



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

CSOP SZSE CHINEXT ETF* (*This is a synthetic ETF)
Stock Codes: 83147 (RMB counter) and 03147 (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 SZSE CHINEXT ETF* (*This is a synthetic ETF)
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

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CSOP SZSE CHINEXT ETF* (*This is a synthetic 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	429	516
Investments	242,242,073	125,274,889
Derivative and related financial instruments	404,407,050	314,674,145
Dividend receivable	1,930	-
Interest receivable from bank deposits	151	142
Interest receivable from derivative counterparties	458,061	520,956
Prepayment	8,172	-
Other receivables	15,963	4,257
Cash and cash equivalents	18,102,398	4,459,362
Total assets	665,236,227	444,934,267
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LIABILITIES		
CURRENT LIABILITIES		
Amount due to participating dealers	13,254,013	-
Cash collateral payable	3,249,642	3,331,439
Management fee payable	514,807	400,466
Licence fee payable	251,170	172,130
Other accounts payable	265,470	346,815
Total liabilities	17,535,102	4,250,850
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EQUITY		
Net assets attributable to unitholders	647,701,125	440,683,417
	=====	=====
Number of units in issue	42,600,000	39,300,000
	=====	=====
Net asset value per unit	15.2043	11.2133
	=====	=====

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 SZSE CHINEXT ETF* (*This is a synthetic 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	2,924,313	3,334,299
Interest income from bank deposits	22,967	31,741
Interest income from derivative and related financial instruments ^{Note2;Note3}	559,896	461,868
Net gain on investments and derivative and related financial instruments	149,625,273	6,443,325
Net foreign currency gain	13,715	2,837
Other income	270,333	881,592
Total net income	<u>153,416,497</u>	<u>11,155,662</u>
EXPENSES		
Management fee ^{Note2}	(2,445,321)	(1,743,877)
Transaction costs on investments ^{Note 2}	(779,885)	(334,695)
Audit fee	(112,846)	(110,953)
Bank charges ^{Note 1}	(171)	(182)
Legal and other professional fee	-	(4,240)
Licence fee	(79,041)	(85,815)
Other operating expenses ^{Note 1}	(260,689)	(266,216)
Total operating expenses	<u>(3,677,953)</u>	<u>(2,545,978)</u>
Operating profit before taxation	<u>149,738,544</u>	<u>8,609,684</u>
Taxation	(135,736)	(166,020)
Total comprehensive gain	<u>149,602,808</u>	<u>8,443,664</u>

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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 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
Bank charges	(171)	(182)
Other operating expenses	(226,384)	(228,793)

Note 2: During the period ended 30 June 2026 and 2025, other respective amounts (paid)/received to/from Manager/connected persons of Manager 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
Management fee	(2,445,321)	(1,743,877)
Transaction costs on investment	(535)	-
Interest income from derivative and related financial instruments	5,386	5,842

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

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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) RMB	Period from 1 January 2025 to 30 June 2025 (Unaudited) RMB
Net assets attributable to unitholders at the beginning of the period	440,683,417	300,892,376
Issue of units	316,451,790	132,766,589
Redemption of units	(259,036,890)	(108,603,990)
Net increase from unit transactions	57,414,900	24,162,599
Total comprehensive gain for the period	149,602,808	8,443,664
Net assets attributable to unitholders at the end of the period	647,701,125	333,498,639

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) Units	Period from 1 January 2025 to 30 June 2025 (Unaudited) Units
Number of units in issue at the beginning of the period	39,300,000	40,200,000
Units issued	24,000,000	18,900,000
Units redeemed	(20,700,000)	(15,000,000)
Number of units in issue at the end of the period	42,600,000	44,100,000

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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	(403,418,232)	(172,142,354)
Proceeds from sale of investments	322,004,650	137,470,376
Net receipts for derivative activities	24,352,481	8,603,647
Dividend income received, net of tax	2,786,650	3,168,242
Interest received from bank deposits	22,955	31,743
Interest received from derivatives	622,791	506,094
Other income received	250,455	855,829
Management fee paid	(2,330,980)	(1,733,679)
Transaction costs paid	(779,885)	(334,695)
Licence fee paid	(1)	(150,000)
Other operating expenses paid	(455,051)	(500,540)
Deposit reserve received	87	380
Decrease in cash collateral payable	(81,797)	(69,682)
Net cash used in operating activities	(57,025,877)	(24,294,639)
FINANCING ACTIVITIES		
Proceeds on issue of units	316,451,790	132,767,237
Payments on redemption of units	(245,782,877)	(104,120,459)
Net cash generated from financing activities	70,668,913	28,646,778
Net increase in cash and cash equivalents	13,643,036	4,352,139
Cash and cash equivalents at the beginning of the period	4,459,362	4,335,470
Cash and cash equivalents at the end of the period	18,102,398	8,687,609
Analysis of balances of cash and cash equivalents		
Bank balances	18,102,398	8,687,609

CSOP SZSE CHINEXT ETF* (*This is a synthetic 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 (99.84%)			
Investments (37.40%)			
Listed equities (37.40%)			
China (37.40%)			
ADVANCED FIBER RESOURCES ZHUHAI LTD-A	11,100	4,198,020	0.65
AIER EYE HOSPITAL GROUP CO LTD-A	89,920	742,739	0.11
ALL WINNER TECHNOLOGY CO LTD-A	15,944	629,150	0.10
ANHUI TONGGUAN COPPER FOIL GROUP CO LTD-A	20,200	3,334,414	0.51
ANKER INNOVATIONS TECHNOLOGY CO LTD-A	4,615	482,268	0.07
AVIC CHENGDU AIRCRAFT CO LTD-A	23,510	1,371,103	0.21
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO LTD-A	7,760	711,359	0.11
BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD-A	9,500	456,380	0.07
BEIJING ENLIGHT MEDIA CO LTD-A	34,900	387,041	0.06
BEIJING SINNET TECHNOLOGY CO LTD-A	26,400	328,416	0.05
BEIJING ULTRAPOWER SOFTWARE CO LTD-A	52,900	413,149	0.07
BLUEFOCUS INTELLIGENT COMMUNICATIONS GROUP CO LTD-A	93,230	1,282,845	0.20
CANMAX TECHNOLOGIES CO LTD-A	48,800	4,563,288	0.70
CENTRE TESTING INTERNATIONAL GROUP CO LTD-A	24,600	340,956	0.05
CHANGSHA JINGJIA MICROELECTRONICS CO LTD-A	29,050	1,756,944	0.27
CHAOZHOU THREE-CIRCLE GROUP CO LTD-A	22,800	3,805,320	0.59
CHONGQING POLYCOMP INTERNATIONAL CORP-A	94,200	4,396,314	0.68
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD-A	19,300	225,617	0.03
CNGR ADVANCED MATERIAL CO LTD-A	11,200	490,000	0.08
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD-A	153,266	60,235,071	9.30
CSPC INNOVATION PHARMACEUTICAL CO LTD-A	10,800	294,084	0.04
EAST MONEY INFORMATION CO LTD-A	273,500	5,573,930	0.86
EMPYREAN TECHNOLOGY CO LTD-A	3,900	465,738	0.07
EOPTOLINK TECHNOLOGY INC LTD-A	22,706	13,782,542	2.13
EVE ENERGY CO LTD-A	43,665	2,839,535	0.44
EVERPROX TECHNOLOGIES CO LTD-A	19,600	5,448,800	0.84
FUJIAN WANCHEN FOOD GROUP CO LTD-A	2,900	502,889	0.08
FULIN PRECISION CO LTD-A	21,290	427,716	0.07
GAMBOL PET GROUP CO LTD-A	2,700	109,593	0.02
GINLONG TECHNOLOGIES CO LTD-A	5,900	533,065	0.08
GOKE MICROELECTRONICS CO LTD-A	13,200	3,894,000	0.60
GUANGDONG DTECH TECHNOLOGY CO LTD-A	5,700	3,140,130	0.49
HANGZHOU CHANG CHUAN TECHNOLOGY CO LTD-A	13,800	4,711,596	0.73
HANGZHOU TIGERMED CONSULTING CO LTD-A	9,100	436,800	0.07
HEBEI CHANGSHAN BIOCHEMICAL PHARMACEUTICAL CO LTD-A	10,900	255,278	0.04
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD-A	4,380	1,055,580	0.16

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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 (99.84%) (Continued)			
Investments (37.40%) (Continued)			
Listed equities (37.40%) (Continued)			
China (37.40%) (Continued)			
HUALI INDUSTRIAL GROUP CO LTD-A	2,900	86,275	0.01
HUBEI DINGLONG CO LTD-A	13,300	1,409,401	0.22
HUBEI FEILIHUA QUARTZ GLASS CO LTD-A	8,841	1,182,307	0.18
HUNAN YUNENG NEW ENERGY BATTERY MATERIAL CO LTD-A	5,900	447,633	0.07
IMEIK TECHNOLOGY DEVELOPMENT CO LTD-A	3,420	298,224	0.05
INGENIC SEMICONDUCTOR CO LTD-A	14,100	3,509,490	0.54
INTCO MEDICAL TECHNOLOGY CO LTD-A	7,700	301,609	0.05
ISOFTSTONE INFORMATION TECHNOLOGY GROUP CO LTD-A	21,702	921,250	0.14
JIANGSU HOPERUN SOFTWARE CO LTD-A	13,500	519,885	0.08
JIANGSU NATA OPTO-ELECTRONIC MATERIAL CO LTD-A	10,340	958,001	0.15
JL MAG RARE-EARTH CO LTD-A	10,556	325,653	0.05
KONFOONG MATERIALS INTERNATIONAL CO LTD-A	3,700	1,363,820	0.21
KUNLUN TECH CO LTD-A	23,700	956,532	0.15
LENS TECHNOLOGY CO LTD-A	34,955	1,875,685	0.29
LEPU MEDICAL TECHNOLOGY BEIJING CO LTD-A	30,264	358,629	0.06
MANGO EXCELLENT MEDIA CO LTD-A	13,300	194,579	0.03
MAXSCEND MICROELECTRONICS CO LTD-A	5,715	626,250	0.10
NINGBO ZHENYU TECHNOLOGY CO LTD-A	11,400	1,524,180	0.23
PHARMARON BEIJING CO LTD-A	17,200	497,596	0.08
QINGDAO TGOOD ELECTRIC CO LTD-A	14,464	547,173	0.08
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD-A	9,800	814,086	0.13
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD-A	8,800	5,447,200	0.84
RUIJIE NETWORKS CO LTD-A	3,340	268,703	0.04
SANGFOR TECHNOLOGIES INC-A	7,000	673,400	0.10
SG MICRO CORP-A	12,596	1,807,274	0.28
SHANDONG SINOCERA FUNCTIONAL MATERIAL CO LTD-A	26,775	2,762,644	0.43
SHANGHAI HUACE NAVIGATION TECHNOLOGY LTD-A	12,000	340,800	0.05
SHANNON SEMICONDUCTOR TECHNOLOGY CO LTD-A	28,600	8,580,000	1.32
SHARETRONIC DATA TECHNOLOGY CO LTD-A	7,720	2,624,028	0.41
SHENZHEN CAPCHEM TECHNOLOGY CO LTD-A	9,400	872,790	0.13
SHENZHEN EVERWIN PRECISION TECHNOLOGY CO LTD-A	19,885	555,587	0.09
SHENZHEN HAN'S CNC TECHNOLOGY CO LTD-A	1,600	577,040	0.09
SHENZHEN INOVANCE TECHNOLOGY CO LTD-A	55,831	3,703,270	0.57
SHENZHEN LONGSYS ELECTRONICS CO LTD-A	9,100	6,404,580	0.99
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD-A	16,152	2,193,926	0.34
SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGINEERING CO LTD-A	8,400	352,800	0.05
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP-A	7,500	529,500	0.08
SHENZHEN SUNWAY COMMUNICATION CO LTD-A	15,193	1,811,765	0.28

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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 (99.84%) (Continued)			
Investments (37.40%) (Continued)			
Listed equities (37.40%) (Continued)			
China (37.40%) (Continued)			
SIASUN ROBOT & AUTOMATION CO LTD-A	24,400	471,652	0.07
SIGMASTAR TECHNOLOGY LTD-A	3,000	386,130	0.06
SONGCHENG PERFORMANCE DEVELOPMENT CO LTD-A	45,533	264,546	0.04
SUNGROW POWER SUPPLY CO LTD-A	38,340	6,096,827	0.94
SUNRESIN NEW MATERIALS CO LTD-A	8,800	517,880	0.08
SUNWODA ELECTRONIC CO LTD-A	25,032	475,358	0.07
SUZHOU KEMATEK INC-A	3,100	558,217	0.09
SUZHOU MAXWELL TECHNOLOGIES CO LTD-A	4,200	1,186,332	0.19
SUZHOU TFC OPTICAL COMMUNICATION CO LTD-A	13,456	4,072,862	0.63
THUNDER SOFTWARE TECHNOLOGY CO LTD-A	6,500	401,635	0.06
VICTORY GIANT TECHNOLOGY HUIZHOU CO LTD-A	11,300	3,914,659	0.60
WANGSU SCIENCE & TECHNOLOGY CO LTD-A	74,505	969,310	0.15
WEIHAI GUANGWEI COMPOSITES CO LTD-A	10,180	291,657	0.05
WENS FOODSTUFF GROUP CO LTD-A	120,200	1,480,864	0.23
WINNER MEDICAL CO LTD-A	2,700	75,573	0.01
WINNING HEALTH TECHNOLOGY GROUP CO LTD-A	25,673	172,779	0.03
WUHAN JINGCE ELECTRONIC GROUP CO LTD-A	6,900	2,191,440	0.34
WUXI LEAD INTELLIGENT EQUIPMENT CO LTD-A	31,836	1,296,362	0.20
YANGZHOU YANGJIE ELECTRONIC TECHNOLOGY CO LTD-A	3,800	597,474	0.09
YEALINK NETWORK TECHNOLOGY CORP LTD-A	8,200	277,324	0.04
YIHAI KERRY ARAWANA HOLDINGS CO LTD-A	9,691	225,413	0.03
YILI CHUANNING BIOTECHNOLOGY CO LTD-A	21,800	173,092	0.03
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO LTD-A	3,200	195,104	0.03
ZHEJIANG JINGSHENG MECHANICAL & ELECTRICAL CO LTD-A	16,100	972,440	0.15
ZHEJIANG SLING INTELLIGENT DRIVE GROUP CO LTD-A	12,600	1,152,018	0.18
ZHONGJI INNOLIGHT CO LTD-A	17,307	21,979,890	3.39
Total listed equity shares		<u>242,242,073</u>	<u>37.40</u>

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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 (99.84%) (Continued)			
Derivative and related financial instruments (62.44%)			
Unlisted funded total return swaps (62.44%)			
AIER EYE HOSPITAL GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	291,113	2,404,593	0.37
ALL WINNER TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	44,880	1,770,965	0.27
ANKER INNOVATIONS TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	14,300	1,494,350	0.23
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO LTD- A (UNLISTED FUNDED TOTAL RETURN SWAPS)	24,650	2,259,666	0.35
BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	24,800	1,191,392	0.18
BEIJING ENLIGHT MEDIA CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	84,000	931,560	0.14
BEIJING SINNET TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	95,000	1,181,800	0.18
BEIJING ULTRAPOWER SOFTWARE CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	106,900	834,889	0.13
BLUEFOCUS INTELLIGENT COMMUNICATIONS GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	214,000	2,944,640	0.45
CENTRE TESTING INTERNATIONAL GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	94,200	1,305,612	0.20
CHAOZHOU THREE-CIRCLE GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	84,100	14,036,290	2.17
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	76,150	890,193	0.14
CNGR ADVANCED MATERIAL CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	24,400	1,067,500	0.16
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	70,000	27,510,700	4.25
CSPC INNOVATION PHARMACEUTICAL CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	20,500	558,215	0.09
EAST MONEY INFORMATION CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	825,000	16,813,500	2.60
EMPYREAN TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	13,600	1,624,112	0.25
EOPTOLINK TECHNOLOGY INC LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	83,888	50,920,016	7.87
EVE ENERGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	78,400	5,098,352	0.79
FUJIAN WANCHEN FOOD GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	5,000	867,050	0.13

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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 (99.84%) (Continued)			
Derivative and related financial instruments (62.44%) (Continued)			
Unlisted funded total return swaps (62.44%) (Continued)			
FULIN PRECISION CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	68,000	1,366,120	0.21
GAMBOL PET GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	5,000	202,950	0.03
GINLONG TECHNOLOGIES CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	13,000	1,174,550	0.18
HANGZHOU CHANG CHUAN TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	25,000	8,535,500	1.32
HANGZHOU TIGERMED CONSULTING CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	35,700	1,713,600	0.26
HEBEI CHANGSHAN BIOCHEMICAL PHARMACEUTICAL CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	45,000	1,053,900	0.16
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	19,880	4,791,080	0.74
HUALI INDUSTRIAL GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	13,000	386,750	0.06
HUBEI DINGLONG CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	45,900	4,864,023	0.75
HUBEI FEILIHUA QUARTZ GLASS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	27,500	3,677,575	0.57
HUNAN YUNENG NEW ENERGY BATTERY MATERIAL CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	31,800	2,412,666	0.37
IMEIK TECHNOLOGY DEVELOPMENT CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	7,940	692,368	0.11
INGENIC SEMICONDUCTOR CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	16,400	4,081,960	0.63
INTCO MEDICAL TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	28,000	1,096,760	0.17
ISOFTSTONE INFORMATION TECHNOLOGY GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	31,600	1,341,420	0.21
JIANGSU HOPERUN SOFTWARE CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	51,000	1,964,010	0.30
JIANGSU NATA OPTO-ELECTRONIC MATERIAL CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	39,600	3,668,940	0.57
JL MAG RARE-EARTH CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	47,000	1,449,950	0.22
KONFOONG MATERIALS INTERNATIONAL CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	14,000	5,160,400	0.80
KUNLUN TECH CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	51,800	2,090,648	0.32
LENS TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	130,800	7,018,728	1.08
LEPU MEDICAL TECHNOLOGY BEIJING CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	70,200	831,870	0.13

CSOP SZSE CHINEXT ETF* (*This is a synthetic ETF)
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

INVESTMENT PORTFOLIO (Unaudited) (Continued)

As at 30 June 2026

	Holdings	Fair value RMB	% of net Assets
Investments and derivative and related financial instruments (99.84%) (Continued)			
Derivative and related financial instruments (62.44%) (Continued)			
Unlisted funded total return swaps (62.44%) (Continued)			
MANGO EXCELLENT MEDIA CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	39,000	570,570	0.09
MAXSCEND MICROELECTRONICS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	23,700	2,597,046	0.40
PHARMARON BEIJING CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	66,000	1,909,380	0.29
QINGDAO TGOOD ELECTRIC CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	47,000	1,778,010	0.27
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	48,900	4,062,123	0.63
RUIJIE NETWORKS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	8,400	675,780	0.11
SANGFOR TECHNOLOGIES INC-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	14,300	1,375,660	0.21
SG MICRO CORP-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	23,000	3,300,040	0.51
SHANDONG SINOCERA FUNCTIONAL MATERIAL CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	45,300	4,674,054	0.72
SHANGHAI HUACE NAVIGATION TECHNOLOGY LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	30,900	877,560	0.14
SHARETRONIC DATA TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	19,460	6,614,454	1.02
SHENZHEN CAPCHEM TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	32,000	2,971,200	0.46
SHENZHEN EVERWIN PRECISION TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	60,200	1,681,988	0.26
SHENZHEN HAN'S CNC TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	4,300	1,550,795	0.24
SHENZHEN INOVANCE TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	116,000	7,694,280	1.19
SHENZHEN LONGSYS ELECTRONICS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	11,000	7,741,800	1.20
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	35,600	4,835,548	0.75
SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGINEERING CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	22,000	924,000	0.14
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	15,400	1,087,240	0.17
SHENZHEN SUNWAY COMMUNICATION CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	53,300	6,356,025	0.98
SIASUN ROBOT & AUTOMATION CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	78,600	1,519,338	0.24

CSOP SZSE CHINEXT ETF* (*This is a synthetic ETF)
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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 (99.84%) (Continued)			
Derivative and related financial instruments (62.44%) (Continued)			
Unlisted funded total return swaps (62.44%) (Continued)			
SIGMASTAR TECHNOLOGY LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	12,000	1,544,520	0.24
SONGCHENG PERFORMANCE DEVELOPMENT CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	90,300	524,643	0.08
SUNGROW POWER SUPPLY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	88,240	14,031,925	2.17
SUNRESIN NEW MATERIALS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	13,200	776,820	0.12
SUNWODA ELECTRONIC CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	90,200	1,712,898	0.26
SUZHOU KEMATEK INC-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	9,500	1,710,665	0.26
SUZHOU MAXWELL TECHNOLOGIES CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	9,000	2,542,140	0.39
SUZHOU TFC OPTICAL COMMUNICATION CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	39,788	12,043,032	1.86
THUNDER SOFTWARE TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	23,300	1,439,707	0.22
VICTORY GIANT TECHNOLOGY HUIZHOU CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	40,800	14,134,344	2.18
WANGSU SCIENCE & TECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	111,100	1,445,411	0.22
WEIHAI GUANGWEI COMPOSITES CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	35,580	1,019,367	0.16
WENS FOODSTUFF GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	354,800	4,371,136	0.67
WINNER MEDICAL CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	12,500	349,875	0.05
WINNING HEALTH TECHNOLOGY GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	124,000	834,520	0.13
WUHAN JINGCE ELECTRONIC GROUP CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	9,700	3,080,720	0.48
WUXI LEAD INTELLIGENT EQUIPMENT CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	61,800	2,516,496	0.39
YANGZHOU YANGJIE ELECTRONIC TECHNOLOGY CO LTD- A (UNLISTED FUNDED TOTAL RETURN SWAPS)	20,600	3,238,938	0.50
YEALINK NETWORK TECHNOLOGY CORP LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	32,000	1,082,240	0.17
YIHAI KERRY ARAWANA HOLDINGS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	38,100	886,206	0.14
YILI CHUANNING BIOTECHNOLOGY CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	32,400	257,256	0.04

CSOP SZSE CHINEXT ETF* (*This is a synthetic ETF)
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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 (99.84%) (Continued)			
Derivative and related financial instruments (62.44%) (Continued)			
Unlisted funded total return swaps (62.44%) (Continued)			
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	8,100	493,857	0.08
ZHEJIANG JINGSHENG MECHANICAL & ELECTRICAL CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	35,700	2,156,280	0.33
ZHONGJI INNOLIGHT CO LTD-A (UNLISTED FUNDED TOTAL RETURN SWAPS)	56,800	72,136,000	11.14
Total unlisted funded total return swaps		<u>404,407,050</u>	<u>62.44</u>
Total investments and derivative and related financial instruments		646,649,123	99.84
Other net assets		1,052,002	0.16
Net assets attributable to unitholders at 30 June 2026		<u>647,701,125</u>	<u>100.00</u>
Total investments and derivative and related financial instruments, at cost		<u>427,950,674</u>	

CSOP SZSE CHINEXT ETF* (*This is a synthetic ETF)
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the period ended 30 June 2026

	% of net asset value 30 June 2026	% of net asset value 31 December 2025
Listed equities and unlisted funded total return swap* – by industry		
Communications	1.87	2.94
Consumer Discretionary	15.43	20.56
Consumer Staples	1.33	2.90
Energy	3.95	6.76
Financials	5.20	8.58
Health Care	3.66	8.40
Industrials	8.62	6.44
Materials	6.43	3.95
Technology	53.35	39.30
Total investments and derivative and related financial instruments	99.84	99.83
Other net assets	0.16	0.17
Total net assets	100.00	100.00

*The data of unlisted funded total returns swaps represents their underlying asset.

CSOP SZSE CHINEXT ETF* (*This is a synthetic ETF)
(A SUB-FUND OF CSOP ETF SERIES* (*This includes synthetic ETFs))

DETAILS IN RESPECT OF FINANCIAL DERIVATIVE INSTRUMENTS (Unaudited)

As at 30 June 2026

As at 30 June 2026, the Sub-Fund held unlisted funded total return swaps as shown details in investment portfolio. The counterparty of the swaps were Goldman Sachs International, London, Huatai Capital Investment Limited, JP Morgan Securities PLC, London and Morgan Stanley & Co. International Plc, London.

CSOP SZSE CHINEXT ETF* (*This is a synthetic 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 covered by collateral	Value of the collateral* RMB
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	03 September 2026	USD	0.68%	4,398,012
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	30 September 2026	USD	0.72%	4,645,334
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	10 December 2026	USD	0.50%	3,195,425
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	15 February 2027	USD	16.24%	105,211,362
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	31 August 2027	USD	2.08%	13,451,014
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	15 August 2028	USD	1.27%	8,214,587
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	15 October 2028	USD	2.58%	16,719,054
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	28 February 2029	USD	0.60%	3,869,137
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	28 February 2031	USD	0.58%	3,752,484
GOLDMAN SACHS INTERNATIONAL, LONDON	Government bond	30 April 2031	USD	5.87%	37,994,858
HUATAI CAPITAL INVESTMENT LIMITED	Cash collateral	N/A	CNH	0.44%	2,876,922
HUATAI CAPITAL INVESTMENT LIMITED	Cash collateral	N/A	CNH	0.06%	372,720
JP MORGAN SECURITIES PLC, LONDON	Government bond	01 November 2027	USD	0.40%	2,612,786
JP MORGAN SECURITIES PLC, LONDON	Government bond	20 March 2028	USD	7.28%	47,175,236
JP MORGAN SECURITIES PLC, LONDON	Government bond	30 April 2029	USD	0.81%	5,250,321
MORGAN STANLEY & CO. INTERNATIONAL PLC, LONDON	Government bond	01 September 2026	USD	17.03%	110,308,871
MORGAN STANLEY & CO. INTERNATIONAL PLC, LONDON	Government bond	20 June 2029	USD	0.04%	272,138
MORGAN STANLEY & CO. INTERNATIONAL PLC, LONDON	Government bond	20 March 2030	USD	0.19%	1,227,575

CSOP SZSE CHINEXT ETF* (*This is a synthetic ETF)
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HOLDINGS OF COLLATERAL (Unaudited)(Continued)

As at 30 June 2026

Collateral provider	Nature of the collateral	Maturity tenor	Currency denomination	% of net asset value covered by collateral	Value of the collateral* RMB
MORGAN STANLEY & CO. INTERNATIONAL PLC, LONDON	Government bond	20 December 2030	USD	0.42%	2,721,628
MORGAN STANLEY & CO. INTERNATIONAL PLC, LONDON	Government bond	20 September 2031	USD	2.37%	15,357,858
MORGAN STANLEY & CO. INTERNATIONAL PLC, LONDON	Government bond	20 March 2037	USD	0.11%	730,044
				<u>60.27%</u>	<u>390,357,366</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 %
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Custodians of collateral securities

Pooled accounts

The Hongkong and Shanghai Banking Corporation Limited, Hong Kong	<u>390,357,366</u>	<u>100%</u>
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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-559,403* for the period ended 30 June 2026 (for the period ended 30 June 2025: RMB-461,868*).

* 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 SZSE CHINEXT ETF* (*This is a synthetic ETF)
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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	647,701,125	15.2043
31 December 2025	440,683,417	11.2133
31 December 2024	300,892,376	7.4849

Highest and lowest net asset value per unit

	Highest net asset value per unit <i>RMB</i>	Lowest net asset value per unit <i>RMB</i>
Financial period/year ended		
30 June 2026	15.3078	11.0622
31 December 2025	11.4380	6.3078
31 December 2024	8.9239	5.3522
31 December 2023	9.1479	6.3073
31 December 2022	11.4521	7.5684
31 December 2021	12.5848	9.3153
31 December 2020	10.5064	6.3972
31 December 2019	6.4341	4.3661
31 December 2018	6.7968	4.3472
31 December 2017	7.4020	6.1254

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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 ChiNext 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 Underlying 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 were 3 (31 December 2025: one) constituent securities that individually accounted for more than 10% of the net asset value of the Sub-Fund and their respective weightings of Underlying Index as at 30 June 2026. The following table shows the constituent securities 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:

	Weighting in Index (%)	% of net asset value
As at 30 June 2026		
ZHONGJI INNOLIGHT CO LTD-A.	14.55	14.53
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD-A	13.57	13.55
EOPTOLINK TECHNOLOGY INC LTD-A	10.00	10.00
As at 31 December 2025		
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD-A	17.93	17.91

During the period ended 30 June 2026, the Underlying Index increased by 35.58% (31 December 2025: increased by 49.57%) while the net asset value per unit of the Sub-Fund increased by 35.59% (31 December 2025: increased by 49.81%).

CSOP SZSE CHINEXT ETF* (*This is a synthetic ETF)
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MANAGEMENT AND ADMINISTRATION

Manager and QFI Holder

CSOP Asset Management Limited
Suite 2801 - 2803, Two Exchange Square
8 Connaught Place
Central
Hong Kong

Trustee and Registrar

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

Custodian

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

PRC Custodian

HSBC Bank (China) Company Limited
33rd Floor, HSBC Building
Shanghai ifc, 8 Century Avenue
Pudong, Shanghai, China 200120

Service Agent

HK Conversion Agency Services Limited
8th Floor, Two Exchange Square
8 Connaught Place
Central, Hong Kong

Directors of the Manager

Chen Ding
Huachen Zhang
Li Chen
Qin Wang
Xiaosong Yang
Yi Zhou
Zhongping Cai

Legal Adviser to the Manager

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

Auditor

PricewaterhouseCoopers
Certified Public Accountants
Registered Public Interest Entity Auditor
22/F, Prince's Building
Central
Hong Kong



www.csopasset.com

Telephone: (852) 3406 5688

2801-2803, Two Exchange Square, 8 Connaught Place, Central, Hong Kong