,676,362
Number of units in issue	101,000,000	33,000,000
Net asset value per unit	9.8317	10.8554

Note: Interim report has applied the same accounting policies and methods of computation as are applied in the annual reports of the Sub-Fund.

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

For the period from 1 January 2022 to 30 June 2022

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 14 October 2020 (date of inception) to 30 June 2021 RMB
INCOME		
Dividend income	3,752,425	2,841,585
Interest income	1,134	6,199
	<u>3,753,559</u>	<u>2,847,784</u>
EXPENSES		
Management fee ^{Note 2}	(969,283)	(1,566,168)
Trustee fee ^{Note 1}	(149,074)	(237,293)
Brokerage and other transaction fees ^{Note 1, 2}	(117,624)	(462,693)
Legal and professional fee ^{Note 1}	(35,239)	(91,053)
Auditor's remuneration	(79,813)	(82,482)
Safe custody and bank charges ^{Note 1}	(47,955)	(70,760)
Registrar fee ^{Note 1}	(480)	(1,080)
Formation cost	-	(900,000)
Other expenses ^{Note 1}	84,630	(577,603)
	<u>(1,314,838)</u>	<u>(3,989,132)</u>
PROFIT/(LOSS) BEFORE INVESTMENT GAIN AND EXCHANGE DIFFERENCES	2,438,721	(1,141,348)
INVESTMENT (LOSS)/GAIN AND EXCHANGE DIFFERENCES		
Net realised (losses)/gains on financial assets at fair value through profit or loss	(8,897,971)	9,259,858
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	(20,373,082)	34,200,075
Foreign exchange differences	(43)	(372)
	<u>(29,271,096)</u>	<u>43,459,561</u>
(LOSS)/PROFIT BEFORE TAX	(26,832,375)	42,318,213
Withholding tax expense	(376,178)	(285,697)
(LOSS)/PROFIT AFTER TAX AND TOTAL COMPREHENSIVE INCOME FOR THE PERIOD	<u>(27,208,553)</u>	<u>42,032,516</u>

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

For the period from 1 January 2022 to 30 June 2022

Note 1 During the period ended 30 June 2022, other than Trustee fee, Legal and professional fee, Safe custody and bank charges and Registrar fee were paid to the trustee or its Connected persons, other respective amounts paid to the Trustee or its Connected persons were as follows:

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 14 October 2020 (date of inception) to 30 June 2021 RMB
Brokerage and other transaction fees	(29,060)	(50,990)
Other expenses	(25,924)	(35,238)

Note 2 During the period ended 30 June 2021, Management fee was paid to the Manager, other respective amounts paid to the Manager or it's Connected Persons were as follows:

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 14 October 2020 (date of inception) to 30 June 2021 RMB
Brokerage and other transaction fees	(365,774)	(63,600)

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

For the period from 1 January 2022 to 30 June 2022

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 14 October 2020 (date of inception) to 30 June 2021 RMB
Net assets attributable to unitholders at the beginning of the period	358,228,257	-
Subscription of units	666,252,250	369,937,800
Redemption of units	(4,269,650)	(42,212,150)
(Loss)/profit after tax and total comprehensive income for the period	(27,208,553)	42,804,367
Net assets attributable to unitholders at the end of the period	<u>993,002,304</u>	<u>370,530,017</u>
Number of units in issue		
	(Unaudited) For the period from 1 January 2022 to 30 June 2022 Units	(Unaudited) For the period from 14 October 2020 (date of inception) to 30 June 2021 Units
Units outstanding at the beginning of the period	33,000,000	-
Units issued	68,500,000	37,000,000
Units redeemed	(500,000)	(4,000,000)
Units outstanding at the end of the period	<u>101,000,000</u>	<u>33,000,000</u>

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STATEMENT OF CASH FLOWS (Unaudited)

For the period from 1 January 2022 to 30 June 2022

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 14 October 2020 (date of inception) to 30 June 2021 RMB
CASH FLOWS FROM OPERATING ACTIVITIES		
(Decrease)/Increase in net assets attributable to unitholders	(26,832,375)	42,318,213
Adjustments for:		
Dividend income	(3,752,425)	(2,841,585)
Interest income	(1,134)	(6,199)
Increase in financial assets at fair value through profit or loss	(625,456,430)	(367,561,355)
Increase in prepayments and other receivables	(119,553)	(12,675)
Increase in amounts due to participating dealers	3,659,109	-
Increase in management fee payable	2,735	179,940
Increase in trustee fee payable	255	27,280
Increase in other payables and accruals	11,736	269,720
Cash flows used in operations	(652,488,082)	(327,626,661)
Dividend received	3,752,425	2,841,585
Interest received	1,098	6,181
Tax paid	(376,178)	(285,697)
Net cash flows used in operating activities	(649,110,737)	(325,064,592)
CASH FLOWS FROM FINANCING ACTIVITIES		
Proceeds from issue of units	666,252,250	369,937,800
Payments on redemption of units	(4,269,650)	(42,212,150)
Net cash flows from financing activities	661,982,600	327,725,650
NET INCREASE IN CASH AND CASH EQUIVALENTS	12,871,863	2,661,058
Cash and cash equivalents at the beginning of the period	1,311,720	-
CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD	14,183,583	2,661,058
ANALYSIS OF BALANCES OF CASH AND CASH EQUIVALENTS		
Cash at banks	14,183,583	2,661,058

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STATEMENT OF DISTRIBUTION (Unaudited)

For the period from 1 January 2022 to 30 June 2022

	(Unaudited) For the period from 1 January 2022 to 30 June 2022 RMB	(Unaudited) For the period from 14 October 2020 (date of inception) to 30 June 2021 RMB
Undistributed income at the beginning of period	-	-
(Loss)/profit after tax and total comprehensive income	(27,208,553)	42,032,516
Net change in unrealised gains or losses on financial assets at fair value through profit or loss	20,373,082	(34,200,075)
Undistributed income before distribution	<u>(6,835,471)</u>	<u>7,832,441</u>
Transfer to capital	<u>6,835,471</u>	<u>(7,832,441)</u>
Undistributed income at the period end	<u><u>-</u></u>	<u><u>-</u></u>

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INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities			
China			
360 Security Technology Inc	161,469	1,375,716	0.14
37 Interactive Entertainment Network Technology Group Co Ltd	81,700	1,734,491	0.17
Advanced Micro-Fabrication Equipmen T Inc China	8,874	1,036,039	0.10
AECC Aviation Power Co Ltd	40,300	1,834,053	0.18
Agricultural Bank of China Ltd	2,577,300	7,783,446	0.78
Aier Eye Hospital Group Co Ltd	80,947	3,623,997	0.36
Air China Ltd	157,700	1,830,897	0.18
Aluminum Corporation of China Ltd	243,500	1,156,625	0.12
Amlogic Shanghai Co Ltd	2,051	207,151	0.02
Angel Yeast Co Ltd	19,700	960,375	0.10
Anhui Conch Cement Co Ltd	78,900	2,783,592	0.28
Anhui Gujing Distillery Co Ltd	6,000	1,497,960	0.15
Anhui Honglu Steel Construction Gro Up Co Ltd	16,880	563,792	0.06
Anhui Kouzi Distillery Co Ltd	3,000	175,830	0.02
Anhui Yingji	16,800	1,094,352	0.11
Anjoy Foods Co Ltd	8,600	1,443,682	0.15
Apeloa Pharmaceutical Co	38,800	800,832	0.08
Asymchem Laboratories Tian Jin Co Ltd	9,100	2,629,900	0.26
Avary Holding Shenzhen Co Ltd	22,100	667,641	0.07
AVIC Aeroengine Controls	20,100	564,810	0.06
AVIC Electromechanical	61,700	761,995	0.08
AVIC Industry-Finance Holdings Co	139,000	480,940	0.05
Bank of Beijing Co Ltd	642,900	2,918,766	0.29
Bank Of Changsha Co Ltd	60,600	480,558	0.05
Bank of Chengdu Co Ltd	58,480	969,598	0.10
Bank of China Ltd	1,329,000	4,332,540	0.44
Bank of Communications Co	1,188,100	5,916,738	0.60
Bank of Hangzhou Co Ltd	180,707	2,706,991	0.27
Bank of Jiangsu Co Ltd	222,214	1,582,164	0.16
Bank of Nanjing Co Ltd	381,300	3,973,146	0.40
Bank of Ningbo Co Ltd	244,420	8,752,680	0.88
Bank of Shanghai Co Ltd	425,230	2,785,256	0.28
Baoshan Iron & Steel Co Ltd	844,659	5,084,847	0.51
BBMG Corporation	258,700	716,599	0.07
Beijing Dabeinong Technology	61,200	477,972	0.05
Beijing Easpring Material Technolog Y Co Ltd	18,600	1,680,324	0.17
Beijing Enlight Media Co	41,600	393,952	0.04
Beijing Kingsoft Office Software Inc	16,749	3,301,563	0.33
Beijing New Building Materials Public Ltd	21,897	758,074	0.08
Beijing Originwater Technology Co Ltd	58,606	305,337	0.03
Beijing Roborock Technology Co Ltd	400	246,680	0.02
Beijing Sevenstar Electronics Co Ltd	7,200	1,995,264	0.20
Beijing Shiji Information Technology Co Ltd	58,011	920,635	0.09

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Beijing Shunxin Agriculture Co Ltd	20,900	560,538	0.06
Beijing Sinnet Technology	62,901	655,428	0.07
Beijing Tiantan Biological Products Corporation Ltd	20,347	494,025	0.05
Beijing United Information Technology Co Ltd	8,510	753,986	0.08
Beijing Wantai Biological	7,890	1,225,317	0.12
Beijing Yuanliu Hongyuan Electronic Technology Co Ltd	1,200	161,196	0.02
Beijing-Shanghai High Speed Railway Co Ltd	622,600	3,125,452	0.31
Betta Pharmaceuticals Co Ltd	2,100	127,680	0.01
Bgi Genomics Co Ltd	18,638	1,336,345	0.13
Bloomage Biotechnology Corporation Ltd	1,600	227,488	0.02
Boc International China Co Ltd	40,900	543,970	0.05
BOE Technology Group Co Ltd	847,691	3,339,903	0.34
BYD Co Ltd	55,394	18,473,345	1.86
Byhealth Co Ltd	57,460	1,244,009	0.13
Caitong Securities Co Ltd	77,280	608,194	0.06
Cansino Biologics Inc	1,200	238,896	0.02
Cecep Solar Energy Co Ltd	97,500	814,125	0.08
Cecep Wind Power Corporation	158,000	758,400	0.08
Changchun High & New Technology Industries (Group) Inc	5,800	1,353,836	0.14
Changjiang Securities Co Ltd	204,000	1,209,720	0.12
Changzhou Xingyu Automotive Lighting Systems Co Ltd	8,400	1,436,400	0.14
Chaozhou Three Circle Group Co Ltd	59,600	1,793,960	0.18
Chengtun Mining Group Co Ltd	81,400	631,664	0.06
Chengxin Lithium Group Co Ltd	22,100	1,333,956	0.13
Chifeng Jilong Gold Mining	21,800	347,710	0.03
China Baoan Group Co Ltd	79,700	1,075,153	0.11
China Construction Bank Corporation	284,700	1,725,282	0.17
China CSSC Holdings Ltd	62,800	1,191,944	0.12
China Eastern Airlines Corporation Ltd	280,100	1,537,749	0.15
China Energy Engineering Corporation Ltd	485,800	1,151,346	0.12
China Everbright Bank Co Ltd	1,249,583	3,761,245	0.38
China Galaxy Securities Co Ltd	123,900	1,198,113	0.12
China Great Wall Securities Co Ltd	39,900	405,384	0.04
China Greatwall Computer Shenzhen Co Ltd	43,100	466,342	0.05
China International Capital Corp Ltd	38,700	1,721,763	0.17
China Jushi Co Ltd	120,905	2,104,956	0.21
China Life Insurance Co Ltd	81,682	2,538,677	0.26
China Merchants Bank Co Ltd	788,427	33,271,619	3.35
China Merchants Securities Co Ltd	222,550	3,206,946	0.32
China Merchants Shekou Industrial Zone Co Ltd	180,800	2,428,144	0.24
China Minmetals Rare Earth Co Ltd	18,400	575,000	0.06
China Minsheng Banking Co Ltd	1,082,780	4,027,942	0.41
China Molybdenum Co Ltd	665,800	3,815,034	0.38

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
China National Chemical	98,000	922,180	0.09
China National Nuclear Power Co Ltd	341,600	2,343,376	0.24
China Pacific Insurance Group Co Ltd	203,330	4,784,355	0.48
China Petroleum & Chemical Corporation	1,207,252	4,925,588	0.50
China Railway Group Ltd	304,900	1,872,086	0.19
China Railway Signal & Communication Corporation Ltd	272,512	1,234,479	0.12
China Resources Microelectronics Ltd	41,663	2,461,033	0.25
China Resources Sanjiu Med	23,304	1,048,680	0.11
China Shenhua Energy Co Ltd	100,400	3,343,320	0.34
China Southern Airlines Co Ltd	421,553	3,081,552	0.31
China State Construction Engineering Corporation Ltd	641,245	3,411,423	0.34
China Three Gorges Renewables Group Co Ltd	865,500	5,443,995	0.55
China Tourism Group Duty Free Corp Ltd	59,933	13,960,194	1.41
China United Network	465,100	1,609,246	0.16
China Vanke Co Ltd	299,500	6,139,750	0.62
China Yangtze Power Co Ltd	870,400	20,123,648	2.03
China Zhenhua Group	7,600	1,033,372	0.10
China Zheshang Bank Co Ltd	504,200	1,673,944	0.17
Chongqing Brewery Co Ltd	19,534	2,863,684	0.29
Chongqing Changan Automobile Co Ltd	122,272	2,117,751	0.21
Chongqing Fuling Zhacai Group Co Lt	17,904	618,046	0.06
Chongqing Rural Commercial Bank Co Ltd	263,700	975,690	0.10
Chongqing Zhifei Biological Products Co Ltd	21,500	2,386,715	0.24
CITIC Securities Co Ltd	364,678	7,898,925	0.80
CNGR Advanced Material Co Ltd	2,000	247,800	0.02
Cnnc Hua Yuan Titanium	41,840	298,319	0.03
Contemporary Amperex Technology Co Ltd	58,300	31,132,200	3.14
COSCO Shipping Development Co Ltd	143,900	431,700	0.04
COSCO Shipping Energy Transportatio N Co Ltd	62,078	641,266	0.06
COSCO Shipping Holdings Co Ltd	198,096	2,753,534	0.28
CRRC Corp Ltd	364,300	1,894,360	0.19
CSC Financial Co Ltd	162,000	4,683,420	0.47
DAAN Gene Co Ltd	20,500	352,395	0.04
Daqin Railway Co Ltd	222,700	1,467,593	0.15
Dashenlin Pharmaceutical Group Co Ltd	18,204	569,785	0.06
DHC Software Co Ltd	43,000	271,760	0.03
Do-Fluoride Chemicals Co Ltd	17,300	846,143	0.09
Dong-E-E-Jiao Co Ltd	20,000	739,000	0.07
Dongfang Electric Corp Ltd	40,813	671,374	0.07
Dongxing Securities Co Ltd	43,100	383,590	0.04
East Money Information Co Ltd	200,914	5,103,216	0.51
Ecovacs Robotics Co Ltd	18,300	2,230,587	0.22
Enn Natural Gas Co Ltd	77,700	1,444,443	0.15

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Eve Energy Co Ltd	41,160	4,013,100	0.40
Everbright Securities Co Ltd	83,200	1,311,232	0.13
Fangda Carbon New Material	59,500	452,200	0.05
Faw Car Co Ltd	42,500	396,950	0.04
Fiberhome Telecom Tech Co	19,400	280,912	0.03
First Capital Securities Co Ltd	122,900	787,789	0.08
Flat Glass Group Co Ltd	22,000	838,200	0.08
Focus Media Information Technology Co Ltd	544,592	3,665,104	0.37
Foshan Haitian Flavouring & Food Co Ltd	59,776	5,401,359	0.54
Founder Securities Co Ltd	183,101	1,228,608	0.12
Foxconn Industrial Internet Co Ltd	380,400	3,743,136	0.38
Fujian Sunner Development	19,717	378,172	0.04
Fuyao Glass Industry Group Co Ltd	78,951	3,300,941	0.33
G-Bits Network Technology	2,500	970,000	0.10
Gcl System Integration Tec	83,200	309,504	0.03
Gd Power Development Co	264,500	1,034,195	0.10
Gem Co Ltd	181,200	1,648,920	0.17
Gemdale Corporation	177,827	2,389,995	0.24
GF Securities Co Ltd	180,550	3,376,285	0.34
Giant Network Group Co Ltd	39,600	362,340	0.04
Gigadevice Semiconductor Beijing Inc	16,860	2,397,661	0.24
Ginlong Technologies Co Ltd	5,450	1,160,850	0.12
GoerTek Inc	79,575	2,673,720	0.27
Gotion High-Tech Co Ltd	57,100	2,603,760	0.26
Great Wall Motor Co Ltd	82,100	3,040,984	0.31
Gree Electric Appliances Inc Of Zhuhai	41,800	1,409,496	0.14
GRG Banking Equipment Co	42,500	393,975	0.04
Guangdong Haid Group Co Ltd	21,809	1,308,758	0.13
Guangdong Kinlong Hardware Products Co Ltd	1,600	207,552	0.02
Guanghui Energy Co Ltd	100,210	1,056,213	0.11
Guangzhou Automobile Group	117,700	1,793,748	0.18
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	58,034	1,833,294	0.18
Guangzhou Haige Communications Group Inc Co	38,500	349,965	0.04
Guangzhou Kingmed Diagnostics Group Co Ltd	22,756	1,878,508	0.19
Guangzhou Shiyuan Electronic Technology Co Ltd	16,800	1,265,376	0.13
Guangzhou Tinci Materials Technology Co Ltd	23,100	1,433,586	0.14
Guangzhou Yuexiu Financial	122,728	862,778	0.09
Guolian Securities Co Ltd	77,800	954,606	0.10
Guosen Securities Co Ltd	99,500	952,215	0.10
Guotai Junan Securities Co Ltd	118,511	1,801,367	0.18
Guoyuan Securities Co Ltd	162,400	1,010,128	0.10
Hafei Aviation Industry Co	2,900	131,080	0.01

HAITONG MSCI CHINA A ESG ETF
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Haier Smart Home Co Ltd	240,713	6,609,979	0.67
Haitong Securities Co Ltd	298,845	2,931,669	0.30
Hangzhou First Applied Material Co Ltd	57,080	3,739,882	0.38
Hangzhou Hangyang Co Ltd	18,400	575,184	0.06
Hangzhou Lion Electronics Co Ltd	16,900	1,138,722	0.11
Hangzhou Robam Appliances Co Ltd	20,600	742,218	0.07
Hangzhou Silan Microelectr	20,600	1,071,200	0.11
Hangzhou Tigermed Consulting Co Ltd	18,192	2,082,074	0.21
Happigo Home Shopping Co Ltd	59,209	1,975,212	0.20
Hbis Company Limited	161,000	363,860	0.04
Heilongjiang Agriculture Co Ltd	22,400	330,624	0.03
Henan Shuanghui Investment & Development Co Ltd	137,657	4,033,350	0.41
Hengli Petrochemical Co Ltd	83,257	1,851,636	0.19
Hengtong Opticelectric Co	38,800	564,152	0.06
Hengyi Petrochemical Co Ltd	63,395	666,281	0.07
Hithink Flush Information Network Co Ltd	2,722	261,720	0.03
Hongfa Technology Co Ltd	24,080	1,007,748	0.10
Hoshine Silicon Industry	7,500	884,700	0.09
Hua Xia Bank Co Ltd	298,400	1,554,664	0.16
Huadian Power Intl Corp	121,700	478,281	0.05
Huadong Medicine Co Ltd	62,300	2,813,468	0.28
Huafon Chemical Co Ltd	78,800	665,072	0.07
Huagong Tech Co Ltd	18,500	428,645	0.04
Hualan Biological Engineering Inc	22,648	516,374	0.05
Huaneng Power International Inc	140,200	987,008	0.10
Huatai Securities Co Ltd	280,764	3,986,849	0.40
Huaxi Securities Co Ltd	80,200	628,768	0.06
Huaxin Cement Co Ltd	57,500	1,121,825	0.11
Huayu Automotive Systems	42,700	982,100	0.10
Hubei Xingfa Chemicals Group Co Ltd	19,000	835,810	0.08
Huizhou Desay Sv Automotive Co Ltd	8,000	1,184,000	0.12
Humanwell Healthcare Group Co Ltd	21,600	345,600	0.03
Hunan Valin Steel Co Ltd	101,925	518,798	0.05
Hundsun Electronic Co Ltd	41,580	1,810,393	0.18
iFLYTEK Co Ltd	77,221	3,183,050	0.32
Imeik Technology Development Co Ltd	2,500	1,500,025	0.15
Industrial and Commercial Bank of China Ltd	2,431,000	11,595,870	1.17
Industrial Bank Co Ltd	625,700	12,451,430	1.25
Industrial Securities Co Ltd	259,046	1,826,274	0.18
Ingenic Semiconductor Co Ltd	2,400	255,000	0.03
Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd	58,601	2,060,411	0.21
Inner Mongolia Junzheng Energy And Chemical Group Co Ltd	123,100	600,728	0.06
Inner Mongolia Yili Industrial Group Co Ltd	142,376	5,545,545	0.56
Inner Mongolia Yuan Xing Energy Co Ltd	58,800	617,988	0.06

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Inner Mongolian BaoTou Steel Union Co Ltd	686,400	1,613,040	0.16
Inspur Electronic Information Industry Co Ltd	58,608	1,551,940	0.16
Intco Medical Technology Co Ltd	20,040	508,214	0.05
Ja Solar Technology Co Ltd	38,200	3,013,980	0.30
Jafron Biomedical Co Ltd	21,529	1,095,611	0.11
Jason Furniture Hangzhou Co Ltd	4,960	280,885	0.03
Jiangsu Changjiang Electronics Technology Co Ltd	58,300	1,574,100	0.16
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	20,024	1,235,881	0.12
Jiangsu Hengrui Medicine Co Ltd	99,330	3,684,150	0.37
Jiangsu Kings Luck Brewery Jsc Co Ltd	19,727	1,006,077	0.10
Jiangsu Wujiang China Eastern Silk Market Co Ltd	120,500	2,037,655	0.21
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	42,000	7,692,300	0.77
Jiangsu Yangnong Chemica	1,500	199,920	0.02
Jiangsu Yoke Technology Co Ltd	2,400	133,224	0.01
Jiangsu Yuyue Medical Equ	18,500	474,710	0.05
Jiangsu Zhongtian Technologies Co Ltd	101,500	2,344,650	0.24
Jiangxi Copper Co Ltd	39,900	711,417	0.07
Jiangxi Ganfeng Lithium Co Ltd	38,500	5,724,950	0.58
Jiangxi Special Electric	22,000	550,880	0.06
Jiangxi Zhengbang Technology Co Ltd	42,664	258,544	0.03
Jinke Properties Group Co Ltd	161,266	461,221	0.05
Jiugui Liquor Co Ltd	4,800	891,888	0.09
Joincare Pharmaceutical	77,800	960,830	0.10
Joinn Laboratories China Co Ltd	8,800	1,001,440	0.10
Jointown Pharmaceutical	22,805	271,608	0.03
Jonjee Hi-Tech Industrial and Commercial Holding Co Ltd	36,892	1,276,832	0.13
Juewei Food Co Ltd	3,100	179,242	0.02
Keda Clean Energy Co Ltd	59,300	1,223,952	0.12
Kingfa Sci. & Tech. Co Ltd	99,600	948,192	0.10
Kunlun Tech Co Ltd	19,500	312,000	0.03
Kweichow Moutai Co Ltd	19,100	39,059,500	3.93
LB Group Co Ltd	38,901	779,965	0.08
Lens Technology Co Ltd	78,800	872,316	0.09
Lepu Medical Technology	63,000	1,169,910	0.12
Lingyi Itech (Guangdong) Company	263,600	1,323,272	0.13
Livzon Pharmaceutical Group Inc	21,271	770,223	0.08
LONGi Green Energy Technology Co Ltd	286,528	19,091,361	1.92
Luoyang Xinqianglian Slewing Bearin G Co Ltd	1,600	142,448	0.01
Luxi Chemical Group Co	23,000	397,670	0.04
Luxshare Precision Industry Co Ltd	263,687	8,909,984	0.90
Luzhou Laojiao Co Ltd	20,800	5,128,032	0.52
Materials Industry Zhongda Group Co Ltd	119,920	615,190	0.06
Maxscend Microelectronics Co Ltd	28,192	3,805,920	0.38
Meinian Onehealth Healthcare Holdings Co Ltd	143,302	798,192	0.08

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Metallurgical Corporation of China Ltd	264,500	925,750	0.09
Ming Yang Smart Energy Group Ltd	61,500	2,078,700	0.21
Montage Technology Co Ltd	16,643	1,008,233	0.10
Muyuan Foodstuff Co Ltd	100,340	5,545,792	0.56
Nanjing King-Friend Biochemical Pharmaceutical Co Ltd	39,396	1,110,967	0.11
Nanjing Securities Co Ltd	58,873	491,001	0.05
Nantong Fujitsu Microelectronics	20,100	309,540	0.03
NARI Technology Development Co Ltd	100,917	2,724,759	0.27
National Silicon Industry Group Co Ltd	38,300	880,134	0.09
Navinfo Co Ltd	38,800	584,716	0.06
New China Life Insurance Co Ltd	37,388	1,203,520	0.12
New Hope Liuhe Co Ltd	62,949	963,120	0.10
Ninestar Corp	20,500	1,037,710	0.10
Ningbo Deye Technology Co Ltd	3,600	1,007,604	0.10
Ningbo Joyson Electronic Corp	20,300	318,913	0.03
Ningbo Ronbay New Energy Technology Co Ltd	2,235	289,298	0.03
Ningbo Shanshan Co Ltd	37,700	1,120,444	0.11
Ningbo Tuopu Group Co Ltd	19,000	1,300,170	0.13
Ningxia Baofeng Energy Group Co Ltd	98,000	1,435,700	0.14
North Industries Group Red Arrow Co Ltd	20,400	594,660	0.06
Northeast Securities Co Ltd	38,654	270,191	0.03
Offshore Oil Engineering	100,600	417,490	0.04
OFILM Group Co Ltd	58,420	391,998	0.04
OPPEIN Home Group Inc	7,526	1,134,018	0.11
Orient Securities Co Ltd	284,248	2,902,172	0.29
Ovctek China Inc	22,000	1,258,180	0.13
Pangang Group Vanadium Titanium & Resources Co Ltd	123,900	470,820	0.05
People's Insurance Co Group of China Ltd	264,000	1,335,840	0.13
Perfect World Co Ltd	78,150	1,123,016	0.11
PetroChina Co Ltd	404,600	2,144,380	0.22
Pharmaron Beijing Co Ltd	29,400	2,799,468	0.28
Ping An Bank Co Ltd	585,093	8,764,693	0.88
Ping An Insurance (Group) Co of China Ltd	243,087	11,349,732	1.14
Poly Developments and Holdings Group Co Ltd	362,446	6,328,307	0.64
Postal Savings Bank of China Co Ltd	1,006,600	5,425,574	0.55
Power Construction Corporation of China	238,300	1,875,421	0.19
Proya Cosmetics Co Ltd	740	122,233	0.01
Qiaqia Food Co Ltd	18,600	1,058,898	0.11
Qingdao Rural Commercial Bank Corp	204,300	678,276	0.07
Raytron Technology Co Ltd	2,200	87,384	0.01
Riyue Heavy Industry Co Ltd	23,200	589,280	0.06
Rongsheng Petro Chemical Co Ltd	158,504	2,439,377	0.25
S F Holding Co Ltd	182,500	10,185,325	1.03

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
SAIC Motor Corporation Ltd	119,803	2,133,691	0.21
Sailun Group Co Ltd	42,300	476,721	0.05
Sangfor Technologies Inc	17,602	1,826,736	0.18
Sany Heavy Industry Co Ltd	123,378	2,351,585	0.24
Satellite Chemical Co Ltd	39,033	1,009,003	0.10
SDIC Power Holdings Co Ltd	118,186	1,240,953	0.12
Sealand Securities Co Ltd	81,200	294,756	0.03
Seazen Holdings Co Ltd	82,200	2,090,346	0.21
SG Micro Corp	4,725	860,045	0.09
Shaanxi Coal Industry Co Ltd	142,900	3,026,622	0.30
Shandong Buchang Pharmaceuticals Co Ltd	19,200	378,432	0.04
Shandong Gold Mining Co Ltd	58,576	1,087,171	0.11
Shandong Hualu Hengsheng Chemical Co Ltd	37,566	1,096,927	0.11
Shandong Linglong Tyre Co Ltd	20,937	531,172	0.05
Shandong Nanshan Aluminum	459,500	1,695,555	0.17
Shandong Sun Paper Industr	40,400	497,324	0.05
Shanghai Bairun Investment Holding Group Co Ltd	18,680	561,147	0.06
Shanghai Baosight Software Co Ltd	19,140	1,045,044	0.11
Shanghai Construction Co	340,500	1,031,715	0.10
Shanghai Electric Group Co Ltd	483,400	1,986,774	0.20
Shanghai Fosun Pharmaceutical (Group) Co Ltd	60,610	2,672,295	0.27
Shanghai Friendess Electronic Technology Corporation Ltd	701	154,248	0.02
Shanghai International Airport Co Ltd	18,284	1,036,703	0.10
Shanghai International Port Group Co Ltd	140,916	821,540	0.08
Shanghai Jinjiang Internat	18,100	1,138,490	0.11
Shanghai Junshi Biosciences Co Ltd	33,898	2,553,875	0.26
Shanghai Lingang Holdings Corp Ltd	77,880	1,056,053	0.11
Shanghai M&G Stationery Inc	22,724	1,274,362	0.13
Shanghai Medicilon Inc	434	147,391	0.01
Shanghai Pharmaceutical Co Ltd	81,700	1,477,136	0.15
Shanghai Pudong Development Bank Co Ltd	886,864	7,103,781	0.72
Shanghai Putailai New Energy Technology Co Ltd	40,800	3,443,520	0.35
Shanghai RAAS Blood Products Co Ltd	101,099	599,517	0.06
Shanghai Yuyuan Tourist Mart Group Co Ltd	143,000	1,349,920	0.14
Shanghai Zhangjiang High	21,200	263,940	0.03
Shanxi Coking Coal Energy Group Co Ltd	60,950	816,121	0.08
Shanxi Lu'An Environmental	41,900	612,578	0.06
Shanxi Meijin Energy Co Ltd	61,800	753,960	0.08
Shanxi Securities Co Ltd	58,400	335,216	0.03
Shanxi Taigang Stainless	82,400	449,080	0.05
Shanxi Xinghuacun Fen Wine Factory Co Ltd	19,560	6,353,088	0.64
Shenghe Resources Holding Co Ltd	22,300	503,980	0.05
Shengyi Technology Co Ltd	82,851	1,407,638	0.14

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Shennan Circuits Co Ltd	2,523	236,430	0.02
Shenwan Hongyuan Group Co Ltd	341,957	1,466,996	0.15
Shenzhen Capchem Technology Co Ltd	17,160	901,930	0.09
Shenzhen Dynanonic Co Ltd	800	326,944	0.03
Shenzhen Energy Group Co Ltd	142,000	910,220	0.09
Shenzhen Inovance Technology Co Ltd	60,247	3,968,470	0.40
Shenzhen Kangtai Biological Products Co Ltd	18,940	855,709	0.09
Shenzhen Kedali Industry Co Ltd	1,200	190,800	0.02
Shenzhen Mindray Bio-Medical Electronics Co Ltd	45,800	14,344,560	1.44
Shenzhen New Industries Biomedical Engineering Co Ltd	3,300	148,863	0.01
Shenzhen Overseas Chinese Town Co Ltd	243,836	1,582,496	0.16
Shenzhen Salubris Pharm	38,101	1,070,638	0.11
Shenzhen Sc New Energy Technology Corp	1,700	151,895	0.02
Shenzhen Senior Technology Material Co Ltd	19,200	557,568	0.06
Shenzhen Sunlord Electroni	17,500	476,875	0.05
Shenzhen Transsion Holdings Co Ltd	3,332	297,314	0.03
Shijiazhuang Yiling Pharmaceutical Co Ltd	57,120	1,388,016	0.14
Sichuan Chuantou Energy Co	58,824	701,182	0.07
Sichuan Hebang Biotechnology Limited	138,600	590,436	0.06
Sichuan Kelun Pharmaceutical	20,600	385,220	0.04
Sichuan New Energy Power Co Ltd	20,900	462,935	0.05
Sichuan Road&Bridge Co Ltd	77,800	819,234	0.08
Sichuan Swellfun Co Ltd	2,400	222,096	0.02
Sichuan Yahua Industrial Group Co Ltd	38,500	1,257,025	0.13
Sieyuan Electric Co Ltd	17,300	616,918	0.06
Sinolink Securities Co Ltd	140,900	1,268,100	0.13
Sinoma Science&Technology	21,900	602,250	0.06
Sinopec Shanghai Petroche	280,400	891,672	0.09
Sinotrans Ltd	100,261	389,013	0.04
Skshu Paint Co Ltd	18,240	2,360,803	0.24
Songcheng Performance Development Co Ltd	80,116	1,229,781	0.12
Soochow Security Co Ltd	79,005	547,505	0.06
Southwest Securities Co Ltd	100,655	399,600	0.04
Starpower Semiconductor Ltd	900	347,310	0.04
Sungrow Power Supply Co Ltd	83,100	8,164,575	0.82
Sunwoda Electronic Co Ltd	22,100	698,360	0.07
Suzhou Dongshan Precision Manufacturing Co Ltd	22,000	504,460	0.05
Suzhou Maxwell Technologies Co Ltd	2,360	1,158,524	0.12
Suzhou Ta&A Ultra Clean Technology Co Ltd	19,400	1,695,560	0.17
TBEA Co Ltd	59,384	1,626,528	0.16
TCL Technology Group Corporation	322,200	1,543,338	0.16
TCL Zhonghuan Renewable Energy Technology Co Ltd	43,077	2,536,805	0.26
Thunder Software Technology	18,800	2,453,024	0.25

HAITONG MSCI CHINA A ESG ETF
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Tianjin 712 Communication & Broadca Sting Co Ltd	17,400	548,100	0.06
Tianma Microelectronics Co Ltd	39,300	391,821	0.04
Tianshan Aluminum Group Co Ltd	59,800	390,494	0.04
Tianshui Huatian Technolog	43,000	403,340	0.04
Tibet Summit Resources Co Ltd	18,100	519,470	0.05
Titan Wind Energy Suzhou Co Ltd	58,500	964,665	0.10
Toly Bread Co Ltd	20,182	334,012	0.03
Tongkun Group Co Ltd	39,000	619,320	0.06
Tongling Nonferrous Metals Group Co Ltd	160,500	523,230	0.05
Tongwei Co Ltd	63,000	3,771,180	0.38
Topchoice Medical Corporation	17,500	3,052,700	0.31
Transfar Zhilian Co Ltd	98,100	630,783	0.06
Trina Solar Co Ltd	65,769	4,291,427	0.43
Tsingtao Brewery Co Ltd	20,600	2,140,752	0.22
Unigroup Guoxin Microelectronics Co Ltd	9,000	1,707,480	0.17
Unisplendour Corp Ltd	82,483	1,600,170	0.16
Walvax Biotechnology Co Ltd	60,200	2,913,078	0.29
WanHua Chemical Group Co Ltd	42,665	4,138,078	0.42
Weichai Power Co Ltd	101,300	1,263,211	0.13
Weihai Guangwei Composites Co Ltd	2,600	153,062	0.02
Wens Foodstuffs Group Co Ltd	241,159	5,134,275	0.52
Western Mining Co	38,900	460,187	0.05
Western Securities Co Ltd	139,064	909,479	0.09
Western Superconducting	2,315	213,443	0.02
Westone Information Industry	21,900	939,729	0.09
Will Semiconductor Ltd	17,900	3,097,237	0.31
Wingtech Technology Co Ltd	39,441	3,356,824	0.34
Winning Health Technology	61,921	543,666	0.05
Wuhan Guide Infrared Co Ltd	43,364	558,095	0.06
Wuliangye Yibin Co Ltd	59,897	12,095,001	1.22
WUS Printed Circuit Kunshan Co Ltd	77,670	1,146,409	0.12
Wuxi Apptec Co Ltd	161,104	16,753,205	1.69
Wuxi Lead Intelligent Equipment Co Ltd	21,280	1,344,470	0.14
Wuxi Shangji Automation Co Ltd	1,960	305,740	0.03
XCMG Construction Machinery Co Ltd	120,100	647,339	0.07
Xiamen C & D Inc	41,300	539,791	0.05
Xiamen Faratronic Co Ltd Ord	1,100	225,676	0.02
Xiamen Intretech Inc	19,340	416,197	0.04
Xiamen Tungsten Co Ltd	20,600	445,372	0.04
Xinjiang Goldwind Science & Technology Co Ltd	203,889	3,017,557	0.30
Xinjiang Zhongtai Chemical	79,700	618,472	0.06
Yankuang Energy Group Co Ltd	39,700	1,567,356	0.16
Yantai Jereh Oilfield	23,023	927,827	0.09

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Yealink Network Technology Corp Ltd	17,952	1,367,045	0.14
Yifeng Pharmacy Chain Co Ltd	20,700	1,093,581	0.11
Yihai Kerry Arawana Holdings Co Ltd	20,700	1,118,214	0.11
Yintai Gold Co Ltd	40,820	397,587	0.04
Yongxing Special Materials Technolo Gy Co Ltd	2,000	304,420	0.03
Yonyou Network Technology Co Ltd	119,100	2,585,661	0.26
Youngor Group Co	63,600	421,668	0.04
Youngy Co Ltd	8,000	1,229,600	0.12
YTO Express Group Co Ltd	57,600	1,174,464	0.12
Yuan Longping Hightech	20,100	334,866	0.03
Yunda Holdings Co Ltd	41,500	707,990	0.07
Yunnan Aluminium Co Ltd	57,800	571,064	0.06
Yunnan Baiyao Group Co Ltd	62,800	3,792,492	0.38
Yunnan Energy New Material Co Ltd	38,100	9,542,145	0.96
Yunnan Tin Co Ltd	57,100	957,567	0.10
Zhangzhou Pientzehuang Pharmaceutical Co Ltd	8,900	3,174,897	0.32
Zhefu Holding Group Co Ltd	80,800	387,032	0.04
Zhejiang Century Huatong Group Co Ltd	118,200	569,724	0.06
Zhejiang China Commodities	81,400	453,398	0.05
Zhejiang CHINT Electrics Co Ltd	61,900	2,214,782	0.22
Zhejiang Dahua Technology Co Ltd	41,900	687,998	0.07
Zhejiang Dingli Machinery Co Ltd	3,116	157,981	0.02
Zhejiang Hangke Technology Inc	2,000	140,120	0.01
Zhejiang Huahai Pharmaceutical Co Ltd	41,900	951,130	0.10
Zhejiang Huayou Cobalt Co Ltd	42,860	4,098,273	0.41
Zhejiang Jingsheng Mechani	19,900	1,345,041	0.14
Zhejiang Jiuzhou Pharmaceutical Co Ltd	21,800	1,127,060	0.11
Zhejiang Juhua Co	40,500	532,575	0.05
Zhejiang Longsheng Auto Parts Co Ltd	37,700	651,079	0.07
Zhejiang NHU Co Ltd	42,434	967,920	0.10
Zhejiang Semir Garment Co Ltd	40,400	239,168	0.02
Zhejiang Supor Cookware Co Ltd	18,848	1,061,896	0.11
Zhejiang Weiming Environment Protection Co Ltd	20,000	667,400	0.07
Zhejiang Weixing New Building Materials Co Ltd	42,900	1,031,316	0.10
Zhejiang Wolwo Bio Pharmaceutical C O Ltd	20,000	1,040,600	0.10
Zhejiang Yongtai Technology	22,200	731,046	0.07
Zheshang Securities Co Ltd	119,700	1,362,186	0.14
Zhongji Innolight Co Ltd	17,490	543,065	0.05
Zhongtai Securities Co Ltd	83,000	634,950	0.06
Zhuzhou Crrc Times Electric Co Ltd	2,889	187,756	0.02
Zhuzhou Hongda Electronics Corporation Ltd	2,100	128,457	0.01
Zhuzhou Kibing Group Co Ltd	40,400	515,100	0.05
Zibo Qixiang Tengda Chemical Co Ltd	41,200	334,132	0.03

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

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2022

	Holdings	Fair value RMB	% of Net Assets
Listed equities (continued)			
China (continued)			
Zoomlion Heavy Industry Science & Technology Co Ltd	219,296	1,350,863	0.14
ZTE Corporation	144,100	3,678,873	0.37
Total investments, at fair value		<u>982,718,399</u>	<u>98.96</u>
Total investments, at cost		<u>985,832,245</u>	

HAITONG MSCI CHINA A ESG ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities					
China					
360 Security Technology Inc	76,769	110,400	(25,700)	-	161,469
37 Interactive Entertainment Network Technology Group Co Ltd	29,800	55,000	(3,100)	-	81,700
Addsino Co Ltd	12,900	400	(13,300)	-	-
Advanced Micro-Fabrication Equipmen T Inc China	3,300	5,800	(226)	-	8,874
AECG Aviation Power Co Ltd	14,300	27,400	(1,400)	-	40,300
Agricultural Bank of China Ltd	800,400	1,789,200	(12,300)	-	2,577,300
Aier Eye Hospital Group Co Ltd	29,047	54,800	(2,900)	-	80,947
Air China Ltd	53,500	109,600	(5,400)	-	157,700
Aluminum Corporation of China Ltd	87,800	164,600	(8,900)	-	243,500
Amlogic Shanghai Co Ltd	-	2,051	-	-	2,051
Angel Yeast Co Ltd	6,700	13,700	(700)	-	19,700
Anhui Conch Cement Co Ltd	26,900	54,800	(2,800)	-	78,900
Anhui Gujing Distillery Co Ltd	2,200	4,000	(200)	-	6,000
Anhui Honglu Steel Construction Gro Up Co Ltd	2,800	13,500	(200)	780	16,880
Anhui Kouzi Distillery Co Ltd	3,200	-	(200)	-	3,000
Anhui Yingji	-	16,800	-	-	16,800
Anjoy Foods Co Ltd	2,600	6,000	-	-	8,600
Apeloa Pharmaceutical Co	12,700	27,400	(1,300)	-	38,800
Asymchem Laboratories Tian Jin Co Ltd	3,300	6,200	(400)	-	9,100
Autobio Diagnostics Co Ltd	3,140	-	(3,140)	-	-
Avary Holding Shenzhen Co Ltd	8,300	13,900	(100)	-	22,100
AVIC Aeroengine Controls	6,400	13,800	(100)	-	20,100
AVIC Electromechanical	20,900	41,100	(300)	-	61,700
AVIC Industry-Finance Holdings Co	47,900	95,900	(4,800)	-	139,000
Bank of Beijing Co Ltd	227,200	439,000	(23,300)	-	642,900
Bank Of Changsha Co Ltd	-	60,600	-	-	60,600
Bank of Chengdu Co Ltd	19,380	41,100	(2,000)	-	58,480
Bank of China Ltd	377,400	957,400	(5,800)	-	1,329,000
Bank of Communications Co	421,700	809,500	(43,100)	-	1,188,100
Bank of Hangzhou Co Ltd	63,707	123,500	(6,500)	-	180,707
Bank of Jiangsu Co Ltd	79,314	150,900	(8,000)	-	222,214
Bank of Nanjing Co Ltd	53,800	328,300	(800)	-	381,300
Bank of Ningbo Co Ltd	92,620	164,600	(12,800)	-	244,420
Bank of Shanghai Co Ltd	152,630	288,100	(15,500)	-	425,230
Baoshan Iron & Steel Co Ltd	299,059	576,200	(30,600)	-	844,659

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

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

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
BBMG Corporation	89,600	178,300	(9,200)	-	258,700
Beijing Bdstar Navigation	2,700	-	(2,700)	-	-
Beijing Dabeinong Technology	22,200	41,100	(2,100)	-	61,200
Beijing Easpring Material Technolog Y Co Ltd	4,900	13,800	(100)	-	18,600
Beijing Ehualu Info Tech	3,600	200	(3,800)	-	-
Beijing Enlight Media Co	15,800	27,400	(1,600)	-	41,600
Beijing Kingsoft Office Software Inc	5,200	11,549	-	-	16,749
Beijing New Building Materials Public Ltd	9,097	13,700	(900)	-	21,897
Beijing Originwater Technology Co Ltd	17,006	41,900	(300)	-	58,606
Beijing Roborock Technology Co Ltd	400	-	-	-	400
Beijing Sevenstar Electronics Co Ltd	2,800	4,600	(200)	-	7,200
Beijing Shiji Information Technology Co Ltd	10,708	42,500	(200)	5,003	58,011
Beijing Shunxin Agriculture Co Ltd	8,000	13,700	(800)	-	20,900
Beijing Sinnet Technology	20,701	42,500	(300)	-	62,901
Beijing Tiantan Biological Products Corporation Ltd	7,347	13,700	(700)	-	20,347
Beijing United Information Technolo Gy Co Ltd	1,800	6,000	(100)	810	8,510
Beijing Wantai Biological	2,200	5,000	(300)	990	7,890
Beijing Yuanliu Hongyuan Electronic Technology Co Ltd	1,200	-	-	-	1,200
Beijing-Shanghai High Speed Railway Co Ltd	219,800	425,300	(22,500)	-	622,600
Betta Pharmaceuticals Co Ltd	2,200	-	(100)	-	2,100
Bgi Genomics Co Ltd	2,238	16,400	-	-	18,638
Bloomage Biotechnology Corporation Ltd	-	1,600	-	-	1,600
Boc International China Co Ltd	9,900	31,200	(200)	-	40,900
BOE Technology Group Co Ltd	302,291	576,200	(30,800)	-	847,691
BYD Co Ltd	19,494	41,600	(5,700)	-	55,394
Byhealth Co Ltd	17,660	41,100	(1,300)	-	57,460
C&S Paper Co Ltd	7,000	200	(7,200)	-	-
Caitong Securities Co Ltd	38,600	66,780	(39,680)	11,580	77,280
Cansino Biologics Inc	1,200	-	-	-	1,200
Cecep Solar Energy Co Ltd	-	97,500	-	-	97,500
Cecep Wind Power Corporation	-	158,000	-	-	158,000
Changchun High & New Technology Industries (Group) Inc	2,200	3,800	(200)	-	5,800
Changjiang Securities Co Ltd	74,300	137,200	(7,500)	-	204,000

HAITONG MSCI CHINA A ESG ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Changzhou Xingyu Automotive Lighting Systems Co Ltd	3,100	5,600	(300)	-	8,400
Chaozhou Three Circle Group Co Ltd	19,500	41,100	(1,000)	-	59,600
Chengtun Mining Group Co Ltd	-	81,400	-	-	81,400
Chengxin Lithium Group Co Ltd	9,300	13,700	(900)	-	22,100
Chifeng Jilong Gold Mining	8,900	13,700	(800)	-	21,800
China Baoan Group Co Ltd	27,700	54,800	(2,800)	-	79,700
China Construction Bank Corporation	128,800	193,000	(37,100)	-	284,700
China CSSC Holdings Ltd	24,000	41,300	(2,500)	-	62,800
China Eastern Airlines Corporation Ltd	98,100	192,000	(10,000)	-	280,100
China Energy Engineering Corporation Ltd	-	485,800	-	-	485,800
China Everbright Bank Co Ltd	444,283	850,600	(45,300)	-	1,249,583
China Galaxy Securities Co Ltd	46,200	82,400	(4,700)	-	123,900
China Great Wall Securities Co Ltd	13,900	27,400	(1,400)	-	39,900
China Greatwall Computer Shenzhen Co Ltd	15,800	27,500	(200)	-	43,100
China International Capital Corp Ltd	11,500	27,400	(200)	-	38,700
China Jushi Co Ltd	43,005	82,400	(4,500)	-	120,905
China Life Insurance Co Ltd	29,782	55,000	(3,100)	-	81,682
China Merchants Bank Co Ltd	293,127	539,800	(44,500)	-	788,427
China Merchants Securities Co Ltd	79,750	150,900	(8,100)	-	222,550
China Merchants Shekou Industrial Zone Co Ltd	63,800	123,500	(6,500)	-	180,800
China Minmetals Rare Earth Co Ltd	-	18,400	-	-	18,400
China Minsheng Banking Co Ltd	380,980	740,800	(39,000)	-	1,082,780
China Molybdenum Co Ltd	237,300	452,700	(24,200)	-	665,800
China National Chemical	32,800	68,500	(3,300)	-	98,000
China National Medicines	6,100	200	(6,300)	-	-
China National Nuclear Power Co Ltd	78,100	264,700	(1,200)	-	341,600
China Pacific Insurance Group Co Ltd	73,530	137,200	(7,400)	-	203,330
China Petroleum & Chemical Corporation	171,152	1,038,700	(2,600)	-	1,207,252
China Railway Group Ltd	109,400	205,900	(10,400)	-	304,900
China Railway Signal & Communication Corporation Ltd	96,500	185,887	(9,875)	-	272,512

HAITONG MSCI CHINA A ESG ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
China Resources Microelectronics Ltd	-	41,663	-	-	41,663
China Resources Sanjiu Med	10,504	13,900	(1,100)	-	23,304
China Shenhua Energy Co Ltd	35,400	68,500	(3,500)	-	100,400
China Southern Airlines Co Ltd	141,853	287,900	(8,200)	-	421,553
China State Construction Engineering Corporation Ltd	225,345	439,000	(23,100)	-	641,245
China Three Gorges Renewables Group Co Ltd	-	865,500	-	-	865,500
China Tourism Group Duty Free Corp Ltd	20,933	41,100	(2,100)	-	59,933
China Transinfo Technology	12,700	400	(13,100)	-	-
China United Network	166,600	315,700	(17,200)	-	465,100
China Vanke Co Ltd	104,500	205,700	(10,700)	-	299,500
China Yangtze Power Co Ltd	127,500	744,800	(1,900)	-	870,400
China Zhenhua Group	-	7,600	-	-	7,600
China Zheshang Bank Co Ltd	179,600	343,100	(18,500)	-	504,200
Chongqing Brewery Co Ltd	6,534	13,700	(700)	-	19,534
Chongqing Changan Automobile Co Ltd	34,148	82,000	(3,400)	9,524	122,272
Chongqing Fuling Zhacai Group Co Lt	4,804	13,700	(600)	-	17,904
Chongqing Rural Commercial Bank Co Ltd	95,000	178,500	(9,800)	-	263,700
Chongqing Zhifei Biological Products Co Ltd	8,600	13,700	(800)	-	21,500
Citic Securities Co Ltd	114,416	263,762	(30,662)	17,162	364,678
CNGR Advanced Material Co Ltd	-	2,000	-	-	2,000
Cnnc Hua Yuan Titanium	11,000	27,400	(1,600)	5,040	41,840
Contemporary Amperex Technology Co Ltd	20,000	41,500	(3,200)	-	58,300
COSCO Shipping Development Co Ltd	-	143,900	-	-	143,900
COSCO Shipping Energy Transportatio N Co Ltd	18,578	43,800	(300)	-	62,078
COSCO SHIPPING Holdings Co Ltd	67,996	137,000	(6,900)	-	198,096
Crrc Corp Ltd	130,700	247,000	(13,400)	-	364,300
CSC Financial Co Ltd	58,200	109,800	(6,000)	-	162,000
DAAN Gene Co Ltd	7,500	13,700	(700)	-	20,500
Daqin Railway Co Ltd	-	222,700	-	-	222,700
Dashenlin Pharmaceutical Group Co Ltd	4,220	13,700	(500)	784	18,204

HAITONG MSCI CHINA A ESG ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Dawning Information Industry	7,900	-	(7,900)	-	-
DHC Software Co Ltd	16,700	27,600	(1,300)	-	43,000
Do-Fluoride Chemicals Co Ltd	-	17,300	-	-	17,300
Dong-E-E-Jiao Co Ltd	7,000	13,700	(700)	-	20,000
Dongfang Electric Corp Ltd	14,913	27,400	(1,500)	-	40,813
Dongxing Securities Co Ltd	15,500	27,900	(300)	-	43,100
East Money Information Co Ltd	55,512	137,000	(2,700)	11,102	200,914
Ecovacs Robotics Co Ltd	5,100	13,700	(500)	-	18,300
Enn Natural Gas Co Ltd	25,500	54,800	(2,600)	-	77,700
Eve Energy Co Ltd	15,260	27,400	(1,500)	-	41,160
Everbright Securities Co Ltd	42,000	55,200	(14,000)	-	83,200
Fangda Carbon New Material	20,400	41,100	(2,000)	-	59,500
Faw Car Co Ltd	16,700	27,600	(1,800)	-	42,500
Fiberhome Telecom Tech Co	6,100	13,700	(400)	-	19,400
First Capital Securities Co Ltd	45,200	82,400	(4,700)	-	122,900
Flat Glass Group Co Ltd	7,600	14,500	(100)	-	22,000
Focus Media Information Technology Co Ltd	197,092	370,500	(23,000)	-	544,592
Foshan Haitian Flavouring & Food Co Ltd	18,860	41,100	(2,100)	1,916	59,776
Founder Securities Co Ltd	66,301	123,500	(6,700)	-	183,101
Foxconn Industrial Internet Co Ltd	48,900	332,300	(800)	-	380,400
Fujian Sunner Development	6,717	13,700	(700)	-	19,717
Fuyao Glass Industry Group Co Ltd	26,951	54,800	(2,800)	-	78,951
G-Bits Network Technology	1,000	1,600	(100)	-	2,500
Gcl System Integration Tec	31,500	55,000	(3,300)	-	83,200
Gd Power Development Co	95,800	178,500	(9,800)	-	264,500
Gem Co Ltd	38,500	143,300	(600)	-	181,200
Gemdale Corporation	60,627	123,300	(6,100)	-	177,827
GF Securities Co Ltd	63,550	123,500	(6,500)	-	180,550
Giant Network Group Co Ltd	13,600	27,400	(1,400)	-	39,600
Gigadevice Semiconductor Beijing Inc	3,560	13,700	(400)	-	16,860
Ginlong Technologies Co Ltd	1,300	3,600	(100)	650	5,450
GoerTek Inc	27,575	54,800	(2,800)	-	79,575
Gotion High-Tech Co Ltd	13,800	43,500	(200)	-	57,100
Great Wall Motor Co Ltd	30,100	55,000	(3,000)	-	82,100
Gree Electric Appliances Inc Of Zhuhaiy	-	41,800	-	-	41,800

HAITONG MSCI CHINA A ESG ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Greenland Holdings Corporation Ltd	91,545	2,800	(94,345)	-	-
GRG Banking Equipment Co	16,700	27,600	(1,800)	-	42,500
Guangdong Haid Group Co Ltd	8,909	13,700	(800)	-	21,809
Guangdong Kinlong Hardware Products Co Ltd	1,700	-	(100)	-	1,600
Guanghui Energy Co Ltd	36,310	68,700	(4,800)	-	100,210
Guangzhou Automobile Group Guangzhou Baiyunshan	-	117,700	-	-	117,700
Pharmaceutical Holdings Co Ltd	18,834	41,100	(1,900)	-	58,034
Guangzhou Haige Communications Group Inc Co	12,400	27,400	(1,300)	-	38,500
Guangzhou Kingmed Diagnostics Group Co Ltd	9,956	13,900	(1,100)	-	22,756
Guangzhou Shiyuan Electronic Technology Co Ltd	3,600	13,700	(500)	-	16,800
Guangzhou Tinci Materials Technology Co Ltd	5,100	13,700	(900)	5,200	23,100
Guangzhou Yuexiu Financial	33,310	82,000	(3,400)	10,818	122,728
Guolian Securities Co Ltd	21,400	56,700	(300)	-	77,800
Guosen Securities Co Ltd	34,400	68,500	(3,400)	-	99,500
Guotai Junan Securities Co Ltd	40,411	82,200	(4,100)	-	118,511
Guoyuan Securities Co Ltd	23,400	139,400	(400)	-	162,400
Hafei Aviation Industry Co	3,200	-	(300)	-	2,900
Haier Smart Home Co Ltd	84,713	164,600	(8,600)	-	240,713
Haitong Securities Co Ltd	103,745	205,700	(10,600)	-	298,845
Hang Zhou Great Star Industrial Co Ltd	6,100	200	(6,300)	-	-
Hangzhou First Applied Material Co Ltd	5,100	50,000	(100)	2,080	57,080
Hangzhou Hangyang Co Ltd	5,200	13,700	(500)	-	18,400
Hangzhou Lion Electronics Co Ltd	-	16,900	-	-	16,900
Hangzhou Robam Appliances Co Ltd	7,600	13,700	(700)	-	20,600
Hangzhou Silan Microelectr	7,000	13,700	(100)	-	20,600
Hangzhou Tigermed Consulting Co Ltd	4,992	13,700	(500)	-	18,192
Happigo Home Shopping Co Ltd	20,009	41,100	(1,900)	-	59,209
Hbis Company Limited	57,000	109,800	(5,800)	-	161,000
Hefei Meiya Optoelectronic Technology Inc	3,600	200	(4,910)	1,110	-
Heilongjiang Agriculture Co Ltd	9,600	13,700	(900)	-	22,400
Henan Shuanghui Investment & Development Co Ltd	38,757	99,500	(600)	-	137,657
Hengli Petrochemical Co Ltd	31,557	55,000	(3,300)	-	83,257
Hengtong Opticelectric Co	12,700	27,400	(1,300)	-	38,800

HAITONG MSCI CHINA A ESG ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (unaudited) (continued)

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Hengyi Petrochemical Co Ltd	24,595	41,300	(2,500)	-	63,395
Hithink Flush Information Network Co Ltd	2,922	-	(200)	-	2,722
Hongfa Technology Co Ltd	4,000	13,700	(500)	6,880	24,080
Hoshine Silicon Industry	-	7,500	-	-	7,500
Hua Xia Bank Co Ltd	137,800	206,700	(46,100)	-	298,400
Huadian Power Intl Corp	36,500	85,800	(600)	-	121,700
Huadong Medicine Co Ltd	14,100	48,400	(200)	-	62,300
Huafon Chemical Co Ltd	24,900	54,800	(900)	-	78,800
Huagong Tech Co Ltd	5,400	13,700	(600)	-	18,500
Hualan Biological Engineering Inc	9,848	13,900	(1,100)	-	22,648
Huaneng Power International Inc	39,400	101,400	(600)	-	140,200
Huatai Securities Co Ltd	98,864	192,000	(10,100)	-	280,764
Huaxi Securities Co Ltd	28,200	54,800	(2,800)	-	80,200
Huaxin Cement Co Ltd	18,300	41,100	(1,900)	-	57,500
Huayu Automotive Systems	16,900	27,600	(1,800)	-	42,700
Hubei Xingfa Chemicals Group Co Ltd	6,000	13,700	(700)	-	19,000
Huizhou Desay Sv Automotive Co Ltd	2,500	5,500	-	-	8,000
Humanwell Healthcare Group Co Ltd	8,800	13,700	(900)	-	21,600
Hunan Valin Steel Co Ltd	34,425	68,700	(1,200)	-	101,925
Hundsun Electronic Co Ltd	19,580	27,600	(5,600)	-	41,580
iFLYTEK Co Ltd	24,721	54,800	(2,300)	-	77,221
Imeik Technology Development Co Ltd	1,200	1,600	(300)	-	2,500
Industrial and Commercial Bank of China Ltd	844,900	1,672,500	(86,400)	-	2,431,000
Industrial Bank Co Ltd	223,200	425,300	(22,800)	-	625,700
Industrial Securities Co Ltd	89,946	178,300	(9,200)	-	259,046
Ingenic Semiconductor Co Ltd	2,400	-	-	-	2,400
Inner Mongolia Junzheng Energy & Chemical Industry Co Ltd	19,501	41,100	(2,000)	-	58,601
Inner Mongolia Junzheng Energy And Chemical Group Co Ltd	45,300	82,400	(4,600)	-	123,100
Inner Mongolia Yili Industrial Group Co Ltd	48,976	96,100	(2,700)	-	142,376
Inner Mongolia Yuan Xing Energy Co Ltd	-	58,800	-	-	58,800
Inner Mongolian BaoTou Steel Union Co Ltd	244,900	466,600	(25,100)	-	686,400
Inspur Electronic Information Industry Co Ltd	19,508	41,100	(2,000)	-	58,608

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

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Intco Medical Technology Co Ltd	5,850	13,700	(600)	1,090	20,040
Ja Solar Technology Co Ltd	8,600	27,200	(800)	3,200	38,200
Jafron Biomedical Co Ltd	8,629	13,700	(800)	-	21,529
Jason Furniture Hangzhou Co Ltd	3,400	1,000	(400)	960	4,960
Jiangsu Changjiang Electronics Technology Co Ltd	19,100	41,100	(1,900)	-	58,300
Jiangsu Hengli Highpressure Oil Cylinder Co Ltd	7,024	13,700	(700)	-	20,024
Jiangsu Hengrui Medicine Co Ltd	34,330	68,500	(3,500)	-	99,330
Jiangsu Kings Luck Brewery Jsc Co Ltd	6,727	13,700	(700)	-	19,727
Jiangsu Wujiang China Eastern Silk Market Co Ltd	34,600	86,400	(500)	-	120,500
Jiangsu Yanghe Brewery Joint- Stock Co Ltd	20,200	27,600	(5,800)	-	42,000
Jiangsu Yangnong Chemica	1,700	-	(200)	-	1,500
Jiangsu Yoke Technology Co Ltd	2,500	-	(100)	-	2,400
Jiangsu Yuyue Medical Equ	5,400	13,700	(600)	-	18,500
Jiangsu Zhongtian Technologies Co Ltd	32,900	69,100	(500)	-	101,500
Jiangxi Copper Co Ltd	13,900	27,400	(1,400)	-	39,900
Jiangxi Ganfeng Lithium Co Ltd	12,300	27,400	(1,200)	-	38,500
Jiangxi Special Electric	-	22,000	-	-	22,000
Jiangxi Zhengbang Technology Co Ltd	16,864	27,600	(1,800)	-	42,664
Jinke Properties Group Co Ltd	57,366	109,800	(5,900)	-	161,266
Jiugui Liquor Co Ltd	1,700	3,200	(100)	-	4,800
Joicare Pharmaceutical	26,300	54,800	(3,300)	-	77,800
Joinn Laboratories China Co Ltd	3,400	5,800	(400)	-	8,800
Jointown Pharmaceutical	10,105	13,900	(1,200)	-	22,805
Jonjee Hi-Tech Industrial and Commercial Holding Co Ltd	10,692	27,400	(1,200)	-	36,892
Juewei Food Co Ltd	3,300	200	(400)	-	3,100
Keda Clean Energy Co Ltd	-	59,300	-	-	59,300
Kingfa Sci. & Tech. Co Ltd	34,600	68,500	(3,500)	-	99,600
Kunlun Tech Co Ltd	6,300	13,700	(500)	-	19,500
Kweichow Moutai Co Ltd	7,100	13,800	(1,800)	-	19,100
Lakala Payment Co Ltd	4,300	200	(4,500)	-	-

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

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Laobaixing Pharmacy Chain JSC	4,400	200	(4,600)	-	-
LB Group Co Ltd	12,501	27,400	(1,000)	-	38,901
Lens Technology Co Ltd	26,700	54,800	(2,700)	-	78,800
Lepu Medical Technology	24,200	41,300	(2,500)	-	63,000
Leyard Optoelectronic Co Ltd	13,700	400	(14,100)	-	-
Lingyi Itech (Guangdong) Company	38,000	226,200	(600)	-	263,600
Livzon Pharmaceutical Group Inc	8,371	13,700	(800)	-	21,271
LONGi Green Energy Technology Co Ltd	72,720	194,200	(7,400)	27,008	286,528
Luoyang Xinqianglian Slewing Bearin G Co Ltd	-	1,600	-	-	1,600
Luxi Chemical Group Co	10,200	13,900	(1,100)	-	23,000
Luxshare Precision Industry Co Ltd	94,487	178,500	(9,300)	-	263,687
Luzhou Laojiao Co Ltd	7,900	13,700	(800)	-	20,800
Materials Industry Zhongda Group Co Ltd	69,820	83,200	(33,100)	-	119,920
Maxscend Microelectronics Co Ltd	4,520	13,700	(600)	10,572	28,192
Meinian Onehealth Healthcare Holdings Co Ltd	52,602	96,100	(5,400)	-	143,302
Metallurgical Corporation of China Ltd	95,900	178,500	(9,900)	-	264,500
Ming Yang Smart Energy Group Ltd	21,000	41,100	(600)	-	61,500
Montage Technology Co Ltd	4,100	12,543	-	-	16,643
Muyuan Foodstuff Co Ltd	35,340	68,500	(3,500)	-	100,340
Nanjing King-Friend Biochemical Pharmaceutical Co Ltd	13,096	27,400	(1,100)	-	39,396
Nanjing Securities Co Ltd	19,773	41,100	(2,000)	-	58,873
Nantong Fujitsu Microele	7,100	13,700	(700)	-	20,100
NARI Technology Development Co Ltd	29,748	68,500	(2,900)	5,569	100,917
National Silicon Industry Group Co Ltd	11,100	27,400	(200)	-	38,300
Navinfo Co Ltd	12,200	27,400	(800)	-	38,800
New China Life Insurance Co Ltd	11,188	27,400	(1,200)	-	37,388
New Hope Liuhe Co Ltd	24,249	41,300	(2,600)	-	62,949
Ninestar Corp	5,800	14,800	(100)	-	20,500
Ningbo Deye Technology Co Ltd	-	3,600	-	-	3,600
Ningbo Joyson Electronic Corp	7,300	13,700	(700)	-	20,300
Ningbo Ronbay New Energy Technology Co Ltd	-	2,235	-	-	2,235
Ningbo Shanshan Co Ltd	-	37,700	-	-	37,700
Ningbo Tuopu Group Co Ltd	5,900	13,700	(600)	-	19,000
Ningxia Baofeng Energy Group Co Ltd	32,800	68,500	(3,300)	-	98,000
North Industries Group Red Arrow Co Ltd	-	20,400	-	-	20,400

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

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Northeast Securities Co Ltd	12,554	27,400	(1,300)	-	38,654
Offshore Oil Engineering	35,600	68,500	(3,500)	-	100,600
OFILM Group Co Ltd	21,920	38,700	(2,200)	-	58,420
OPPEIN Home Group Inc	2,726	5,000	(200)	-	7,526
Orient Securities Co Ltd	64,100	221,148	(1,000)	-	284,248
Orient Securities Company Ltd	-	-	(17,948)	17,948	-
Ovctek China Inc	9,100	13,700	(800)	-	22,000
Pangang Group Vanadium Titanium & Resources Co Ltd	46,100	82,400	(4,600)	-	123,900
People's Insurance Co Group of China Ltd	95,400	178,500	(9,900)	-	264,000
Perfect World Co Ltd	26,050	54,800	(2,700)	-	78,150
PetroChina Co Ltd	116,000	290,400	(1,800)	-	404,600
Pharmaron Beijing Co Ltd	7,100	19,700	(700)	3,300	29,400
Ping An Bank Co Ltd	208,493	397,900	(21,300)	-	585,093
Ping An Insurance (Group) Co of China Ltd	87,287	164,600	(8,800)	-	243,087
Poly Developments and Holdings Group Co Ltd	128,646	247,000	(13,200)	-	362,446
Postal Savings Bank of China Co Ltd	285,700	725,300	(4,400)	-	1,006,600
Power Construction Corporation of China	82,200	164,600	(8,500)	-	238,300
Proya Cosmetics Co Ltd	1,100	-	(800)	440	740
Qiaqia Food Co Ltd	5,400	13,700	(500)	-	18,600
Qingdao Rural Commercial Bank Corp	29,800	175,000	(500)	-	204,300
Raytron Technology Co Ltd	2,400	-	(200)	-	2,200
Risesun Real Estate Devel	58,367	1,800	(60,167)	-	-
Riyue Heavy Industry Co Ltd	10,400	13,900	(1,100)	-	23,200
Rongsheng Petro Chemical Co Ltd	54,404	109,600	(5,500)	-	158,504
S F Holding Co Ltd	26,400	156,500	(400)	-	182,500
SAIC Motor Corporation Ltd	41,803	82,200	(4,200)	-	119,803
Sailun Group Co Ltd	16,500	27,600	(1,800)	-	42,300
Sangfor Technologies Inc	4,402	13,700	(500)	-	17,602
Sany Heavy Industry Co Ltd	45,578	82,400	(4,600)	-	123,378
Satellite Chemical Co Ltd	9,200	27,200	(800)	3,433	39,033
SDIC Capital Co Ltd	34,490	1,000	(35,490)	-	-
SDIC Power Holdings Co Ltd	37,386	82,200	(1,400)	-	118,186
Sealand Securities Co Ltd	29,200	54,800	(2,800)	-	81,200
Seazen Holdings Co Ltd	30,400	55,000	(3,200)	-	82,200

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

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
SG Micro Corp	1,250	3,000	(100)	575	4,725
Shaanxi Coal Industry Co Ltd	52,100	96,100	(5,300)	-	142,900
Shandong Buchang Pharmaceuticals Co Ltd	6,100	13,700	(600)	-	19,200
Shandong Gold Mining Co Ltd	19,376	41,100	(1,900)	-	58,576
Shandong Hualu Hengsheng Chemical Co Ltd	11,366	27,400	(1,200)	-	37,566
Shandong Linglong Tyre Co Ltd	7,337	13,700	(100)	-	20,937
Shandong Nanshan Aluminum	160,500	315,500	(16,500)	-	459,500
Shandong Sun Paper Industr	14,400	27,400	(1,400)	-	40,400
Shanghai Bairun Investment Holding Group Co Ltd	4,000	13,700	(500)	1,480	18,680
Shanghai Baosight Software Co Ltd	6,040	13,700	(600)	-	19,140
Shanghai Construction Co	119,600	233,100	(12,200)	-	340,500
Shanghai Electric Group Co Ltd	171,700	329,200	(17,500)	-	483,400
Shanghai Fosun Pharmaceutical (Group) Co Ltd	21,610	41,100	(2,100)	-	60,610
Shanghai Friendess Electronic Technology Corporation Ltd	-	701	-	-	701
Shanghai International Airport Co Ltd	5,184	13,700	(600)	-	18,284
Shanghai International Port Group Co Ltd	50,016	96,100	(5,200)	-	140,916
Shanghai Jahwa United Co Ltd	3,700	200	(3,900)	-	-
Shanghai Jinjiang Internat	4,900	13,700	(500)	-	18,100
Shanghai Junshi Biosciences Co Ltd	-	33,898	-	-	33,898
Shanghai Lingang Holdings Corp Ltd	17,180	61,000	(300)	-	77,880
Shanghai M&G Stationery Inc	9,924	13,900	(1,100)	-	22,724
Shanghai Medicilon Inc	-	310	-	124	434
Shanghai Pharmaceutical Co Ltd	20,700	61,300	(300)	-	81,700
Shanghai Pudong Development Bank Co Ltd	315,364	603,600	(32,100)	-	886,864
Shanghai Putailai New Energy Technology Co Ltd	7,500	27,200	(800)	6,900	40,800
Shanghai RAAS Blood Products Co Ltd	36,199	68,700	(3,800)	-	101,099
Shanghai Yuyuan Tourist Mart Group Co Ltd	43,500	100,200	(700)	-	143,000
Shanghai Zhangjiang High	8,300	13,700	(800)	-	21,200
Shanxi Coking Coal Energy Group Co Ltd	22,050	41,100	(2,200)	-	60,950
Shanxi Lu'An Environmental	16,100	27,400	(1,600)	-	41,900

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For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Shanxi Meijin Energy Co Ltd	22,900	41,300	(2,400)	-	61,800
Shanxi Securities Co Ltd	19,300	41,100	(2,000)	-	58,400
Shanxi Taigang Stainless	30,600	55,000	(3,200)	-	82,400
Shanxi Xinghuacun Fen Wine Factory Co Ltd	6,560	13,700	(700)	-	19,560
Shenghe Resources Holding Co Ltd	9,400	13,700	(800)	-	22,300
Shengyi Technology Co Ltd	30,951	55,000	(3,100)	-	82,851
Shennan Circuits Co Ltd	2,623	-	(100)	-	2,523
Shenwan Hongyuan Group Co Ltd	121,057	233,300	(12,400)	-	341,957
Shenzhen Capchem Technology Co Ltd	2,200	13,500	(300)	1,760	17,160
Shenzhen Dynanonic Co Ltd	-	800	-	-	800
Shenzhen Energy Group Co Ltd	42,600	100,100	(700)	-	142,000
Shenzhen Goodix Technology Co Ltd	2,500	-	(2,500)	-	-
Shenzhen Inovance Technology Co Ltd	21,147	41,100	(2,000)	-	60,247
Shenzhen Kaifa Technology	8,300	200	(8,500)	-	-
Shenzhen Kangtai Biological Products Co Ltd	3,700	13,700	(500)	2,040	18,940
Shenzhen Kedali Industry Co Ltd	-	1,200	-	-	1,200
Shenzhen Mindray Bio-Medical Electronics Co Ltd	16,300	31,200	(1,700)	-	45,800
Shenzhen Mtc Co Ltd	24,300	800	(25,100)	-	-
Shenzhen New Industries Biomedical Engineering Co Ltd	-	3,300	-	-	3,300
Shenzhen Overseas Chinese Town Co Ltd	88,136	164,800	(9,100)	-	243,836
Shenzhen Salubris Pharm	12,001	27,400	(1,300)	-	38,101
Shenzhen Sc New Energy Technology Corp	1,900	-	(200)	-	1,700
Shenzhen Senior Technology Material Co Ltd	-	19,200	-	-	19,200
Shenzhen Sunlord Electroni	4,300	13,700	(500)	-	17,500
Shenzhen Sunway Communication Co Ltd	5,200	200	(5,400)	-	-
Shenzhen Transsion Holdings Co Ltd	3,600	-	(268)	-	3,332
Shijiazhuang Yiling Pharmaceutical Co Ltd	17,920	41,100	(1,900)	-	57,120
Sichuan Chuantou Energy Co	19,724	41,100	(2,000)	-	58,824
Sichuan Hebang Biotechnology Limited	-	138,600	-	-	138,600
Sichuan Kelun Pharmaceutical	7,700	13,700	(800)	-	20,600
Sichuan New Energy Power Co Ltd	-	20,900	-	-	20,900

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	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Sichuan Road&Bridge Co Ltd	25,700	54,800	(2,700)	-	77,800
Sichuan Swellfun Co Ltd	2,600	-	(200)	-	2,400
Sichuan Yahua Industrial Group Co Ltd	-	38,500	-	-	38,500
Sieyuan Electric Co Ltd	-	17,300	-	-	17,300
Sinolink Securities Co Ltd	40,600	100,900	(600)	-	140,900
Sinoma Science&Technology	9,000	13,700	(800)	-	21,900
Sinopec Shanghai Petroche	82,000	199,700	(1,300)	-	280,400
Sinotrans Ltd	35,261	68,500	(3,500)	-	100,261
Skshu Paint Co Ltd	5,040	13,700	(500)	-	18,240
Songcheng Performance Development Co Ltd	28,116	54,800	(2,800)	-	80,116
Soochow Security Co Ltd	27,105	54,600	(2,700)	-	79,005
Southwest Securities Co Ltd	35,655	68,500	(3,500)	-	100,655
Starpower Semiconductor Ltd	900	-	-	-	900
Sungrow Power Supply Co Ltd	31,300	55,000	(3,200)	-	83,100
Suning.com Co Ltd	200,100	6,200	(206,300)	-	-
Sunwoda Electronic Co Ltd	8,700	13,700	(300)	-	22,100
Suzhou Dongshan Precision Manufacturing Co Ltd	9,200	13,700	(900)	-	22,000
Suzhou Maxwell Technologies Co Ltd	600	1,500	(100)	360	2,360
Suzhou Ta&A Ultra Clean Technology Co Ltd	6,300	13,700	(600)	-	19,400
TBEA Co Ltd	19,984	41,100	(1,700)	-	59,384
TCL Technology Group Corporation	113,100	219,400	(10,300)	-	322,200
TCL Zhonghuan Renewable Energy Technology Co Ltd	16,977	27,600	(1,500)	-	43,077
Thunder Software Technolog	5,700	13,700	(600)	-	18,800
Tianfeng Securities Co Ltd	93,100	2,800	(95,900)	-	-
Tianjin 712 Communication & Broadca Sting Co Ltd	4,100	13,700	(400)	-	17,400
Tianma Microelectronics Co Ltd	13,200	27,400	(1,300)	-	39,300
Tianshan Aluminum Group Co Ltd	-	59,800	-	-	59,800
Tianshui Huatian Technolog	15,400	27,900	(300)	-	43,000
Tibet Summit Resources Co Ltd	-	18,100	-	-	18,100
Titan Wind Energy Suzhou Co Ltd	-	58,500	-	-	58,500
Toly Bread Co Ltd	5,130	13,700	(700)	2,052	20,182
Tongkun Group Co Ltd	12,800	27,400	(1,200)	-	39,000

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

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Tongling Nonferrous Metals Group Co Ltd	56,600	109,800	(5,900)	-	160,500
Tongwei Co Ltd	30,200	41,500	(8,700)	-	63,000
Topchoice Medical Corporation	4,300	13,700	(500)	-	17,500
Topsec Technologies Group Inc	6,400	200	(6,600)	-	-
Transfar Zhilian Co Ltd	41,300	68,700	(11,900)	-	98,100
Trina Solar Co Ltd	-	65,769	-	-	65,769
Tsingtao Brewery Co Ltd	7,600	13,700	(700)	-	20,600
Unigroup Guoxin Microelectronics Co Ltd	3,300	6,200	(500)	-	9,000
Unisplendour Corp Ltd	30,683	55,000	(3,200)	-	82,483
Universal Scientific Industrial Co Ltd	15,800	400	(16,200)	-	-
Walvax Biotechnology Co Ltd	21,000	41,100	(1,900)	-	60,200
WanHua Chemical Group Co Ltd	16,865	27,600	(1,800)	-	42,665
Weichai Power Co Ltd	36,400	68,700	(3,800)	-	101,300
Weihai Guangwei Composites Co Ltd	2,800	-	(200)	-	2,600
Wens Foodstuffs Group Co Ltd	85,559	164,600	(9,000)	-	241,159
Western Mining Co	-	38,900	-	-	38,900
Western Securities Co Ltd	48,064	95,900	(4,900)	-	139,064
Western Superconducting	-	2,315	-	-	2,315
Westone Information Industry	-	21,900	-	-	21,900
Will Semiconductor Ltd	4,700	13,700	(500)	-	17,900
Wingtech Technology Co Ltd	16,741	27,600	(4,900)	-	39,441
Winning Health Technology	23,021	41,300	(2,400)	-	61,921
Wuhan Guide Infrared Co Ltd	12,560	27,400	(1,700)	5,104	43,364
Wuhu Token Science Co Ltd	13,200	400	(13,600)	-	-
Wuliangye Yibin Co Ltd	20,897	41,100	(2,100)	-	59,897
WUS Printed Circuit Kunshan Co Ltd	25,470	54,800	(2,600)	-	77,670
Wuxi Apptec Co Ltd	60,104	111,600	(10,600)	-	161,104
Wuxi Lead Intelligent Equipment Co Ltd	8,380	13,700	(800)	-	21,280
Wuxi Shangji Automation Co Ltd	1,500	-	(100)	560	1,960
XCMG Construction Machinery Co Ltd	42,100	82,200	(4,200)	-	120,100
Xiamen C & D Inc	15,400	27,400	(1,500)	-	41,300
Xiamen Faratronic Co Ltd Ord	-	1,100	-	-	1,100

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

For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Xiamen Intretech Inc	6,340	13,700	(700)	-	19,340
Xiamen Tungsten Co Ltd	7,600	13,700	(700)	-	20,600
Xinjiang Goldwind Science & Technology Co Ltd	74,189	137,200	(7,500)	-	203,889
Xinjiang Zhongtai Chemical	-	79,700	-	-	79,700
Yankuang Energy Group Co Ltd	13,300	27,400	(1,000)	-	39,700
Yantai Eddie Precision Machinery Co Ltd	4,520	200	(4,720)	-	-
Yantai Jereh Oilfield	10,323	13,900	(1,200)	-	23,023
Yealink Network Technology Corp Ltd	4,852	13,700	(600)	-	17,952
Yifeng Pharmacy Chain Co Ltd	7,700	13,700	(700)	-	20,700
Yihai Kerry Arawana Holdings Co Ltd	7,800	13,700	(800)	-	20,700
Yintai Gold Co Ltd	14,920	27,400	(1,500)	-	40,820
Yonghui Superstores Co Ltd	48,800	1,400	(50,200)	-	-
Yongxing Special Materials Technolo Gy Co Ltd	2,200	-	(200)	-	2,000
Yonyou Network Technology Co Ltd	43,900	77,600	(2,400)	-	119,100
Youngor Group Co	24,900	41,300	(2,600)	-	63,600
Youngy Co Ltd	-	8,000	-	-	8,000
YTO Express Group Co Ltd	17,000	41,100	(500)	-	57,600
Yuan Longping Hightech	7,100	13,700	(700)	-	20,100
Yunda Holdings Co Ltd	15,600	27,400	(1,500)	-	41,500
Yunnan Aluminium Co Ltd	16,800	41,300	(300)	-	57,800
Yunnan Baiyao Group Co Ltd	17,200	41,100	(2,500)	7,000	62,800
Yunnan Energy New Material Co Ltd	4,800	33,400	(100)	-	38,100
Yunnan Tin Co Ltd	-	57,100	-	-	57,100
Zhangzhou Pientzehuang Pharmaceutical Co Ltd	3,200	5,900	(200)	-	8,900
Zhefu Holding Group Co Ltd	28,800	54,800	(2,800)	-	80,800
Zhejiang Century Huatong Group Co Ltd	40,000	82,200	(4,000)	-	118,200
Zhejiang China Commodities	29,500	55,000	(3,100)	-	81,400
Zhejiang CHINT Electrics Co Ltd	23,100	41,300	(2,500)	-	61,900
Zhejiang Dahua Technology Co Ltd	16,100	27,400	(1,600)	-	41,900
Zhejiang Dingli Machinery Co Ltd	2,616	500	-	-	3,116
Zhejiang Hangke Technology Inc	2,200	-	(200)	-	2,000
Zhejiang Huahai Pharmaceutical Co Ltd	16,000	27,400	(1,500)	-	41,900
Zhejiang Huayou Cobalt Co Ltd	13,100	27,400	(1,300)	3,660	42,860
Zhejiang Jingsheng Mechani	6,900	13,700	(700)	-	19,900
Zhejiang Jiuzhou Pharmaceutical Co Ltd	8,900	13,700	(800)	-	21,800
Zhejiang Juhua Co	14,500	27,400	(1,400)	-	40,500

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For the period from 1 January 2022 to 30 June 2022

	At 1 January 2022	Additions	Disposals	Corporate actions	At 30 June 2022
Listed equities (continued)					
China (continued)					
Zhejiang Longsheng Auto Parts Co Ltd	23,100	27,800	(13,200)	-	37,700
Zhejiang Longsheng Group Co Ltd	17,515	600	(18,115)	-	-
Zhejiang NHU Co Ltd	13,829	27,400	(1,600)	2,805	42,434
Zhejiang Sanhua Intelligent Controls Co Ltd	19,282	600	(19,882)	-	-
Zhejiang Semir Garment Co Ltd	12,600	28,000	(200)	-	40,400
Zhejiang Supor Cookware Co Ltd	5,848	13,700	(700)	-	18,848
Zhejiang Weiming Environment Protection Co Ltd	-	20,000	-	-	20,000
Zhejiang Weixing New Building Materials Co Ltd	17,100	27,600	(1,800)	-	42,900
Zhejiang Wolwo Bio Pharmaceutical C O Ltd	7,000	13,700	(700)	-	20,000
Zhejiang Yongtai Technology	-	22,200	-	-	22,200
Zheshang Securities Co Ltd	40,500	82,200	(3,000)	-	119,700
Zhongji Innolight Co Ltd	3,990	13,700	(200)	-	17,490
Zhongtai Securities Co Ltd	31,200	55,000	(3,200)	-	83,000
Zhuzhou Crrc Times Electric Co Ltd	-	2,889	-	-	2,889
Zhuzhou Hongda Electronics Corporation Ltd	-	2,100	-	-	2,100
Zhuzhou Kibing Group Co Ltd	14,400	27,400	(1,400)	-	40,400
Zibo Qixiang Tengda Chemical Co Ltd	-	41,200	-	-	41,200
Zoomlion Heavy Industry Science & Technology Co Ltd	76,196	150,900	(7,800)	-	219,296
ZTE Corporation	52,100	96,100	(4,100)	-	144,100

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

PERFORMANCE TABLE (Unaudited)

For the period from 1 January 2022 to 30 June 2022

1. Net Asset Value

	Dealing net asset value per unit RMB	Total net assets attributable to unitholders as per dealing NAV RMB
30 June 2022	9.8376	993,594,254
31 December 2021	10.8760	358,909,418

2. Highest issue and lowest redemption prices per unit

	Highest issue unit price RMB	Lowest redemption unit price RMB
Period from 1 January 2022 to 30 June 2022	10.7935	8.2578
Period from 14 October 2020 (date of inception) to 31 December 2021	11.9794	9.7593

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

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

	MSCI China A ESG Universal Index	RMB Counter of the Sub-Fund	HKD Counter of the Sub-Fund	USD Counter of the Sub-Fund
During the period ended:				
30 June 2022	(9.30%)	(9.55%)	(13.41%)	(13.95%)
31 December 2021 [†]	1.08%	0.63%	3.42%	2.83%

[†]Year of inception

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DISTRIBUTION DISCLOSURE (Unaudited)

For the period from 1 January 2022 to 30 June 2022

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

HAITONG MSCI CHINA A ESG ETF
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UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE

For the period from 1 January 2022 to 30 June 2022

The underlying index of Haitong MSCI CHINA A ESG ETF, namely MSCI China A ESG Universal Index, did not have any constituent stock that accounted for more than 10% of the index and net asset value as at 30 June 2022.

During the period from 1 January 2022 to 30 June 2022, the MSCI China A ESG Universal Index decreased by 9.30% and the net asset value per unit of the Sub-Fund decreased by 9.55% for RMB Counter, decreased by 13.41% for HKD Counter and decreased by 13.95% for USD Counter respectively.

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REPORT ON INVESTMENT OVERWEIGHT (Unaudited)

For the period from 1 January 2022 to 30 June 2022

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

The Manager and the Trustee have confirmed that the sub-fund has complied with this limit during the period from 1 January 2022 to 30 June 2022.