



CSOP ETF SERIES* (*This includes synthetic ETFs)
(An umbrella unit trust established in Hong Kong)

CSOP FTSE CHINA A50 ETF

Stock Codes: 82822 (RMB counter) and 02822 (HKD counter)

(A sub-fund of CSOP ETF Series* (*This includes synthetic ETFs))

Unaudited Semi-Annual Report
FOR THE PERIOD ENDED 30 JUNE 2026

CSOP FTSE CHINA A50 ETF
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

CONTENTS

	Page
Condensed Statement of Financial Position	1
Condensed Statement of Comprehensive Income	2 - 3
Condensed Statement of Changes in Net Assets Attributable to Unitholders	4
Condensed Statement of Cash Flows	5
Investment Portfolio (Unaudited)	6 - 9
Statement of Movements in Investment Portfolio (Unaudited)	10
Details in Respect of Financial Derivative Instruments (Unaudited)	11 - 13
Holdings of Collateral (Unaudited)	14 - 15
Performance Record (Unaudited)	16
Underlying Index Constituent Stock Disclosure (Unaudited)	17
Management and Administration	18

CSOP FTSE CHINA A50 ETF
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

CONDENSED STATEMENT OF FINANCIAL POSITION

As at 30 June 2026

	30 June 2026 (Unaudited) RMB	31 December 2025 (Audited) RMB
ASSETS		
CURRENT ASSETS		
Deposit reserve	104,988	160,004
Investments	3,720,852,459	4,124,425,362
Derivative and related financial instruments	2,740,436,309	3,302,731,418
Interest receivable from bank deposits	1,057	625
Interest receivable from derivative counterparties	1,887,627	7,183,386
Prepayment	4,176	-
Cash and cash equivalents	74,794,411	63,905,405
Total assets	6,538,081,027	7,498,406,200
LIABILITIES		
CURRENT LIABILITIES		
Amounts due to participating dealers	54,962,022	54,861,857
Management fee payable	5,318,606	6,397,544
Trustee fee payable	214,893	258,487
License fee payable	3,750,928	1,409,495
Other accounts payable	348,891	534,856
Total liabilities	64,595,340	63,462,239
EQUITY		
Net assets attributable to unitholders	6,473,485,687	7,434,943,961
Number of units in issue	460,500,000	545,500,000
Net asset value per unit	14.0575	13.6296

Note: Semi-Annual reports have applied the same accounting policies and methods of computation as are applied in the annual reports of the Sub-Fund.

CSOP FTSE CHINA A50 ETF
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

CONDENSED STATEMENT OF COMPREHENSIVE INCOME

For the period ended 30 June 2026

	Period from 1 January 2026 to 30 June 2026 (Unaudited) RMB	Period from 1 January 2025 to 30 June 2025 (Unaudited) RMB
INCOME		
Dividend income	80,067,800	123,025,381
Interest income from bank deposits	36,557	61,992
Interest income from derivative counterparties ^{Note 3}	7,636,559	2,864,121
Net gain/(loss) on investments and derivative and related financial instruments	151,290,177	(38,874,036)
Net foreign currency loss	(4,728)	(28,793)
Other income	1,776,815	5,300,156
Total net income	<u>240,803,180</u>	<u>92,348,821</u>
EXPENSES		
Management fee ^{Note 2}	(33,449,043)	(41,293,637)
Trustee fee ^{Note 1}	(1,351,476)	(1,668,430)
Transaction costs on investments	(5,667,386)	(5,708,340)
Audit fee	(206,885)	(203,413)
Safe custody and bank charges ^{Note 1}	(297,158)	(496,911)
Legal and other professional fee	(20,384)	(4,240)
License fee	(2,341,433)	(2,890,555)
Other operating expenses ^{Note 1}	(289,095)	(517,380)
Total operating expenses	<u>(43,622,860)</u>	<u>(52,782,906)</u>
Operating profit before taxation	197,180,320	39,565,915
Taxation	(4,714,144)	(8,746,134)
Total comprehensive income	<u>192,466,176</u>	<u>30,819,781</u>

CSOP FTSE CHINA A50 ETF
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

CONDENSED STATEMENT OF COMPREHENSIVE INCOME (CONTINUED)

For the period ended 30 June 2026

Note 1: During the period ended 30 June 2026 and 2025, other than Trustee fees that paid to the Trustee, other respective amounts paid to the Trustee/connected persons of Trustee were as follows:

	Period from 1 January 2026 to 30 June 2026 (Unaudited) RMB	Period from 1 January 2025 to 30 June 2025 (Unaudited) RMB
Safe custody and bank charges	(297,158)	(496,911)
Other operating expenses	(245,721)	(412,180)

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

Note 3: During the period ended 30 June 2026 and 2025, Swap fees is included in the interest income from derivative counterparties.

CSOP FTSE CHINA A50 ETF
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CONDENSED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS
For the period ended 30 June 2026

	Period from 1 January 2026 to 30 June 2026 (Unaudited) <i>RMB</i>	Period from 1 January 2025 to 30 June 2025 (Unaudited) <i>RMB</i>
Net assets attributable to unitholders at the beginning of the period	7,434,943,961	9,011,957,199
Issue of units	177,338,500	128,390,850
Redemption of units	(1,331,262,950)	(1,197,151,100)
Net decrease from unit transactions	(1,153,924,450)	(1,068,760,250)
Total comprehensive income	192,466,176	30,819,781
Net assets attributable to unitholders at the end of the period	6,473,485,687	7,974,016,730

The movements of the redeemable units for the periods ended 30 June 2026 and 2025 are as follows:

	Period from 1 January 2026 to 30 June 2026 (Unaudited) <i>Units</i>	Period from 1 January 2025 to 30 June 2025 (Unaudited) <i>Units</i>
Number of units in issue at the beginning of the period	545,500,000	745,500,000
Units issued	13,000,000	10,500,000
Units redeemed	(98,000,000)	(103,000,000)
Number of units in issue at the end of the period	460,500,000	653,000,000

CSOP FTSE CHINA A50 ETF
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CONDENSED STATEMENT OF CASH FLOWS

For the period ended 30 June 2026

	Period from 1 January 2026 to 30 June 2026 (Unaudited) RMB	Period from 1 January 2025 to 30 June 2025 (Unaudited) RMB
OPERATING ACTIVITIES		
Payments for purchase of investments	(2,333,355,776)	(1,210,123,557)
Proceeds from sale of investments	2,865,395,810	4,336,190,655
Net receipt/(payment) from derivative activities	585,113,426	(2,118,814,859)
Dividend income received, net of tax	75,353,775	112,718,564
Interest received from bank deposits	36,006	60,385
Interest received from derivative counterparties	12,932,318	2,245,648
Other income received	1,776,815	5,300,156
Management fee paid	(34,527,981)	(42,465,484)
Trustee fee paid	(1,395,070)	(1,715,777)
Transaction costs paid	(5,667,386)	(5,708,340)
Other operating expenses paid	(1,003,662)	384,060,805
Deposit reserve received	55,016	20,440
Net cash generated from operating activities	1,164,713,291	1,461,768,636
FINANCING ACTIVITIES		
Proceeds on issue of units	177,338,500	128,390,850
Payments on redemption of units	(1,331,162,785)	(1,136,182,061)
Net cash used in financing activities	(1,153,824,285)	(1,007,791,211)
Net increase in cash and cash equivalents	10,889,006	453,977,425
Cash and cash equivalents at the beginning of the period	63,905,405	15,082,309
Cash and cash equivalents at the end of the period	74,794,411	469,059,734
Analysis of balances of cash and cash equivalents		
Bank balances	74,794,411	469,059,734

CSOP FTSE CHINA A50 ETF
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INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2026

	Holdings	Fair value RMB	% of net assets
Investments and derivative and related financial instruments (99.81%)			
Investments (57.48%)			
Listed equities (57.48%)			
China (57.48%)			
AGRICULTURAL BANK OF CHINA LTD-A	17,564,732	106,617,923	1.65
BANK OF CHINA LTD-A	2,522,953	14,431,291	0.22
BANK OF COMMUNICATIONS CO LTD-A	5,391,353	34,666,400	0.54
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD-A	1,487,551	6,738,606	0.10
BEONE MEDICINES LTD-A	5,100	1,298,511	0.02
BYD CO LTD-A	440,965	35,144,911	0.54
CAMBRICON TECHNOLOGIES CORP LTD-A	112,731	179,867,947	2.78
CHINA CITIC BANK CORP LTD-A	3,724,182	25,808,581	0.40
CHINA CONSTRUCTION BANK CORP-A	2,635,714	25,381,926	0.39
CHINA CSSC HOLDINGS LTD-A	2,220,200	75,020,558	1.16
CHINA MERCHANTS BANK CO LTD-A	6,101,913	216,617,912	3.35
CHINA PACIFIC INSURANCE GROUP CO LTD-A	128,027	3,651,330	0.06
CHINA PETROLEUM & CHEMICAL CORP-A	8,987,764	40,085,427	0.62
CHINA SHENHUA ENERGY CO LTD-A	342,222	13,360,347	0.21
CHINA YANGTZE POWER CO LTD-A	7,237,496	191,576,519	2.96
CITIC SECURITIES CO LTD-A	3,323,255	95,477,116	1.47
CMOC GROUP LTD-A	3,618,700	63,508,185	0.98
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD-A	893,883	351,304,958	5.42
COSCO SHIPPING HOLDINGS CO LTD-A	688,283	9,126,633	0.14
EAST MONEY INFORMATION CO LTD-A	457,099	9,315,678	0.14
EOPTOLINK TECHNOLOGY INC LTD-A	411,600	249,841,200	3.86
FOXCONN INDUSTRIAL INTERNET CO LTD-A	331,394	23,910,077	0.37
GIGADEVICE SEMICONDUCTOR INC-CLASS A	197,500	160,962,500	2.49
GREE ELECTRIC APPLIANCES INC OF ZHUHAI-A	97,600	3,660,000	0.06
GUOTAI HAITONG SECURITIES CO LTD	2,215,500	40,322,100	0.62
HYGON INFORMATION TECHNOLOGY CO LTD-A	67,868	25,131,520	0.39
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD-A	4,098,015	28,972,966	0.45
INDUSTRIAL BANK CO LTD-A	455,750	7,547,220	0.12
JIANGSU HENGRUI PHARMACEUTICALS CO LTD-A	1,882,362	97,958,118	1.51
KWEICHOW MOUTAI CO LTD-A	34,917	41,393,754	0.64
LUXSHARE PRECISION INDUSTRY CO LTD-A	2,155,089	151,718,266	2.35
MONTAGE TECHNOLOGY CO LTD-A	337,700	104,653,230	1.62
MUYUAN FOODS GROUP CO LTD-A	725,490	25,384,895	0.40
NAURA TECHNOLOGY GROUP CO LTD-A	214,420	189,667,355	2.93
PEOPLE'S INSURANCE CO GROUP OF CHINA LTD/THE-A	161,422	1,091,213	0.02
PETROCHINA CO LTD-A	1,520,977	13,202,080	0.20
PING AN INSURANCE GROUP CO OF CHINA LTD-A	3,153,163	150,532,002	2.32
POSTAL SAVINGS BANK OF CHINA CO LTD-A	2,136,220	10,531,565	0.16
SHAANXI COAL INDUSTRY CO LTD-A	209,496	4,263,244	0.07
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD-A	824,566	7,099,513	0.11
SUNGROW POWER SUPPLY CO LTD-A	611,100	97,177,122	1.50
SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD-A	541,800	142,141,230	2.19

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INVESTMENT PORTFOLIO (Unaudited) (Continued)

As at 30 June 2026

	Holdings	Fair value RMB	% of net assets
Investments and derivative and related financial instruments (99.81%) (Continued)			
Investments (57.48%) (Continued)			
Listed equities (57.48%) (Continued)			
China (57.48%) (Continued)			
SUZHOU TFC OPTICAL COMMUNICATION CO LTD-A	322,440	97,596,139	1.51
VICTORY GIANT TECHNOLOGY HUIZHOU CO LTD-A	257,100	89,067,153	1.37
WANHUA CHEMICAL GROUP CO LTD-A	923,500	63,176,635	0.97
WEICHAI POWER CO LTD-A	1,977,700	53,892,325	0.83
WULIANGYE YIBIN CO LTD-A	84,511	6,253,814	0.10
WUXI APPTEC CO LTD-A	229,500	28,575,045	0.44
ZHONGJI INNOLIGHT CO LTD-A	120,418	152,930,860	2.36
ZIJIN MINING GROUP CO LTD-A	6,093,817	153,198,559	2.37
Total listed equity		3,720,852,459	57.48
Derivative and related financial instruments (42.33%)			
Unlisted funded total return swaps (42.33%)			
AGRICULTURAL BANK OF CHINA LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	8,679,000	52,681,530	0.81
BANK OF CHINA LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	10,353,800	59,223,736	0.91
BANK OF COMMUNICATIONS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	10,347,000	66,531,210	1.03
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	11,917,700	53,987,181	0.84
BEONE MEDICINES LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	29,400	7,485,534	0.12
BYD CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	1,162,500	92,651,250	1.43
CAMBRICON TECHNOLOGIES CORP LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	73,159	116,728,842	1.80
CHINA CONSTRUCTION BANK CORP-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	3,552,000	34,205,760	0.53
CHINA PACIFIC INSURANCE GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	1,870,900	53,358,068	0.82

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INVESTMENT PORTFOLIO (Unaudited) (Continued)

As at 30 June 2026

	Holdings	Fair value RMB	% of net assets
Investments and derivative and related financial instruments (99.81%) (Continued)			
Derivative and related financial instruments (42.33%) (Continued)			
Unlisted funded total return swaps (42.33%) (Continued)			
CHINA SHENHUA ENERGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	1,403,900	54,808,256	0.84
CITIC SECURITIES CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	275,900	7,926,607	0.12
CMOC GROUP LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	1,532,000	26,886,600	0.42
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	410,000	161,134,100	2.49
COSCO SHIPPING HOLDINGS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	2,970,300	39,386,178	0.61
EAST MONEY INFORMATION CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	4,204,500	85,687,710	1.32
FOXCONN INDUSTRIAL INTERNET CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	3,064,100	221,074,815	3.42
GREE ELECTRIC APPLIANCES INC OF ZHUHAI-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	1,083,000	40,612,500	0.63
GUOTAI HAITONG SECURITIES CO LTD (UNLISTED FUNDED TOTAL RETURN SWAPS)	1,951,100	35,510,020	0.55
HYGON INFORMATION TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	619,700	229,474,910	3.54
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	18,379,300	129,941,651	2.01
INDUSTRIAL BANK CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	5,786,900	95,831,064	1.48
KWEICHOW MOUTAI CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	335,500	397,731,895	6.14
MUYUAN FOODS GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	868,300	30,381,817	0.47
PEOPLE'S INSURANCE CO GROUP OF CHINA LTD/THE-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	2,829,000	19,124,040	0.30
PETROCHINA CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	6,241,000	54,171,880	0.84
POSTAL SAVINGS BANK OF CHINA CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	7,356,000	36,265,080	0.56
SHAANXI COAL INDUSTRY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	2,650,500	53,937,675	0.83
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	9,000,000	77,490,000	1.20

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INVESTMENT PORTFOLIO (Unaudited) (Continued)

As at 30 June 2026

	Holdings	Fair value RMB	% of net assets
Investments and derivative and related financial instruments (99.81%) (Continued)			
Derivative and related financial instruments (42.33%) (Continued)			
Unlisted funded total return swaps (42.33%) (Continued)			
WULIANGYE YIBIN CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	1,061,100	78,521,400	1.21
WUXI APTEC CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	500,000	62,255,000	0.96
ZHONGJI INNOLIGHT CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	209,000	265,430,000	4.10
Total unlisted funded total return swaps		<u>2,740,436,309</u>	<u>42.33</u>
Total investments and derivative and related financial instruments		6,461,288,768	99.81
Other net assets		<u>12,196,919</u>	<u>0.19</u>
Net assets attributable to unitholders at 30 June 2026		<u><u>6,473,485,687</u></u>	<u><u>100.00</u></u>
Total investments and derivative and related financial instruments, at cost		<u><u>5,746,702,977</u></u>	

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the period ended 30 June 2026

	% of net asset value As at 30 June 2026	% of net asset value As at 31 December 2025
Listed equities and unlisted funded total return swaps* – by industry		
Consumer Discretionary	10.57	12.20
Consumer Staples	8.96	13.82
Energy	3.16	4.14
Financials	23.66	32.66
Health care	3.05	4.27
Industrials	3.68	3.92
Materials	6.69	7.60
Technology	37.08	18.01
Utilities	2.96	3.28
Total investments and derivative and related financial instruments	99.81	99.90
Other net assets	0.19	0.10
Total net assets	<u>100.00</u>	<u>100.00</u>

* The data of unlisted funded total return swaps represent their underlying asset

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DETAILS IN RESPECT OF FINANCIAL DERIVATIVE INSTRUMENTS (Unaudited)

As at 30 June 2026

Unlisted funded total return swaps (42.33%)

The details of unlisted funded total return swaps held by the Sub-Fund as at 30 June 2026 are as follows.

	Underlying assets	Counterparty	Notional Amount RMB	Fair value RMB
<u>Financial assets:</u>				
AGRICULTURAL BANK OF CHINA LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Agricultural Bank of China Ltd-A	Goldman Sachs International	52,681,530	52,681,530
BANK OF CHINA LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Bank of China Ltd-A	Goldman Sachs International	59,223,736	59,223,736
BANK OF COMMUNICATIONS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Bank of Communications Co Ltd-A	Goldman Sachs International	66,531,210	66,531,210
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Beijing-Shanghai High Speed Railway Co Ltd-A	Goldman Sachs International	53,987,181	53,987,181
BEONE MEDICINES LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	BeOne Medicines Ltd-A	JP Morgan Securities Plc, London	7,485,534	7,485,534
BYD CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Byd Co Ltd-A	JP Morgan Securities Plc, London	92,651,250	92,651,250
CAMBRICON TECHNOLOGIES CORP LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Cambricon Technologies Corp Ltd-A	Goldman Sachs International	116,728,842	116,728,842
CHINA CONSTRUCTION BANK CORP-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	China Construction Bank Corp-A	JP Morgan Securities Plc, London	34,205,760	34,205,760
CHINA PACIFIC INSURANCE GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	China Pacific Insurance Group Co Ltd-A	Goldman Sachs International	53,358,068	53,358,068
CHINA SHENHUA ENERGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	China Shenhua Energy Co Ltd-A	Goldman Sachs International	15,768,256	15,768,256
CHINA SHENHUA ENERGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	China Shenhua Energy Co Ltd-A	JP Morgan Securities Plc, London	39,040,000	39,040,000
CITIC SECURITIES CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	CITIC Securities Co Ltd-A	Goldman Sachs International	7,926,607	7,926,607

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DETAILS IN RESPECT OF FINANCIAL DERIVATIVE INSTRUMENTS (Unaudited) (Continued)

As at 30 June 2026

Unlisted funded total return swaps (42.33%) (Continued)

	Underlying assets	Counterparty	Notional Amount RMB	Fair value RMB
<u>Financial assets:</u>				
CMOC GROUP LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	CMOC Group Ltd-A	JP Morgan Securities Plc, London	26,886,600	26,886,600
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Contemporary Amperex Technology Co Ltd-A	JP Morgan Securities Plc, London	161,134,100	161,134,100
COSCO SHIPPING HOLDINGS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	COSCO Shipping Holdings Co Ltd- A	Goldman Sachs International	39,386,178	39,386,178
EAST MONEY INFORMATION CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	East Money Information Co Ltd-A	JP Morgan Securities Plc, London	85,687,710	85,687,710
FOXCONN INDUSTRIAL INTERNET CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Foxconn Industrial Internet Co Ltd-A	JP Morgan Securities Plc, London	221,074,815	221,074,815
GREE ELECTRIC APPLIANCES INC OF ZHUHAI-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Gree Electric Appliances Inc of Zhuhai-A	JP Morgan Securities Plc, London	37,500,000	37,500,000
GREE ELECTRIC APPLIANCES INC OF ZHUHAI-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Gree Electric Appliances Inc of Zhuhai-A	Morgan Stanley & Co. International Plc, London	3,112,500	3,112,500
GUOTAI HAITONG SECURITIES CO LTD (UNLISTED FUNDED TOTAL RETURN SWAPS)	Guotai Haitong Securities Co Ltd	JP Morgan Securities Plc, London	35,510,020	35,510,020
HYGON INFORMATION TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Hygon Information Technology Co Ltd-A	JP Morgan Securities Plc, London	229,474,910	229,474,910
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Industrial & Commercial Bank of China Ltd-A	Goldman Sachs International	129,941,651	129,941,651
INDUSTRIAL BANK CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Industrial Bank Co Ltd-A	Goldman Sachs International	95,831,064	95,831,064

CSOP FTSE CHINA A50 ETF
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

DETAILS IN RESPECT OF FINANCIAL DERIVATIVE INSTRUMENTS (Unaudited) (Continued)

As at 30 June 2026

Unlisted funded total return swaps (42.33%) (Continued)

	Underlying assets	Counterparty	Notional Amount RMB	Fair value RMB
<u>Financial assets:</u>				
KWEICHOW MOUTAI CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Kweichow Moutai Co Ltd-A	Goldman Sachs International	159,448,405	159,448,405
KWEICHOW MOUTAI CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Kweichow Moutai Co Ltd-A	JP Morgan Securities Plc, London	238,283,490	238,283,490
MUYUAN FOODS GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Muyuan Foods Group Co Ltd-A	JP Morgan Securities Plc, London	30,381,817	30,381,817
PEOPLE'S INSURANCE CO GROUP OF CHINA LTD/THE-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	People's Insurance Co Group of China Ltd/The-A	Goldman Sachs International	19,124,040	19,124,040
PETROCHINA CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	PetroChina Co Ltd-A	Goldman Sachs International	54,171,880	54,171,880
POSTAL SAVINGS BANK OF CHINA CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Postal Savings Bank of China Co Ltd-A	Goldman Sachs International	36,265,080	36,265,080
SHAANXI COAL INDUSTRY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Shaanxi Coal Industry Co Ltd- A	Goldman Sachs International	53,937,675	53,937,675
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Shanghai Pudong Development Bank Co Ltd-A	Goldman Sachs International	77,490,000	77,490,000
WULIANGYE YIBIN CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Wuliangye Yibin Co Ltd-A	Goldman Sachs International	78,521,400	78,521,400
WUXI APPTec CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Wuxi Apptec Co Ltd-A	Morgan Stanley & Co. International Plc, London	62,255,000	62,255,000
ZHONGJI INNOLIGHT CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	Zhongji Innolight Co Ltd-A	JP Morgan Securities Plc, London	265,430,000	265,430,000
				2,740,436,309

CSOP FTSE CHINA A50 ETF
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

HOLDINGS OF COLLATERAL (Unaudited)

As at 30 June 2026

Collateral provider	Nature of the collateral	Maturity tenor	Currency denomination	% of net asset value	Value of the collateral* RMB
Goldman Sachs International	Government bond	15-Feb-27	USD	17.27%	1,118,016,707
Goldman Sachs International	Government bond	15-May-28	USD	0.08%	5,235,108
Goldman Sachs International	Government bond	30-Apr-29	USD	0.03%	1,953,784
Goldman Sachs International	Government bond	30-Sep-30	USD	0.47%	30,324,342
Goldman Sachs International	Government bond	31-Oct-30	USD	0.04%	2,577,149
Goldman Sachs International	Government bond	31-Dec-30	USD	0.09%	5,520,344
Goldman Sachs International	Government bond	30-Apr-31	USD	0.23%	14,903,875
JP Morgan Securities Plc, London	Government bond	1-Sep-27	JPY	0.08%	5,339,982
JP Morgan Securities Plc, London	Government bond	20-Sep-27	JPY	1.65%	107,037,234
JP Morgan Securities Plc, London	Government bond	30-Sep-27	USD	0.77%	49,677,644
JP Morgan Securities Plc, London	Government bond	1-Nov-27	JPY	5.02%	325,114,150
JP Morgan Securities Plc, London	Government bond	15-Nov-27	USD	0.10%	6,479,041
JP Morgan Securities Plc, London	Government bond	1-Feb-28	JPY	11.33%	733,574,786
JP Morgan Securities Plc, London	Government bond	20-Mar-28	JPY	2.50%	162,076,259
JP Morgan Securities Plc, London	Government bond	30-Apr-29	USD	1.08%	69,711,395
JP Morgan Securities Plc, London	Government bond	20-Dec-30	JPY	0.25%	15,776,154
Morgan Stanley & Co International Plc, London	Government bond	1-Sep-26	JPY	0.81%	52,409,105
Morgan Stanley & Co International Plc, London	Government bond	20-Sep-31	JPY	0.21%	13,704,297
				<u>42.01%</u>	<u>2,719,431,356</u>

* The credit ratings of collateral are at or above investment grade.

Custody/safe-keeping arrangement

	Amount of collateral received/held 30 June 2026 RMB	Proportion of collateral posted by the sub-fund 30 June 2026 %
Custodians of collateral		
Pooled accounts		
The Hongkong and Shanghai Banking Corporation Limited, Hong Kong	<u>2,719,431,356</u>	<u>100.00</u>

CSOP FTSE CHINA A50 ETF
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

HOLDINGS OF COLLATERAL (Unaudited) (Continued)

As at 30 June 2026

Swap fees

The Sub-Fund will bear the swap fees, which includes all costs associated with swap transactions and are subject to the discussion and consensus between the Manager and the swap counterparties based on the actual market circumstances on a case-by-case basis. The swap fees represent the brokerage commission and the swap counterparties' cost of financing the underlying hedge.

Swap fees are accrued daily and spread out over the month. The Sub-Fund shall bear the swap fees (including any costs associated with the entering into, or unwind or maintenance of, any hedging arrangements in respect of such swaps).

The swap fees of the Sub-Fund was RMB-7,636,559* for the period ended 30 June 2026.

* A positive figure denotes the fee that the Sub-Fund pays to the swap counterparties. A negative figure denotes the fee that the swap counterparties pay to the Sub-Fund.

CSOP FTSE CHINA A50 ETF
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

PERFORMANCE RECORD (Unaudited)

Net asset value

	Net asset value of the Sub-Fund <i>RMB</i>	Net asset value per unit <i>RMB</i>
At the end of financial period/year dated		
30 June 2026	6,473,485,687	14.0575
31 December 2025	7,434,943,961	13.6296
31 December 2024	9,011,957,199	12.0885

Highest and lowest net asset value per unit

	Highest issue price per unit <i>RMB</i>	Lowest redemption price per unit <i>RMB</i>
Financial period/year ended		
30 June 2026	14.3596	12.8189
31 December 2025	14.2768	11.1587
31 December 2024	13.3832	9.7512
31 December 2023	12.8866	10.0526
31 December 2022	14.5397	10.5367
31 December 2021	18.9471	14.0291
31 December 2020	16.6890	11.3679
31 December 2019	13.9976	9.9063
31 December 2018	14.5348	9.9521
31 December 2017	13.9003	9.9773

CSOP FTSE CHINA A50 ETF
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UNDERLYING INDEX CONSTITUENT STOCK DISCLOSURE (Unaudited)

The SFC Code allows the Sub-Fund to invest in constituent securities issued by a single issuer for more than 10% of the Sub-Fund's net asset value provided that the investment is limited to any constituent securities that each accounts for more than 10% of the weighting of the FTSE China A50 Index (the “Underlying Index”) and the Sub-Fund's holding of any such constituent securities may not exceed their respective weightings in the Underlying Index (except as a result of changes in the composition of the Index and the excess is transitional and temporary in nature).

The Manager and the Trustee have confirmed that the Sub-Fund has complied with this limit during the period/year ended 30 June 2026 and 31 December 2025.

There was no constituent security that individually accounted for more than 10% of the net asset value of the Sub-Fund and their respective weightings of the Underlying Index as at 30 June 2026 and 31 December 2025.

For the period ended 30 June 2026, the Underlying Index increased by 3.62% (31 December 2025: increased by 16.89%) while the net asset value per unit of the Sub-Fund increased by 3.14% (31 December 2025: increased by 12.75%).

CSOP FTSE CHINA A50 ETF
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MANAGEMENT AND ADMINISTRATION

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PRC Custodian

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