



嘉實國際資產管理
Harvest Global Investments

HARVEST FUNDS (HONG KONG) ETF
(AN UMBRELLA UNIT TRUST ESTABLISHED IN HONG KONG)

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

SEMI-ANNUAL REPORT

1ST JANUARY 2017 TO 30TH JUNE 2017

www.harvestglobal.com.hk



**HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)**

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HARVEST CSI SMALLCAP 500 INDEX ETF
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REPORT OF THE MANAGER TO THE UNITHOLDERS

Fund Performance

A summary of the performance of the Sub-Fund¹ is given below (as at 30 June 2017):

Harvest CSI Smallcap 500 Index ETF

	1H-2017 (without dividend reinvested)
CSI 500 Index ²	-2.00%
Harvest CSI 500 Index ETF NAV-to-NAV ³ (RMB Counter)	-1.94%
Harvest CSI 500 Index ETF Market-to-Market ⁴ (RMB Counter)	-11.96%
Harvest CSI 500 Index ETF NAV-to-NAV ³ (HKD Counter)	1.57%
Harvest CSI 500 Index ETF Market-to-Market ⁴ (HKD Counter)	-6.61%

Source: Harvest Global Investments Limited, Bloomberg.

¹ Past performance figures shown are not indicative of the future performance of the Sub-Fund.

² Price Index in RMB. An investor cannot invest directly in an index and the index performance returns do not reflect management fees, transaction costs or other expenses, which would reduce performance returns.

³ Unit's NAV in RMB or HKD. Units in the Sub-Fund are issued and redeemed at NAV and the Sub-Fund's returns have been calculated from NAV.

⁴ Market closing price in RMB or HKD. Market returns are calculated using historical market closing prices of the Sub-Fund, and do not represent the returns you would receive if you trade units at other times.

**HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)**

REPORT OF THE MANAGER TO THE UNITHOLDERS (continued)

Market overview

For the first half year of 2017, the external economic environment for China has significantly improved with developed and emerging economies recovered at the same time. Internally, both supply-side reform and new-economy sectors growth are on track. Government tends to further control financial risks with appropriate measures like financial deleveraging, which will lead to a healthier environment for financial markets in the long term.

For the economy, it boomed by 6.9 percent year-on-year in the first quarter of 2017, beating market expectation and was the strongest expansion since the third quarter of 2015. It was supported by faster rises in industrial output, retail sales and fixed-asset investment while fiscal spending surged. On the downside, Moody's downgraded China's credit rating on 24 May, citing risks stemming from rising debt in a context of slowing potential growth. On the upside, data from the external sector showed healthy global demand and still resilient dynamics at home. MSCI's decision to include A shares to its emerging market index in June is a big boost of sentiment to China A-share market both for domestic investors and overseas investors. Asset allocation needs for overseas investors to China A shares will increase following the announcement and the fundamental features of the market might change due to more expected institutional participation in it.

China A-share market has generally moved up for the first half of the year in a volatile way with Shanghai Composite Price Index rising 2.86% and Shenzhen Component Index rising 3.46%. Blue chips like brewery names soared - CSI 300 Index gained by 10.78%, while the performance for small cap and Chinext stocks lacked luster - CSI 500 Index retreated by 2.00% and Chinext Composite Index lost 7.34%.

Sector-wise, for large cap names, consumer staples and discretionary rose up the most, medicines, utility, telecommunication and materials also relatively outperformed, while industrial underperformed. For small cap names, telecommunication stocks were the best performers while utility performed the worst.

Looking at the second half of the year, uncertainty for global economy is still high. Federal Reserve may start to shrink its balance sheet as early as later this year, which will bring about big impact to global financial markets. Monetary policy of the European Central Bank will become more prudent and normalized too. Domestically, acceleration of IPOs and stricter regulations to the financial markets will also put pressure on the stock markets. Nonetheless, we expect China A-share market to continue to perform in the second half of the year due to the reasons that China's macro economy is better than expected, corporate profits will possibly grow at double-digit rate this year, and overseas asset allocation to the market is still low. Specific sectors like food and drinks, medicines, information technology, home appliances, travelling, entertainment, industrial automation, and new energy vehicles might be the most eye-catching to investors.

Harvest Global Investments Limited
4 August 2017

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF FINANCIAL POSITION (UNAUDITED)

As at 30 June 2017

	30 June 2017	31 December 2016 (Audited)
	<i>RMB</i>	<i>RMB</i>
ASSETS		
NON-CURRENT ASSETS		
Deposit reserve	56,000	56,000
	-----	-----
CURRENT ASSETS		
Investments	2,413,472	2,229,902
Interest receivable	23	25
Management fee rebate receivable	150,964	225,747
Cash and cash equivalents	126,621	73,785
	-----	-----
Total assets	2,747,080	2,585,459
	-----	-----
LIABILITIES		
CURRENT LIABILITIES		
Amounts due to participating dealers	2,500	55,618
Trustee and registrar fees payable	202	221
Other accounts payable	512,809	370,103
	-----	-----
Total liabilities	515,511	425,942
	-----	-----
EQUITY		
Net assets attributable to unitholders	2,231,569	2,159,517
	=====	=====
Number of units in issue	500,000	500,000
	=====	=====
Net assets attributable to unitholders per unit	4.46	4.32
	=====	=====

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF COMPREHENSIVE INCOME (UNAUDITED)

For the period from 1 January 2017 to 30 June 2017

	30 June 2017 <i>RMB</i>	30 June 2016 <i>RMB</i>
INCOME		
Dividend income	14,230	44,623
Interest income	498	826
Management fee rabate	474,295	157,613
Net loss on investments	(48,693)	(2,021,147)
Net foreign exchange gain/(loss)	4	(63)
Other income	-	741,747
	<hr/>	<hr/>
Total net income/(loss)	440,334	(1,076,401)
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EXPENSES		
Trustee and registrar fees	(1,268)	(4,056)
Transaction costs on investments	(507)	(7,121)
Broker commission	(805)	(9,621)
Audit fee	(162,939)	(105,122)
Safe custody and bank charges	(157)	(278)
Legal and professional fees	(29,422)	-
Other operating expenses	(171,677)	(303,498)
	<hr/>	<hr/>
Total operating expenses	(366,775)	(429,696)
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Operating income/(loss)	73,559	(1,506,097)
TAXATION		
- Taxation	(1,507)	(5,105)
	<hr/>	<hr/>
Total comprehensive income/(loss) for the period	72,052	(1,511,202)
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HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

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

For the period from 1 January 2017 to 30 June 2017

	30 June 2017 <i>RMB</i>	30 June 2016 <i>RMB</i>
Net assets attributable to unitholders at the beginning of the period	2,159,517	5,825,697
Proceeds from subscription of units	-	5,120,000
Payments on redemption of units	-	(2,380,000)
	<hr/>	<hr/>
Net increase from unit transactions	-	2,740,000
Total comprehensive income/(loss) for the period	72,052	(1,511,202)
	<hr/>	<hr/>
Net assets attributable to unitholders at the end of the period	2,231,569	7,054,495
	<hr/> <hr/>	<hr/> <hr/>
Number of units in issue at the beginning of the period	500,000	1,000,000
Units issued	-	1,000,000
Units redeemed	-	(500,000)
	<hr/>	<hr/>
Number of units in issue at the end of the period	500,000	1,500,000
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HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF CASH FLOWS (UNAUDITED)

For the period from 1 January 2017 to 30 June 2017

	30 June 2017 <i>RMB</i>	30 June 2016 <i>RMB</i>
OPERATING ACTIVITIES		
Payment for purchase of investments	(657,480)	(6,445,700)
Proceeds from sale of investments	425,217	6,007,284
Dividend received	14,230	44,623
Interest received	500	829
Management fee refund	549,078	925
Trustee and registrar fees paid	(1,287)	(4,219)
Transaction costs paid	(507)	(7,121)
Broker commission paid	(805)	(9,621)
Taxation paid	(1,507)	(5,105)
Other expenses paid	(53,118)	(2,481,261)
Other operating expenses paid	(221,485)	(445,367)
	<hr/>	<hr/>
Net cash generated from/(used in) operating activities	52,836	(3,344,733)
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FINANCING ACTIVITIES		
Proceeds from subscription of units	-	5,120,000
Payments on redemption of units	-	(2,380,000)
	<hr/>	<hr/>
Net cash generated from financing activities	-	2,740,000
	<hr style="border-top: 1px dashed black;"/>	<hr style="border-top: 1px dashed black;"/>
Increase/(decrease) in cash and cash equivalents	52,836	(604,733)
	<hr/>	<hr/>
Cash and cash equivalents at the beginning of the period	73,785	671,760
	<hr/>	<hr/>
Cash and cash equivalents at the end of the period	126,621	67,027
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Analysis of balances of cash and cash equivalents		
Bank balances	126,621	67,027
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HARVEST CSI SMALLCAP 500 INDEX ETF
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INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities			
CHINA (100%)			
ACCELINK TECHNOLOGIES CO LTD A SHR ORD CNY1	200	4,444	0.20%
ADDSINO CO LTD A SHRS ORD CNY1	600	6,270	0.28%
ADVANCED TECHNOLOGY & MATERIALS CO LTD A SHR ORD CNY1	300	2,619	0.12%
AN HUI WENERGY CO LTD A SHS ORD CNY1	660	3,848	0.17%
ANGEL YEAST CO LTD CL A ORD CNY1	300	7,761	0.35%
ANHUI GUJING DISTILLERY CO LTD A SHR ORD CNY1	100	5,095	0.23%
ANHUI HENGYUAN COAL INDUSTRY AND ELECTRIC POWER CO LTD ORD CNY1 CC	300	2,439	0.11%
ANHUI JIANGHUAI AUTOMOBILE GROUP CO LTD A SHS ORD CNY1	600	6,330	0.28%
ANHUI KOUZI DISTILLERY CO LTD A SHRS ORD NPV	200	7,758	0.35%
ANHUI YINGJIA DISTILLERY CO LTD A SHS ORD NPV	200	3,806	0.17%
AVIC AVIATION HIGH-TECHNOLOGY CO LTD SHS A	300	2,907	0.13%
AVIC ELECTROMECHANICAL SYSTEMS CO LTD A SHR ORD CNY1	600	6,198	0.28%
AVIC HEAVY MACHINERY CO LTD A SHR ORD CNY1	300	4,134	0.19%
AVIC JONHON OPTRONIC TECHNOLOGY CO LTD A SHRS ORD CNY1	260	8,109	0.36%
BEFAR GROUP CO LTD A SHS ORD CNY1	600	4,170	0.19%
BEIJANG LANXUM TECHNOLOGY A SHS A ORD CNY1	200	2,590	0.12%
BEIJING HUALUBAINA FILM & TV CO LTD A SHR ORD CNY1	200	4,004	0.18%
BEIJING HUAYE REALESTATE CO LTD CL A ORD CNY1	600	5,436	0.24%
BEIJING LIER HIGH TEMPERATURE MATERIALS CO LTD A SHS ORD CNY1	300	1,779	0.08%
BEIJING NEW BUILDING MATERIALS PUB LIMITED A SHS ORD CNY1	600	9,504	0.43%
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECHNOLOGY CO LTD ORD CNY1	320	4,298	0.19%
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD A SHS ORD NPV	300	11,130	0.50%
BEIJING PHILISENSE TECHNOLOGY CO LTD A SHS ORD CNY1	500	4,590	0.21%
BEIJING SHOUHANG RESOURCES A SHRS ORD CNY1	630	4,536	0.20%
BEIJING SHUNXIN AGRICULTURE CO LTD A SHR ORD CNY1	300	6,003	0.27%
BEIJING SINNET TECHNOLOGY- A SHRS ORD RMB1	500	6,780	0.30%
BEIJING SL PHARMACEUTICAL CO LTD A ORD CNY1	300	8,745	0.39%
BEIJING SPC ENVIRONMENTAL PROTECTION TECH CO LTD A SHS ORD CNY1	400	7,528	0.34%
BEIJING TEAMSUN TECHNOLOGY CO LTD A SHR ORD CNY1	500	4,430	0.20%
BEIJING TIAN TAN BIOLOGICAL PRODUCTS CORP LTD A SHR CNY1	260	10,091	0.45%
BEIJING ULTRAPOWER SOFTWARE A ORD CNY1	800	6,672	0.30%
BEIJING URBAN CONSTR INV & DEV CO LTD A SHS ORD CNY1	500	7,270	0.33%
BEIJING WATER BUSINESS DOCTOR CO LTD A SHR ORD CNY1	400	7,360	0.33%
BEIJING WATERTEK INFORMATION TECHNOLOGY CO LTD A SHRS ORD NPV	400	7,296	0.33%
BEIJING YANJING BREWERY CO A SHR ORD CNY1	900	6,048	0.27%
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD A SHS ORD CNY1	500	7,390	0.33%
BEIQI FOTON MOTOR CO LTD A SHR ORD CNY1	3000	8,520	0.38%

HARVEST CSI SMALLCAP 500 INDEX ETF
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
BENGANG STEEL PLATES CO LTD A SHR ORD CNY1	200	1,046	0.05%
BESTTONE HOLDINGS CO LTD CL A ORD CNY1	200	3,380	0.15%
BETTER LIFE COMMERCIAL CHAIN SHARE CO LTD A SHS ORD CNY1	160	1,982	0.09%
BLUEDON INFORMAION SAFE TECHNOLOGY CO LTD A SHS ORD NPV	300	3,285	0.15%
BLUEFOCUS COMMUNICATION GROUP CO LTD A SHR ORD CNY1	800	6,256	0.28%
BRIGHT DAIRY & FOOD CO LTD CL A ORD CNY1	400	5,100	0.23%
BRIGHT OCEANS INTER-TELECOM CORP A SHS ORD CNY1	300	3,282	0.15%
CAMEL GROUP COMPUTER LIMITED A SHRS ORD CNY1	300	4,248	0.19%
CECEP WIND POWER CORPORATION ORD CNY1	600	2,208	0.10%
CEFC ANHUI INTERNATIONAL HOLDINGS CO LTD A SHRS ORD CNY1	500	3,425	0.15%
CHANGCHUN HIGH & NEW TECHNOLOGY INDUSTRIES (GROUP) INC A SHS ORD CNY1	100	12,911	0.58%
CHANGJIANG & JINGGONG BUILDING A SHRS ORD CNY1	800	3,864	0.17%
CHANGJIANG PUBLISHING & MEDIA A SHRS ORD CNY1	300	2,241	0.10%
CHANGYUAN GROUP LTD A SHR ORD CNY1	800	10,872	0.49%
CHANGZHENG ENGINEERING CO A SHRS ORD CNY1	100	2,520	0.11%
CHENGDU B-RAY MEDIA CO LTD A SHR ORD CNY1	400	2,612	0.12%
CHENGDU HUAZE COBALT & NICKEL MATERIALS CO LTD A SHRS ORD CNY1	800	10,000	0.45%
CHENGDU XINGRONG ENVIRONMENT CO LTD A CNY1	1200	6,744	0.30%
CHINA AEROSPACE TIMES ELECTRONICS CO LTD ORD CNY1 CC	1000	8,790	0.39%
CHINA ANIMAL HUSBANDRY INDUSTRY CO LTD A SHR ORD CNY1	100	1,939	0.09%
CHINA CAMC ENGINEERING CO LTD A SHR ORD CNY1	264	5,473	0.25%
CHINA CYTS TOURS HOLDING CO LTD CL A ORD CNY1	400	8,424	0.38%
CHINA GREATWALL TECHNOLOGY GROUP CO LTD A SHS ORD CNY1 (FORMERLY KNOWN AS CHINA GREATWALL COMPUTER SHENZHEN CO LTD A SHR ORD CNY1)	1137	10,244	0.46%
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO LTD A SHR ORD CNY1	500	9,015	0.40%
CHINA JUSHI CO LTD A SHRS ORD CNY1 CC	1124	12,342	0.55%
CHINA MEHECO CO LTD A SHRS ORD CNY1	300	7,785	0.35%
CHINA NATIONAL ACCORD MEDICINES CORP LTD A SHS ORD CNY1	100	8,090	0.36%
CHINA NATIONAL MEDICINES CORP LTD A SHR ORD CNY1	200	7,248	0.32%
CHINA NATIONAL SOFTWARE & SERVICE A SHRS ORD CNY1	200	3,832	0.17%
CHINA NONFERROUS METAL INDUSTRY'S FOREIGN ENGINEERING AND CONSTRUCTION CO LTD A SHR ORD CNY1	600	4,206	0.19%
CHINA RAILWAY HI-TECH INDUSTRY CO LTD A SHS ORD CNY1 (FORMERLY KNOWN AS CHINA RAILWAY ERJU CO LTD A SHS ORD CNY1)	600	8,574	0.38%
CHINA RAILWAY TIELONG CONTAINER LOGISTICS CO LTD A SHS ORD CNY1	500	4,480	0.20%
CHINA RESOURCES DOUBLE CRANE PHARMACEUTICAL CO LTD A SHR ORD CNY1	200	5,486	0.25%
CHINA RESOURCES SANJIU MEDICAL AND PHARMACEUTICAL CO LTD A SHR ORD CNY1	200	6,350	0.28%
CHINA SPORTS INDUSTRY GROUP CO LTD A SHR ORD CNY1	400	6,840	0.31%

RESTRICTED

HARVEST CSI SMALLCAP 500 INDEX ETF
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
CHINA WAFER LEVEL CSP CO LTD A SHRS ORD CNY1 CC	100	2,799	0.13%
CHONGQING DEPARTMENT STORE CO LTD A SHR ORD CNY1	100	2,684	0.12%
CHONGQING DIMA INDUSTRY ORD CNY1	900	4,959	0.22%
CHONGQING GAS GROUP CORP L ORD CNY1	100	943	0.04%
CHONGQING ZHIFEI BIOLOGICAL PRODUCT CO LTD A SHRS ORD CNY1	300	5,733	0.26%
CHONGQING ZONGSHEN POWER MACHINERY CO LTD A SHR ORD CNY1	400	3,028	0.14%
CHUYING AGRO-PASTORAL CO LTD SHS A ORD CNY1	900	3,987	0.18%
CINDA TIANQIAO REAL ESTATE CO LTD A SHS ORD CNY1	400	2,304	0.10%
CITIC OFFSHORE HELICOPTER ORD CNY1	300	3,378	0.15%
COFCO BIOCHEMICAL CO LTD A SHR ORD CNY1	600	6,468	0.29%
COFCO PROPERTY (GROUP) CO LTD A SHR ORD CNY1	700	5,271	0.24%
COSCO SHIPPING ENERGY TRANSPORTATIO N CO LTD A SHRS ORD CNY1	700	4,641	0.21%
COSCO SHIPPING SPECIALIZED CARRIERS CO LTD A SHS ORD CNY1	400	2,488	0.11%
CPT TECHNOLOGY GROUP CO LTD A SHRS ORD CNY1	300	1,743	0.08%
CSG HOLDING CO LTD A SHR ORD CNY1	500	4,665	0.21%
DA AN GENE CO LTD A ORD CNY1	300	6,537	0.29%
DALIAN PORT PDA CO LTD A SHS ORD CNY1	1920	5,683	0.25%
DALIAN ZEUS ENTERTAINMENT GROUP CO LTD A SHS ORD CNY1	280	6,020	0.27%
DASHANG GROUP CO LTD A SHR ORD CNY1	100	3,897	0.17%
DATANG TELECOM TECHNOLOGY CO LTD A SHR ORD CNY1	400	5,108	0.23%
DATONG COAL INDUSTRY CO LTD A SHS ORD CNY1	300	1,575	0.07%
DAWNING INFORMATION INDUSTRY CO LTD ORD CNY1	200	5,628	0.25%
DAZHONG TRANSPORTATION GROUP CO LTD A SHR ORD CNY1	600	3,312	0.15%
DELUXE FAMILY CO LTD A ORD CNY1	800	5,528	0.25%
DO-FLUORIDE CHEMICALS CO LTD A SHR ORD CNY1	300	6,597	0.30%
DONGFENG AUTOMOBILE CO LTD A SHS ORD CNY1	500	2,925	0.13%
DONGJIANG ENVIRONMENTAL CO LTD A SHR ORD NPV	250	4,222	0.19%
EAST GROUP CO LTD A SHRS ORD CNY1	400	3,628	0.16%
EASTERN COMMUNICATIONS CO LTD ORD CNY1 CC	300	2,034	0.09%
EASTERN GOLD JADE CO LTD A SHRS ORD CNY1	300	3,243	0.15%
EASTERN PIONEER DRIVING SCHOOL CO A SHARES ORD NPV	100	3,759	0.17%
EGING PHOTOVOLTAIC TECHNOLOGY CO LTD A SHR ORD CNY1 CC	600	2,988	0.13%
ELEC-TECH INTERNATIONAL CO LTD A SHR ORD CNY1	700	3,339	0.15%
ELION CLEAN ENERGY CO LTD A SHRS ORD CNY1	500	3,915	0.18%
FANGDA CARBON NEW MATERIAL CO LTD A SHS ORD CNY1	600	8,532	0.38%
FAR EAST SMARTER ENERGY CO LTD A SHS ORD CNY1	500	3,365	0.15%
FEILO ACOUSTICS CO LTD SHS A OR CNY1	400	3,388	0.15%
FOCUS TECHNOLOGY CO LTD ORD CNY1	100	2,494	0.11%
FOSHAN ELECTRICAL & LIGHT CO LTD SHS A ORD CNY1	400	3,644	0.16%

HARVEST CSI SMALLCAP 500 INDEX ETF
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
FUJIAN LONGKING CO LTD ORD CNY1 CC	500	7,765	0.35%
FUJIAN NEWLAND COMPUTER CO LTD A SHS ORD CNY1	400	9,076	0.41%
FUJIAN STAR NET COMMUNICATION CO LTD ORD A SHRS CNY1	200	3,870	0.17%
FUJIAN ZHONGFU INDUSTRIES COMPANY LIMITED A SHRS ORD CNY1	600	3,312	0.15%
GALAXY BIOMEDICAL INVESTMENT CO LTD A SHS ORD CNY1	400	5,400	0.24%
GANSU GANGTAI HD GROUP CO A SHRS ORD CNY1	300	3,864	0.17%
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD A SHRS ORD CNY1	700	2,499	0.11%
GANSU JIU STEEL GROUP HONGXING IRON & STEEL CO LTD A SHS ORD CNY1	1700	4,845	0.22%
GANSU QILIANSHAN CEMENT GROUP CO LTD A SHR ORD CNY1	400	3,132	0.14%
GANSU YASHENG INDUSTRIAL (GROUP) CO LTD A SHR ORD CNY1	800	3,448	0.15%
GCI SCIENCE & TECHNOLOGY CO LTD A SHRS ORD CNY1	200	4,560	0.20%
GEM CO LTD A SHS ORD CNY1	1690	10,224	0.46%
GEM YEAR INDUSTRIAL CO LTD A SHRS ORD CNY1	300	2,595	0.12%
GEO-JADE PETROLEUM CORP CO LTD A SHRS ORD CNY1	700	4,242	0.19%
GLOBAL TOP E-COMMERCE CO LTD A SHRS ORD CNY1	300	6,375	0.29%
GLODON CO LTD A SHS ORD CNY1	400	7,520	0.34%
GREATTOWN HOLDINGS LTD A SHARES ORD CNY1	600	4,602	0.21%
GUANGDONG ADVERTISING GROUP CO LTD A SHRS ORD CNY1	800	6,424	0.29%
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO LTD A SHS ORD CNY1	900	5,382	0.24%
GUANGDONG BY-HEALTH BIOTECHNOLOGY CO LTD A SHS ORD CNY1	500	6,870	0.31%
GUANGDONG CHJ INDUSTRY CO LTD A SHRS ORD CNY1	300	3,261	0.15%
GUANGDONG DONGYANGGUANG ALUMINIUM CO LTD A SHS ORD CNY1	1100	8,019	0.36%
GUANGDONG ELLINGTON ELECTRONICS TECHNOLOGY CO LTD A SHRS ORD CNY1	200	2,830	0.13%
GUANGDONG FENGHUA ADVANCED TECHNOLOGY (HOLDING) CO LTD A CNY1	400	3,404	0.15%
GUANGDONG GOLDEN DRAGON DEVELOPMEN INC A SHS ORD CNY1	200	3,274	0.15%
GUANGDONG HAID GROUP CO LTD A SHR ORD CNY1	400	7,308	0.33%
GUANGDONG HUASHENG ELECTRICAL APPLIANCES CO LTD A SHS ORD CNY1	160	2,544	0.11%
GUANGDONG SHENGYI SCIENCE TECHNOLOGY CO LTD A SHS ORD CNY1	500	6,170	0.28%
GUANGDONG TAPAI GROUP CO LTD A SHR ORD CNY1	200	2,434	0.11%
GUANGDONG ZHONGSHENG PHARMACEUTICAL A SHRS ORD CNY 1	300	3,726	0.17%
GUANGXI LIUGONG MACHINERY CO LTD A SHR ORD CNY1	500	4,320	0.19%
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORP LTD A SHRS NPV	200	1,614	0.07%
GUANGZHOU DEVELOPMENT INDUSTRY (HOLDINGS) CO LTD A SHR ORD CNY1	500	3,955	0.18%
GUANGZHOU GUANGRI STOCK CO LTD A SHS ORD CNY1	300	3,552	0.16%

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
GUANGZHOU TINCI MATERIALS TECHNOLOGY CO LTD A SHS ORD CNY1	100	4,117	0.18%
GUIZHOU BROADCASTING & TV INFORMATION NETWORK CO LTD A SHRS ORD CNY 1	200	2,394	0.11%
GUIZHOU PANJIANG REFINED COAL CO LTD A SHR ORD CNY1	400	2,932	0.13%
GUIZHOU SPACE APPLIANCE CO A SHRS ORD CNY1	200	4,990	0.22%
GUIZHOU XINBANG PHARMACEUTICAL CO LTD A SHR ORD CNY1	500	4,355	0.20%
GUIZHOU YIBAI PHARMACEUTICAL CO LTD A SHS ORD CNY1	400	6,104	0.27%
GUOMAI TECHNOLOGIES INC SHA A ORD CNY1	300	2,640	0.12%
HAIMA INV GR CO LTD ORD CNY1 A SHR	700	3,619	0.16%
HAINAN HAIYAO CO LTD A SHS ORD CNY1	400	5,304	0.24%
HAINING CHINA LEATHER MARKET CO LTD A SHRS ORD CNY1	300	2,496	0.11%
HANG ZHOU GREAT STAR INDUSTRIAL CO LTD A SHARE ORD CNY1	300	4,674	0.21%
HANGZHOU BINJIANG REAL ESTATE GROUP CO LTD A ORD CNY1	1000	6,920	0.31%
HANGZHOU IRON & STEEL CO A SHS ORD CNY1	200	1,372	0.06%
HANGZHOU SHUNWANG TECHNOLOGY CO LTD A SHS ORD CNY1	300	8,070	0.36%
HANGZHOU SILAN MICROELECTRONICS CO LTD A SHR ORD CNY1	400	2,428	0.11%
HARBIN GLORIA PHARMACEUTICALS CO LTD A SHRS ORD CNY1	600	4,368	0.20%
HARBIN PHARMACEUTICAL GROUP CO LTD A SHS ORD CNY1	1080	6,275	0.28%
HEBEI CHENGDE LOLO CO LTD A SHS ORD CNY1	425	4,241	0.19%
HEFEI DEPARTMENT STORE GROUP CO LTD A SHS ORD CNY1	300	2,475	0.11%
HEFEI MEIYA OPTOELECTRONIC A ORD NPV	200	3,836	0.17%
HEILONGJIANG INTERCHINA WATHER CO LTD A SHS ORD CNY1	900	4,545	0.20%
HEILONGJIANG ZBD PHARMACEUTICAL CO LTD A ORD CNY1	100	1,683	0.08%
HENAN PINGGAO ELECTRIC CO LTD A SHR ORD CNY1	300	4,122	0.18%
HENAN SENYUAN ELECTRIC CO LTD A SHS ORD CNY1	200	3,404	0.15%
HENGDIAN GROUP DMEGC MAGNETICS CO LTD A SHR ORD CNY1	600	4,500	0.20%
HENGTONG OPTIC-ELECTRIC CO LTD A SHRS ORD CNY1	500	14,025	0.63%
HENGYI PETROCHEMICAL CO LTD A SHR ORD CNY1	300	4,272	0.19%
HEXING ELECTRICAL CO LTD A SHRS ORD CNY1	100	4,389	0.20%
HOLITECH TECHNOLOGY CO LTD ORD CNY1	600	5,928	0.27%
HONGDA XINGYE CO LTD A SHRS ORD CNY1	564	4,416	0.20%
HUAFA INDUSTRIAL SHARE CO LTD A SHR ORD CNY1	900	7,515	0.34%
HUAGONG TECH CO LTD A SHS ORD CNY1	400	5,836	0.26%
HUAPONT LIFE SCIENCE CO LTD A SHRS ORD NPV	850	6,656	0.30%
HUAXIN CEMENT CO LTD A SHR ORD CNY1	300	2,859	0.13%
HUAYUAN PROPERTY CO LTD ORD CNY1 A SHARES	400	1,688	0.08%
HUBEI FUXING SCIENCE AND TECHNOLOGY CO LTD A SHR ORD CNY1	400	4,880	0.22%
HUBEI HONGCHENG GENERAL A ORD CNY1	100	3,803	0.17%
HUBEI XINGFA CHEMICALS GROUP CO LTD A SHS ORD CNY1	100	1,237	0.06%
HUMANWELL HEALTHCARE GROUP CO LTD A SHS ORD CNY1	600	11,772	0.53%

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
HUNAN CORUN NEW ENERGY CO LTD A SHRS ORD CNY1	600	5,166	0.23%
HUNAN DAKANG INTERNATIONAL FOOD AND AGRICULTURE CO LTD A SHRS ORD CNY1	1060	3,710	0.17%
HUNAN FRIENDSHIP & APOLLO COMMERCIAL CO LTD ORD CNY1 (FORMERLY KNOWN AS YOUR MART CO LTD A SHS ORD CNY1)	400	2,580	0.12%
HUNAN GOLD CORPOARTION LIMITED A SHRS ORD CNY1	500	4,785	0.21%
HUOLINHE OPENCUT COAL INDUSTRY CORP LTD A SHS ORD CNY1	400	3,480	0.16%
HYBIO PHARMACEUTICAL CO LTD A SHS ORD CNY1	300	4,602	0.21%
HYTERA COMMUNICATIONS CORP LTD A SHRS ORD CNY1	400	6,436	0.29%
INNER MONGOLIA FIRST MACHINERY GROUP CO LTD A SHS ORD CNY1 (FORMERLY KNOWN AS BAOTOU BEIFANG CHUANGYE CO LTD A SHS ORD CNY1)	400	5,452	0.24%
INNER MONGOLIA MENGDIAN HUANENG THERMAL POWER CORP LTD ORD CNY1	1500	4,515	0.20%
INNER MONGOLIA XINGYE MINING CO LTD A SHS ORD CNY1	300	2,706	0.12%
JANGHO GROUP CO LTD A SHRS ORD CNY1	200	2,050	0.09%
JASON FURNITURE HANGZHOU CO LTD A SHS ORD CNY1	100	5,878	0.26%
JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD A SHR ORD CNY1	700	11,235	0.50%
JIANGSU HONGTU HI-TECH CO LTD A SHS ORD CNY1	600	6,660	0.30%
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD A SHS ORD CNY1	100	1,253	0.06%
JIANGSU KANION PHARMACEUTICAL CO LTD A SHR ORD CNY1	300	4,983	0.22%
JIANGSU NONGHUA INTELLIGENT AGRICULTURAL TECH CO LTD A SHRS ORD CNY1	600	4,464	0.20%
JIANGSU PHOENIX PUBLISHING AND MEDIA CORP LTD CL A ORD NPV	500	4,880	0.22%
JIANGSU SUNSHINE CO LTD A SHR ORD CNY1	600	2,058	0.09%
JIANGSU WUZHONG INDUSTRIAL CO LTD A SHR ORD CNY1	300	3,960	0.18%
JIANGSU YABANG DYESTUFF CO LTD A SHRS ORD CNY1	200	3,488	0.16%
JIANGSU YUEDA INVESTMENT CO LTD A SHS ORD CNY1	400	2,940	0.13%
JIANGSU YUYUE MEDICAL EQUIPMENT CO LTD ORD CNY1	294	6,962	0.31%
JIANGSU ZHONGLI GROUP CO LTD A SHS ORD CNY1 (FORMERLY KNOWN AS ZHONGLI SCIENCE AND TECHNOLOGY GROUP CO LTD A SHR ORD CNY1)	100	1,251	0.06%
JIANGSU ZONGYI CO LTD A SHS ORD CNY1	500	3,750	0.17%
JIANGXI GANFENG LITHIUM CO-A SHRS ORD CNY1	300	13,875	0.62%
JIANGXI HONGDU AVIATION INDUSTRY GROUP CO LTD ORD CNY1 CC	300	4,821	0.22%
JIANGXI SPECIAL ELECTRIC A SHS ORD CNY1	600	5,232	0.23%
JIANGZHONG PHARMACEUTICAL CO LTD A SHR ORD CNY1	100	3,475	0.16%
JIAOZUO WANFANG ALUMIMUM MANUFACTURING CO LTD A SHR ORD CNY1	400	3,220	0.14%
JILIN YATAI GROUP CO LTD A SHR ORD CNY1	1000	5,080	0.23%
JILIN ZIXIN PHARMACEUTICAL INDUSTRIAL CO LTD A SHRS ORD CNY1	400	2,732	0.12%
JINKE PROPERTIES GROUP CO LTD A SHR ORD CNY1	2200	14,388	0.64%

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
JINLONG MACHINERY & ELECTRONICS CO LTD A SHS ORD CNY1	200	2,790	0.12%
JINYU BIO-TECHNOLOGY CO LTD A SHRS ORD CNY1	400	14,228	0.64%
JINZHOU CIHANG GROUP CO LTD A SHRS ORD CNY1	300	4,470	0.20%
JISHI MEDIA CO LTD A SHS ORD CNY1	1200	4,152	0.19%
JIZHONG ENERGY RESOURCES CO LTD A SHS ORD CNY1	600	3,672	0.16%
JOINCARE PHARMACEUTICAL GR IND CO LTD A SHR ORD CNY1	500	4,540	0.20%
JOINTO ENERGY INVESTMENT C A SHRS ORD CNY1	500	6,135	0.27%
JONJEE HIGH TECH INDUSTRIAL AND COMMERCIAL HOLDINGS CO LTD ORD CNY1	400	7,320	0.33%
JOYOUNG CO LTD A SHR ORD CNY1	200	3,934	0.18%
JULI SLING CO LTD A SHR ORD CNY1	400	4,028	0.18%
JULONG CO LTD ORD CNY1	200	3,304	0.15%
KAIDI ECOLOGICAL AND ENVIRONMENTAL TECHNOLOGY CO LTD A SHS ORD CNY1	1000	5,100	0.23%
KAILE TECHNOLOGY CO LTD A SHR ORD CNY1	300	7,602	0.34%
KEDA CLEAN ENERGY CO LTD A SHS ORD CNY1	700	5,558	0.25%
KINGFA SCI. & TECH. CO LTD A SHR ORD CNY1	1000	6,030	0.27%
KINGNET NETWORK CO LTD A SHRS ORD CNY1	100	3,519	0.16%
KINGS LUCK ORD CNY1 A	200	2,640	0.12%
KPC PHARMACEUTICALS INC A SHRS ORD CNY1	400	4,536	0.20%
KUNWU JIUDING INVESTMENT HOLDINGS CO LTD ORD CNY1 CC	100	3,496	0.16%
L&T CITY ORD CNY1 A	300	2,043	0.09%
LANZHOU LS HEAVY EQUIPMENT CO LTD A SHRS ORD CNY1	200	2,430	0.11%
LAOBAIXING PHARMACY CHAIN JOINT STOCK CO A SHRS ORD CNY1	100	4,865	0.22%
LEYARD OPTOELECTRONIC CO L A SHRS ORD CNY1	500	9,400	0.42%
LIANHE CHEMICAL TECHNOLOGY CO LTD A SHRS ORD CNY1	400	5,720	0.26%
LIFAN INDUSTRY (GROUP) CO LTD A ORD CNY1	400	3,216	0.14%
LIVZON PHARMACEUTICAL GROUP INC A SHR ORD CNY1	100	6,810	0.31%
LOMON BILLIONS GROUP CO LTD A SHR ORD CNY1	400	6,552	0.29%
LONCIN MOTOR CO LTD ORD CNY1 CC	750	5,460	0.24%
LONGI GREEN ENERGY TECHNOLOGY CO LTD A SHRS ORD CNY1 (FORMERLY KNOWN AS XIAN LONGI SILICON MATERIALS CO LTD A SHRS ORD CNY1)	800	13,680	0.61%
LUTHAI TEXTILE CO LTD CL A ORD CNY1	300	3,558	0.16%
LUXI CHEMICAL GROUP CO LTD A SHS ORD CNY1	600	4,140	0.19%
MAANSHAN FANGYUAN SLEWING RING CO LTD A SHR ORD CNY1	200	3,108	0.14%
MAANSHAN IRON AND STEEL CO LTD A SHRS ORD CNY1	1800	6,372	0.29%
MACROLINK CULTURAL TAINMENT DEV CO LTD A SHS ORD CNY1	400	2,844	0.13%
MAYINGLONG PHARMACEUTICAL GROUP CO LTD A SHR ORD CNY1	200	4,356	0.20%
MEISHENG CULTURE&CREATIVE-A SHRS ORD NPV	180	2,484	0.11%
MESNAC CO LTD A SHR ORD CNY1	400	3,392	0.15%
MINMETALS DEVELOPMENT CO LTD A SHR ORD CNY1	300	3,723	0.17%

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
MONTNETS RONGXIN TECHNOLOGY GROUP CO LTD A SHR ORD CNY1	300	3,333	0.15%
MYHOME REAL ESTATE DEVELOPMENT GROUP CO LTD A SHRS ORD CNY1	1400	4,634	0.21%
NANJI E-COMMERCE CO LTD A SHRS ORD CNY1	500	6,040	0.27%
NANJING CENTRAL EMPORIUM CO LTD A SHRS ORD CNY1	400	3,172	0.14%
NANJING DORON TECHNOLOGY CO LTD A SHS ORD CNY1	100	1,437	0.06%
NANJING GAOKE CO LTD A SHRS ORD CNY1	300	4,530	0.20%
NANJING HUADONG ELECTRONICS INFORMATION & TECHNOLOGY CO LTD A ORD CNY1	1400	3,962	0.18%
NANJING IRON & STEEL CO LTD A SHR ORD CNY1	1200	4,452	0.20%
NAURA TECHNOLOGY GROUP CO LTD A SHRS ORD CNY1 (FORMERLY KNOWN AS BEIJING SEVENSTAR ELECTRONIC CO LTD A SHRS ORD CNY1)	100	2,392	0.11%
NAVINFO CO LTD ORD CNY1	600	11,856	0.53%
NINGBO HUAXIANG ELECTRIC CO LTD A SHR ORD CNY1	300	6,258	0.28%
NINGBO JOYSON ELECTRONIC CORP A ORD CNY1	200	6,418	0.29%
NINGBO SHANSHAN CO LTD A SHS ORD CNY1	400	6,588	0.30%
NINGBO TUOPU GROUP CO LTD A SHRS ORD NPV1	100	3,349	0.15%
NINGBO XINHAI ELECTRIC CO LTD A SHS ORD CNY1	100	5,160	0.23%
NINGBO YUNSHENG (GROUP) CL LTD A SHRS ORD CNY1	200	3,528	0.16%
NORTH ELECTRO-OPTIC CO LTD A SHR ORD CNY1	100	1,876	0.08%
NORTH INDUSTRIES GROUP RED ARROW CO LTD ORD CNY1 (FORMERLY KNOWN AS HUNAN JIANGNAN RED ARROW CO LTD A SHRS ORD CNY1)	300	3,780	0.17%
NORTH NAVIGATION CONTROL TECHNOLOGY CO LTD A SHR ORD CNY1	400	5,724	0.26%
ORG PACKAGING CO LTD A SHS ORD CNY1	900	5,751	0.26%
ORIENT GROUP INC A SHS ORD CNY1	700	4,564	0.20%
ORIENTAL ENERGY CO LTD A ORD CNY1	500	5,455	0.24%
PALM ECO-TOWN DEVELOPMENT CO LTD ORD CNY1	400	4,408	0.20%
PENGQI TECHNOLOGY DEVELOPMENT CO LTD A SHRS ORD CNY1 CC (FORMERLY KNOWN AS SHANGHAI DINGLI TECHNOLOGY DEVELOPMENT GROUP CO LTD ORD CNY1 CC)	600	6,600	0.30%
PEOPLE CN. CO LTD A SHS ORD CNY1	300	3,951	0.18%
PETROCHINA JINHONG ENERGY INVESTMENT CO LTD A SHS ORD CNY1	200	3,626	0.16%
PUBANG HOLDINGS ORD NPV	476	2,585	0.12%
QINGDAO TGOOD ELECTRIC A ORD CNY1	300	5,028	0.23%
QINGHAI HUZHU BARLEY WINE A ORD CNY1	100	1,746	0.08%
REALCAN PHARMACEUTICAL CO LTD A SHR ORD CNY1	230	3,542	0.16%
RISING NONFERROUS METAL SHARE CO A SHS ORD CNY1	100	3,904	0.17%
RIZHAO PORT CO LTD A SHS ORD CNY1	1100	4,950	0.22%
RONGAN PROPERTY CO LTD -A SHRS ORD CNY1	400	1,860	0.08%
SCAC ORD CNY1 A	100	1,068	0.05%

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
SHAANXI BROADCAST&TV NETWORK INTERMEDIARY CO LTD ORD A SHR CNY1	200	1,990	0.09%
SHAANXI INTERNATIONAL TRUST CO LTD CL A ORD CNY1	800	4,136	0.19%
SHAANXI J&R FIRE PROTECTION CO LTD ORD CNY1	400	4,300	0.19%
SHAANXI LIGEANCE MINERAL RESOURCES CO LTD A SHRS ORD CNY1	300	6,141	0.28%
SHANDONG CHENMING PAPER HLDGS LTD A SHR ORD CNY1	600	7,740	0.35%
SHANDONG DENGHAI SEEDS CO LTD A SHRS ORD CNY1	250	3,313	0.15%
SHANDONG HUALU HENGSHENG CHEMICAL A SHR ORD CNY1	650	7,631	0.34%
SHANDONG IRON AND STEEL CO LTD A SHR ORD CNY1	4040	8,322	0.37%
SHANDONG JINJING SCIENCE & TECHNOLOGY STOCK CO LTD A SHR ORD CNY1	500	2,445	0.11%
SHANDONG NANSHAN ALUMINUM CO LTD A SHR ORD CNY1	3650	12,374	0.55%
SHANDONG SUN PAPER INDUSTRY CO LTD A SHR ORD CNY1	700	5,145	0.23%
SHANGHAI AEROSPACE AUTOMOBILE ELECTROMECHANICAL CO LTD SHA A ORD CNY1	500	4,115	0.18%
SHANGHAI AJ GROUP CO LTD ORD CNY1 CC	900	13,482	0.60%
SHANGHAI BELLING CO LTD ORD CC CNY1	300	3,051	0.14%
SHANGHAI DAZHONG PUBLIC UTILITIES (GROUP) CO LTD A SHS ORD CNY1	1300	7,085	0.32%
SHANGHAI INDUSTRIAL DEVELOPMENT CO A SHS ORD CNY1	330	2,376	0.11%
SHANGHAI JAHWA UNITED CO LTD A SHR ORD CNY1	300	9,735	0.44%
SHANGHAI JINGJIANG INTL HOTELS DEVELOPMENTS CO LTD A SHS ORD CNY1	100	2,710	0.12%
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO LTD A SHS ORD CNY1	200	3,624	0.16%
SHANGHAI KAIBAO PHARMACEUTICAL CO LTD A SHS ORD CNY1	390	2,835	0.13%
SHANGHAI KEHUA BIO-ENGINEERING CO LTD A SHR ORD CNY1	300	5,211	0.23%
SHANGHAI LANSHENG CORPORATION ORD CNY1	100	1,810	0.08%
SHANGHAI LINGANG HOLDINGS CORP LTD A SHS ORD CNY1	200	4,312	0.19%
SHANGHAI MALING AQUARIUS CO LTD SHS A ORD CNY1	400	3,820	0.17%
SHANGHAI MECHANICAL AND ELECTRICAL INDUSTRY CO LTD A SHS ORD CNY1	200	4,228	0.19%
SHANGHAI METERSBONWE FASHION & ACCESSORIES CO LTD A SHS ORD NPV	500	1,865	0.08%
SHANGHAI NEW WORLD CO LTD A SHRS ORD CNY1	200	2,310	0.10%
SHANGHAI PUDONG ROAD & BRIDGE CONSTRUCTION CO LTD SHS A ORD CNY1	400	4,288	0.19%
SHANGHAI YUYUAN TOURIST MART CO LTD A SHS ORD CNY1	500	5,660	0.25%
SHANGHAI ZHIXIN ELECTRIC CO LTD A SHR ORD CNY1	400	3,028	0.14%
SHANTUI CONSTRUCTION MACHINE CO LTD A SHR CNY1	700	3,815	0.17%
SHANXI LU'AN ENVIROMENT ENGY DEV CO LTD A SHS ORD CNY1	800	6,256	0.28%
SHANXI TAIGANG STAINLESS STEEL CO LTD A SHR ORD CNY1	1200	5,220	0.23%
SHANXI XINGHUACUN FEN WINE FACTORY CO LTD A SHR ORD CNY1	200	6,938	0.31%
SHENERGY COMPANY LIMITED A ORD CNY1	1700	10,710	0.48%

HARVEST CSI SMALLCAP 500 INDEX ETF
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
SHENGHE RESOURCES A SHRS ORD CNY1	400	5,276	0.24%
SHENWU ENVIRONMENTAL TECH A SHS ORD CNY1	400	13,104	0.59%
SHENZHEN AGRICULTURAL PRODUCTS CO LTD A SHR ORD CNY1	400	3,624	0.16%
SHENZHEN AIRPORT CO LTD A SHR ORD CNY1	600	5,610	0.25%
SHENZHEN AISIDI CO LTD A SHS ORD NPV	200	2,158	0.10%
SHENZHEN DESAY BATTERY TECH CO LTD A SHS ORD CNY1	100	5,181	0.23%
SHENZHEN ENERGY GROUP CO LTD A SHR ORD CNY1	700	4,711	0.21%
SHENZHEN EVENWIN PRECISION TECH CO LTD CL A ORD CNY1	300	8,754	0.39%
SHENZHEN FENDA TECHNOLOGY CO LTD ORD NPV	200	2,518	0.11%
SHENZHEN GLORY MEDICAL CO LTD A SHR ORD CNY1	100	1,613	0.07%
SHENZHEN GRANDLAND GROUP CO LTD A SHRS ORD CNY1	400	3,596	0.16%
SHENZHEN HEPALINK PHARMACEUTICAL GROUP CO LTD CL A ORD CNY1 (FORMERLY KNOWN AS SHENZHEN HEPALINK PHARMACEUTICAL CO CL A ORD CNY1)	200	4,046	0.18%
SHENZHEN HIFUTURE ELECTRIC CO LTD A SHS ORD CNY1	500	8,495	0.38%
SHENZHEN HONGTAO DECORATION CO LTD A SHS ORD CNY1	600	4,380	0.20%
SHENZHEN HUAQIANG INDUSTRY CO LTD A SHS ORD CNY1	100	2,653	0.12%
SHENZHEN JINJIA GROUP CO LTD A SHRS ORD CNY1	600	5,616	0.25%
SHENZHEN KAIFA TECHNOLOGY CO LTD A SHR ORD CNY1	400	3,432	0.15%
SHENZHEN LAIBAO HIGH-TECHNOLOGY CO LTD A SHR ORD CNY1	300	3,039	0.14%
SHENZHEN NEPTUNUS BIOENGINEERING CO LTD A SHS ORD CNY1	900	5,427	0.24%
SHENZHEN SUNWAY COMMUNICATION CO LTD ORD CNY1	500	20,010	0.90%
SHENZHEN TAT FOOK TECHNOLOGY CO LTD A SHS ORD CNY1	300	7,008	0.31%
SHENZHEN TONGE (GROUP) CO LTD SHR A ORD CNY1	460	5,106	0.23%
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO LTD A SHRS ORD CNY1	440	3,529	0.16%
SHENZHEN ZHENYE (GROUP) CO LTD A SHR ORD CNY1	600	5,286	0.24%
SHIJIAZHANG CHANGSHAN TEXTILE CO LTD ORD CNY1	300	4,740	0.21%
SHIJIAZHANG YILING PHARMACEUTICAL CO LTD A SHR ORD CNY1	300	5,238	0.23%
SHINVA MEDICAL INSTRUMENT CO LTD A SHS ORD CNY1	200	3,556	0.16%
SHUANGLIANG ECO-ENERGY SYSTEMS CO LTD A SHS ORD CNY1	500	2,655	0.12%
SICHUAN CHANGHONG ELECTRIC CO LTD A SHS ORD CNY1	2300	8,326	0.37%
SICHUAN CHENGFEI INTEGRATION TECHNOLOGY CO LTD A SHS ORD CNY1	100	2,680	0.12%
SICHUAN DIKANG SCI & TECH-A SHRS ORD CNY1	500	4,315	0.19%
SICHUAN HEBANG BIOTECHNOLOGY LIMITED CNY1 CC	600	3,054	0.14%
SICHUAN KELUN PHARMACEUTIC CO LTD A SHS ORD CNY1	500	8,260	0.37%
SICHUAN ROAD & BRIDGE GROUP CO LTD A SHS ORD CNY1	900	3,744	0.17%
SIEYUAN ELECTRIC CO LTD A SHR ORD CNY1	240	3,826	0.17%
SINOCHEM INTERNATIONAL CO LTD CL A ORD CNY1	700	6,692	0.30%
SINODATA CO LTD A SHRS ORD CNY1	100	2,899	0.13%
SINOMA INTERNATIONAL ENGINEERING CO LTD A SHR ORD CNY1	750	6,518	0.29%

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
SINOMACH AUTOMOBILE CO LTD ORD CNY1 CC	200	2,392	0.11%
SINOTRANS AIR TRANSPORT DEVELOPMENT CO LTD A SHR ORD CNY1	200	3,786	0.17%
SKYWORTH DIGITAL CO LTD ORD CNY1 A	300	3,639	0.16%
SOUFEIYA HOME COLLECTION CO LTD A SHRS ORD CNY1	300	12,300	0.55%
SOUYUTE GROUP CO LTD A SHS ORD CNY1	680	4,780	0.21%
SPIC YUANDA ENVIRONMENTAL PROTECTION CO LTD A SHS ORD CNY1	200	2,156	0.10%
STANLEY AGRICULTURAL GROUP CO.LTD A SHS ORD CNY1	300	2,307	0.10%
STO EXPRESS CO LTD ORD CNY1	200	5,082	0.23%
SUFA TECHNOLOGY INDUSTRY CO LTD A SHS ORD CNY1	200	3,992	0.18%
SUNGROW POWER SUPPLY CO LTD CL A ORD CNY1	380	4,214	0.19%
SUREKAM CORP A ORD CNY1	400	5,456	0.24%
SUZHOU ANJIE TECHNOLOGY CO LTD A SHR ORD CNY1	100	3,622	0.16%
SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD A SHS ORD CNY1	300	7,410	0.33%
SUZHOU NEW DISTRICT HI-TECH INDUSTRIAL CO LTD A SHR ORD CNY1	500	3,535	0.16%
TAIHAI MANOIR NUCLEAR EQUIPMENT CO LTD A ORD CNY1	200	9,382	0.42%
TAIJI COMPUTER CORP LTD A SHR ORD CNY1	200	5,538	0.25%
TAIYUAN HEAVY INDUSTRY CO LTD A SHS ORD CNY1	1200	4,632	0.21%
TALKWEB INFORMATION SYSTEM CO LTD A SHS ORD CNY1	400	4,684	0.21%
TANGSHAN JIDONG CEMENT CO LTD A SHR ORD CNY1	400	6,156	0.28%
TANGSHAN PORT GROUP CO LTD ORD CNY1 CC	1320	6,890	0.31%
TANGSHAN SANYOU CHEMICAL INDUSTRIES CO LTD A SHR ORD CNY1	500	5,035	0.23%
TATWAH SMARTECH COMPANY LIMITED ORD CNY1 A SHARES	200	3,230	0.14%
TELLING TELECOMMUNICATION HOLDING CO LTD A SHS ORD CNY1	300	3,240	0.15%
THAIHOT GROUP CO LTD A ORD CNY1	300	5,004	0.22%
TIAN DI SCIENCE & TECHNOLOGY CO LTD ORD CNY1 A SHR	1000	4,590	0.21%
TIANJIN BENEFO TEJING ELECTRIC CO LTD A SHS ORD CNY1	300	1,950	0.09%
TIANJIN CAPITAL ENVIRONMENTAL PROTECTION GROUP CO LTD A SHRS ORD CNY1	300	5,871	0.26%
TIANJIN CHASE SUN PHARMACEUTICAL CO LTD A SHRS ORD CNY1	1100	5,181	0.23%
TIANJIN JINBIN DEVELOPMENT CO LTD A SHS ORD CNY1	800	3,760	0.17%
TIANJIN MARINE SHIPPING CO LTD A SHS ORD CNY1	800	4,552	0.20%
TIANJIN PORT CO LTD A SHR ORD CNY1	500	6,245	0.28%
TIANJIN TEDA CO LTD A SHR ORD CNY1	700	3,710	0.17%
TIANJIN ZHONG XIN PHARMACEUTICAL GROUP CORPORATION LIMITED A SHS ORD CNY1	200	3,622	0.16%
TIANMA BEARING GROUP CO LTD A SHRS ORD CNY1	300	3,090	0.14%
TIANMA MICROELECTRONICS CO LTD A SHS ORD CNY1	400	8,228	0.37%
TIBET HUAYU MINING CO LTD A SHS ORD CNY1	100	2,203	0.10%
TIBET MINERAL DEVELOPMENT CO LTD SHS A ORD CNY1	300	4,251	0.19%

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
TIBET SUMMIT RESOURCES CO LTD ORD CNY1	100	3,799	0.17%
TIBET URBAN DEVELOPMENT ORD CNY1 CC	200	2,214	0.10%
TIME PUBLISHING AND MEDIA CO LTD A SHS ORD CNY1	100	1,579	0.07%
TONGDING INTERCONNECTION INFORMATION CO LTD A SHS ORD CNY1	400	5,376	0.24%
TONGHUA GOLDEN HORSE PHARMACEUTICAL INDUSTRY CO LTD A SHS ORD CNY1	200	3,196	0.14%
TONGKUN GROUP CO LTD A SHR ORD NPV	200	2,772	0.12%
TSINGTAO BREWERY CO LTD A SHS ORD CNY1	200	7,020	0.31%
UNITED ELECTRONICS CO LTD A SHRS ORD CNY1	150	3,759	0.17%
UNIVERSAL SCIENTIFIC INDUSTRIAL CO A SHR ORD CNY1	400	6,284	0.28%
UTOUR GROUP CO LTD A SHS ORD CNY1	300	3,939	0.18%
V V FOOD & BEVERAGE CO LTD A SHS ORD CNY1	600	3,204	0.14%
VENUSTECH GROUP INC A SHS ORD CNY1	300	5,580	0.25%
VISUAL CHINA GROUP CO LTD ORD CNY1	200	3,132	0.14%
VTRON GROUP CO LTD A SHR ORD CNY1 (FORMERLY KNOWN AS VTRON TECHNOLOGIES LTD A SHR ORD CNY1)	300	3,915	0.18%
WANGFUJING GROUP CO LTD A SHARES ORD CNY1	220	3,553	0.16%
WEIFU HIGH-TECHNOLOGY CO LTD A SHRS ORD CNY1	300	7,770	0.35%
WESTERN MINING CO LTD A SHR ORD CNY1	1200	9,228	0.41%
WESTONE INFORMATION INDUSTRY INC A ORD CNY1	320	5,382	0.24%
WINNING HEALTH TECHNOLOGY GROUP CO LTD SHS A ORD CNY1	722	5,639	0.25%
WOLONG ELECTRIC GROUP CO LTD A ORD CNY1	300	2,046	0.09%
WUHAN DEPARTMENT STORE GROUP CO LTD A CNY1	200	3,692	0.17%
WUHAN FINGU ELECTRONIC TECHNOLOGY CO LTD A ORD CNY1	100	885	0.04%
WUHAN GUIDE INFRARED CO LTD A SHS ORD CNY1	100	1,830	0.08%
WUHU TOKEN SCIENCE CO LTD A SHR ORD CNY1	500	7,875	0.35%
WUS PRINTED CIRCUIT KUNSHAN CO A SHRS ORD CNY1	700	3,185	0.14%
WUXI LITTLE SWAN CO LTD A SHR ORD CNY1	100	4,679	0.21%
XIAMEN FARATRONIC CO LTD ORD CNY1 CC	100	4,941	0.22%
XIAMEN INTERNATIONAL TRADE GROUP CORP LTD A SHS ORD CNY1	700	6,384	0.29%
XIANGTAN ELECTRIC MANUFACTURING CO LTD A ORD CNY1 CC	400	5,480	0.25%
XIANGXUE PHARMACEUTICAL CO LTD A SHR ORD CNY1	350	3,595	0.16%
XINGHUI AUTO MODEL CO LTD A SHR ORD CNY1	300	2,463	0.11%
XINGYUAN ENVIRONMENT TECHNOLOGY CO LTD A SHS ORD CNY1	400	12,288	0.55%
XINHUA WINSHARE PUBLISHING AND MEDIA CO LTD A SHRS CNY1	100	1,556	0.07%
XINJIANG GUANNONG FRUIT & ANTLER CO LTD ORD CNY1	300	2,391	0.11%
XINJIANG MACHINERY RESEARCH INSTITUTE CO LTD A SHR ORD CNY1	500	6,620	0.30%
XINJIANG TIANSHAN CEMENT CO LTD A SHRS ORD CNY1	300	3,801	0.17%
XINJIANG URBAN CONSTRUCTION CO LTD A SHR ORD CNY1	400	4,784	0.21%
XINJIANG ZHONGTAI CHEMICAL (GROUP) CO LTD A SHR ORD CNY1	800	10,160	0.46%

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
XINXING DUCTILE IRON PIPES CO LTD A SHR ORD CNY1	1200	8,040	0.36%
XISHUI STRONG YEAR CO LTD A SHRS ORD CNY1	400	8,800	0.39%
XJ ELECTRIC CO LTD A SHR ORD CNY1	400	7,184	0.32%
YANGQUAN COAL INDUSTRY GROUP CO LTD A SHR ORD CNY1	600	4,068	0.18%
YANTAI JEREH OILFIELD SERVICES GROUP CO LTD A SHR ORD CNY1	300	4,746	0.21%
YANTAI SPANDEX CO LTD A SHR ORD CNY1	300	3,990	0.18%
YELAND GROUP CO LTD A ORD CNY1	700	3,010	0.13%
YGSOFT INC A SHS ORD CNY1	240	2,501	0.11%
YIFAN PHARMACEUTICAL CO LTD A SHR ORD CNY1	300	5,004	0.22%
YIHUA LIFESTYLE TECHNOLOGY CO LTD A SHR ORD CNY1	800	8,040	0.36%
YINTAI RESOURCES CO LTD A ORD CNY1	400	5,052	0.23%
YOTRIO GROUP CO LTD A SHS ORD NPV	600	3,828	0.17%
YUAN LONGPIN HIGH-TECH AGRICULTURE CO LTD A ORD CNY1	500	11,010	0.49%
YUNNAN COPPER INDUSTRY CO LTD A SHR ORD CNY1	500	6,595	0.30%
YUNNAN HONGXIANG YIXINTANG PHARMA CO LTD A ORD CNY1	200	3,680	0.16%
YUNNAN LINCANG XINYUAN GERMANIUM INDUSTRIAL CO LTD A SHR ORD CNY1	300	3,204	0.14%
YUNNAN TIN CO LTD A SHR ORD CNY1	400	5,444	0.24%
ZHEFU HOLDING GROUP CO LTD A ORD CNY1	800	3,904	0.17%
ZHEJIANG AOKANG SHOES CO LTD A SHRS ORD CNY1	100	1,879	0.08%
ZHEJIANG CONBA PHARMACEUTICAL CO LTD A SHR ORD CNY1	865	5,986	0.27%
ZHEJIANG CRYSTAL-OPTECH CO LTD ORD CNY1	300	6,189	0.28%
ZHEJIANG DA DIAGNOSTICS CO LTD SHRS A ORD CNY1	220	6,921	0.31%
ZHEJIANG DAILY DIGITAL CULTURE GROUP CO LTD ORD CNY1 (FORMERLY KNOWN AS ZHE JIANG DAILY MEDIA GROUP CO LTD SHS A SHR ORD CNY1)	300	5,796	0.26%
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT CO LTD A SHS ORD CNY1	300	3,405	0.15%
ZHEJIANG FUCHUNJIANG HYDROPOWER ORD CNY1	200	2,380	0.11%
ZHEJIANG GUYUELONGSHAN SHAOXING WINE CO LTD A SHR ORD CNY1	300	2,775	0.12%
ZHEJIANG HISUN PHARMACEUTICAL CO LTD A SHS ORD CNY1	400	4,672	0.21%
ZHEJIANG HUAFENG SPANDEX CO LTD A SHS ORD CNY1	700	3,374	0.15%
ZHEJIANG HUAHAI PHARMACEUTICAL CO LTD A SHR ORD CNY1	400	8,416	0.38%
ZHEJIANG HUAYOU COBALT CO LTD ORD CNY 1	200	12,156	0.54%
ZHEJIANG JUHUA CO LTD A SHS ORD CNY1	500	6,015	0.27%
ZHEJIANG KAISHAN COMPRESSOR CO LTD CL A ORD CNY1	200	4,216	0.19%
ZHEJIANG MEDICINE CO LTD CL A ORD CNY1	452	4,479	0.20%
ZHEJIANG NHU CO LTD A SHR ORD CNY1	300	5,823	0.26%
ZHEJIANG ORIENT HOLDINGS CO LTD A ORD CNY1	200	5,376	0.24%
ZHEJIANG RUNTU CO LTD A SHS ORD CNY1	300	4,578	0.20%
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD A SHS ORD CNY1	500	8,160	0.37%
ZHEJIANG WANMA CO LTD A SHRS ORD CNY1	400	4,036	0.18%

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 30 June 2017

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (100%) (continued)			
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO LTD CC ORD CNY1	100	2,162	0.10%
ZHEJIANG XIANJU PHARMACEUTICAL CO A SHRS ORD CNY1	300	2,580	0.12%
ZHEJIANG XINAN CHEMICAL A SHR ORD CNY1	300	2,535	0.11%
ZHEJIANG YASHA DECORATION CO LTD SHS A ORD CNY1	400	3,564	0.16%
ZHENGZHOU COAL MINING MACHINERY GRP CO LTD A SHS ORD CNY1	400	3,116	0.14%
ZHONGCHU DEVELOPMENT STOCK CO LTD A SHS ORD CNY1	700	5,537	0.25%
ZHONGHONG HOLDING CO LTD A SHRS A ORD CNY1	1800	4,716	0.21%
ZHONGSHAN BROAD OCEAN MOTOR CO A SHRS ORD CNY1	600	3,948	0.18%
ZHONGSHAN PUBLIC UTILITIES GROUP CO LTD CL A ORD CNY1	400	4,380	0.20%
ZHONGYUAN UNION CELL & GENE ENGINEERING CORP LTD A SHR ORD CNY1	200	4,286	0.19%
ZHUHAI HOKAI MEDICAL INSTRUMENT CO LTD A SHS ORD CNY1	370	4,499	0.20%
ZHUZHOU TIMES NEW MATERIALS TECHNOLOGY CO LTD A SHRS ORD CNY1	300	3,435	0.15%
ZIBO QIXIANG TENGDA CHEMICAL CO LTD A SHS ORD CNY1	522	5,784	0.26%
		<hr/>	<hr/>
Total investments		2,413,472	108.15%
Other net liabilities		(181,903)	(8.15%)
		<hr/>	<hr/>
Net assets attributable to unitholders at 30 June 2017		2,231,569	100.00%
		<hr/> <hr/>	<hr/> <hr/>
Total investments, at cost		2,639,885	
		<hr/> <hr/>	

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the period ended 30 June 2017

	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments					
Listed equities					
ACCELINK TECHNOLOGIES CO LTD A SHR ORD CNY1	-	100	200	(100)	200
ACIG ORD CNY1A	100	400	-	(500)	-
ADDSINO CO LTD A SHRS ORD CNY1	1,700	700	-	(1,800)	600
ADVANCED TECHNOLOGY & MATERIALS CO LTD A SHR ORD CNY1	300	-	-	-	300
AN HUI WENERGY CO LTD A SHS ORD CNY1	660	-	-	-	660
ANGEL YEAST CO LTD CL A ORD CNY1	200	100	-	-	300
ANHUI GUJING DISTILLERY CO LTD A SHR ORD CNY1	100	-	-	-	100
ANHUI HENGYUAN COAL INDUSTRY AND ELECTRIC POWER CO LTD ORD CNY1 CC	600	-	-	(300)	300
ANHUI JIANGHUAI AUTOMOBILE GROUP CO LTD A SHS ORD CNY1	400	200	-	-	600
ANHUI KOUZI DISTILLERY CO LTD A SHRS ORD NPV	100	100	-	-	200
ANHUI XINHUA MEDIA CO LTD A SHS ORD CNY1	200	-	-	(200)	-
ANHUI YINGJIA DISTILLERY CO LTD A SHS ORD NPV	100	100	-	-	200
ANHUI ZHONGDING SEALING PARTS CO LTD SHS A ORD CNY1	300	-	-	(300)	-
AVIC AVIATION HIGH- TECHNOLOGY CO LTD SHS A	300	-	-	-	300
AVIC ELECTROMECHANICAL SYSTEMS CO LTD A SHR ORD CNY1	400	-	200	-	600
AVIC HEAVY MACHINERY CO LTD A SHR ORD CNY1	100	200	-	-	300
AVIC JONHON OPTRONIC TECHNOLOGY CO LTD A SHRS ORD CNY1	200	-	60	-	260
BEFAR GROUP CO LTD A SHS ORD CNY1	600	-	-	-	600
BEIJANG LANXUM TECHNOLOGY A SHS A ORD CNY1	200	-	-	-	200
BEIJING CENTERGATE TECH HLDG CO LTD ORD CNY1	400	-	-	(400)	-

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the period ended 30 June 2017

	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
BEIJING DAHAO TECHNOLOGY CORP LTD A ORD CNY1	100	-	-	(100)	-
BEIJING HUALUBAINA FILM & TV CO LTD A SHR ORD CNY1	200	-	-	-	200
BEIJING HUAYE REALESTATE CO LTD CL A ORD CNY1	600	-	-	-	600
BEIJING JINGYUNTONG TECHNOLOGY CO LTD ORD CNY1	300	-	-	(300)	-
BEIJING LIER HIGH TEMPERATURE MATERIALS CO LTD A SHS ORD CNY1	300	-	-	-	300
BEIJING NEW BUILDING MATERIALS PUB LIMITED A SHS ORD CNY1	400	200	-	-	600
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECHNOLOGY CO LTD ORD CNY1	100	100	120	-	320
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD A SHS ORD NPV	300	-	-	-	300
BEIJING PHILISENSE TECHNOLOGY CO LTD A SHS ORD CNY1	300	200	-	-	500
BEIJING SHOUGANG CO LTD A SHR ORD CNY1	900	-	-	(900)	-
BEIJING SHOUHANG RESOURCES A SHRS ORD CNY1	630	-	-	-	630
BEIJING SHUNXIN AGRICULTURE CO LTD A SHR ORD CNY1	200	100	-	-	300
BEIJING SINNET TECHNOLOGY- A SHRS ORD RMB1	-	500	-	-	500
BEIJING SL PHARMACEUTICAL CO LTD A ORD CNY1	200	100	-	-	300
BEIJING SPC ENVIRONMENTAL PROTECTION TECH CO LTD A SHS ORD CNY1	400	-	-	-	400
BEIJING TEAMSUN TECHNOLOGY CO LTD A SHR ORD CNY1	300	200	-	-	500
BEIJING TIANTAN BIOLOGICAL PRODUCTS CORP LTD A SHR CNY1	100	100	60	-	260
BEIJING ULTRAPOWER SOFTWARE A ORD CNY1	-	800	-	-	800
RESTRICTED					

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the period ended 30 June 2017

	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
BEIJING URBAN CONSTR INV & DEV CO LTD A SHS ORD CNY1	500	-	-	-	500
BEIJING WATER BUSINESS DOCTOR CO LTD A SHR ORD CNY1	400	-	-	-	400
BEIJING WATERTEK INFORMATION TECHNO LOGY CO LTD A SHRS ORD NPV	300	100	-	-	400
BEIJING YANJING BREWERY CO A SHR ORD CNY1	-	900	-	-	900
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD A SHS ORD CNY1	400	200	-	(100)	500
BEIQI FOTON MOTOR CO LTD A SHR ORD CNY1	2,200	800	-	-	3,000
BENGANG STEEL PLATES CO LTD A SHR ORD CNY1	200	-	-	-	200
BESTTONE HOLDINGS CO LTD CL A ORD CNY1	100	100	-	-	200
BETTER LIFE COMMERCIAL CHAIN SHARE CO LTD A SHS ORD CNY1	160	-	-	-	160
BLUEDON INFORMAION SAFE TECHNOLOGY CO LTD A SHS ORD NPV	300	-	-	-	300
BLUEFOCUS COMMUNICATION GROUP CO LTD A SHR ORD CNY1	-	800	-	-	800
BRIGHT DAIRY & FOOD CO LTD CL A ORD CNY1	400	-	-	-	400
BRIGHT OCEANS INTER- TELECOM CORP A SHS ORD CNY1	100	200	-	-	300
CAMEL GROUP COMPUTER LIMITED A SHRS ORD CNY1	300	-	-	-	300
CCS SUPPLY CHAIN MANAGEMENT CO LTD A SHRS ORD CNY1	200	-	-	(200)	-
CECEP WIND POWER CORPORATION ORD CNY1	300	-	300	-	600
CEFC ANHUI INTERNATIONAL HOLDINGS CO LTD A SHRS ORD CNY1	500	-	-	-	500
CHANGCHUN HIGH & NEW TECHNOLOGY INDUSTRIES (GROUP) INC A SHS ORD CNY1	-	100	-	-	100

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the period ended 30 June 2017

	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
CHANGJIANG & JINGGONG BUILDING A SHRS ORD CNY1	500	300	-	-	800
CHANGJIANG PUBLISHING & MEDIA A SHRS ORD CNY1	300	-	-	-	300
CHANGYUAN GROUP LTD A SHR ORD CNY1	580	300	-	(80)	800
CHANGZHENG ENGINEERING CO A SHRS ORD CNY1	100	-	-	-	100
CHENGDU B-RAY MEDIA CO LTD A SHR ORD CNY1	400	-	-	-	400
CHENGDU HUAZE COBALT & NICKEL MATERIALS CO LTD A SHRS ORD CNY1	800	-	-	-	800
CHENGDU XINGRONG ENVIRONMENT CO LTD A CNY1	900	300	-	-	1,200
CHINA AEROSPACE TIMES ELECTRONICS CO LTD ORD CNY1 CC	600	-	500	(100)	1,000
CHINA ANIMAL HUSBANDRY INDUSTRY CO LTD A SHR ORD CNY1	200	-	-	(100)	100
CHINA CAMC ENGINEERING CO LTD A SHR ORD CNY1	120	100	44	-	264
CHINA CYTS TOURS HOLDING CO LTD CL A ORD CNY1	400	-	-	-	400
CHINA GREATWALL TECHNOLOGY GROUP CO LTD A SHS ORD CNY1 (FORMERLY KNOWN AS CHINA GREATWALL COMPUTER SHENZHEN CO LTD A SHR ORD CNY1)	400	737	-	-	1,137
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO LTD A SHR ORD CNY1	-	500	-	-	500
CHINA JUSHI CO LTD A SHRS ORD CNY1 CC	520	500	104	-	1,124
CHINA MEHECO CO LTD A SHRS ORD CNY1	300	-	-	-	300
CHINA NATIONAL ACCORD MEDICINES CORP LTD A SHS ORD CNY1	-	100	-	-	100
CHINA NATIONAL MEDICINES CORP LTD A SHR ORD CNY1	200	-	-	-	200
CHINA NATIONAL SOFTWARE & SERVICE A SHRS ORD CNY1	200	-	-	-	200

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
CHINA NONFERROUS METAL INDUSTRY'S FOREIGN ENGINEERING AND CONSTRUCTION CO LTD A SHR ORD CNY1	600	-	-	-	600
CHINA RAILWAY HI-TECH INDUSTRY CO LTD A SHS ORD CNY1 (FORMERLY KNOWN AS CHINA RAILWAY ERJU CO LTD A SHS ORD CNY1)	400	200	-	-	600
CHINA RAILWAY TIELONG CONTAINER LOGISTICS CO LTD A SHS ORD CNY1	500	-	-	-	500
CHINA RESOURCES DOUBLE CRANE PHARMACEUTICAL CO LTD A SHR ORD CNY1	300	-	-	(100)	200
CHINA RESOURCES SANJIU MEDICAL AND PHARMACEUTICAL CO LTD A SHR ORD CNY1	300	-	-	(100)	200
CHINA SPORTS INDUSTRY GROUP CO LTD A SHR ORD CNY1	300	100	-	-	400
CHINA TELEVISION MEDIA LTD A SHS ORD CNY1	100	-	-	(100)	-
CHINA WAFER LEVEL CSP CO LTD A SHRS ORD CNY1 CC	100	-	-	-	100
CHONGQING DEPARTMENT STORE CO LTD A SHR ORD CNY1	200	-	-	(100)	100
CHONGQING DIMA INDUSTRY ORD CNY1	600	300	-	-	900
CHONGQING GAS GROUP CORP L ORD CNY1	100	-	-	-	100
CHONGQING IRON & STEEL CO LTD A SHS ORD CNY1	4,000	-	-	(4,000)	-
CHONGQING ZHIFEI BIOLOGICAL PRODUCT CO LTD A SHRS ORD CNY1	300	-	-	-	300
CHONGQING ZONGSHEN POWER MACHINERY CO LTD A SHR ORD CNY1	500	-	-	(100)	400
CHUYING AGRO-PASTORAL CO LTD SHS A ORD CNY1	500	400	-	-	900
CINDA TIANQIAO REAL ESTATE CO LTD A SHS ORD CNY1	400	-	-	-	400

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
CITIC OFFSHORE HELICOPTER ORD CNY1	300	-	-	-	300
CITYCHAMP DARTONG CO LTD A SHR ORD CNY1	500	-	-	(500)	-
COFCO BIOCHEMICAL CO LTD A SHR ORD CNY1	400	200	-	-	600
COFCO PROPERTY (GROUP) CO LTD A SHR ORD CNY1	700	-	-	-	700
COSCO SHIPPING ENERGY TRANSPORTATION CO LTD A SHRS ORD CNY1	700	-	-	-	700
COSCO SHIPPING SPECIALIZED CARRIERS CO LTD A SHS ORD CNY1	400	-	-	-	400
CPT TECHNOLOGY GROUP CO LTD A SHRS ORD CNY1	-	300	-	-	300
CSG HOLDING CO LTD A SHR ORD CNY1	500	-	-	-	500
DA AN GENE CO LTD A ORD CNY1	300	-	-	-	300
DALIAN PORT PDA CO LTD A SHS ORD CNY1	1,320	600	-	-	1,920
DALIAN ZEUS ENTERTAINMENT GROUP CO LTD A SHS ORD CNY1	-	100	180	-	280
DASHANG GROUP CO LTD A SHR ORD CNY1	100	-	-	-	100
DATANG TELECOM TECHNOLOGY CO LTD A SHR ORD CNY1	200	200	-	-	400
DATONG COAL INDUSTRY CO LTD A SHS ORD CNY1	300	-	-	-	300
DAWNING INFORMATION INDUSTRY CO LTD ORD CNY1	200	-	-	-	200
DAZHONG TRANSPORTATION GROUP CO LTD A SHR ORD CNY1	600	-	-	-	600
DELUXE FAMILY CO LTD A ORD CNY1	800	-	-	-	800
DO-FLUORIDE CHEMICALS CO LTD A SHR ORD CNY1	300	-	-	-	300
DONGFENG AUTOMOBILE CO LTD A SHS ORD CNY1	500	-	-	-	500
DONGJIANG ENVIRONMENTAL CO LTD A SHR ORD NPV	250	-	-	-	250

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	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
EAST GROUP CO LTD A SHRS ORD CNY1	-	400	-	-	400
EASTERN COMMUNICATIONS CO LTD ORD CNY1 CC	300	-	-	-	300
EASTERN GOLD JADE CO LTD A SHRS ORD CNY1	300	-	-	-	300
EASTERN PIONEER DRIVING SCHOOL CO A SHARES ORD	100	-	-	-	100
EGING PHOTOVOLTAIC TECHNOLOGY CO LTD A SHR ORD CNY1 CC	600	-	-	-	600
ELEC-TECH INTERNATIONAL CO LTD A SHR ORD CNY1	700	-	-	-	700
ELION CLEAN ENERGY CO LTD A SHRS ORD CNY1	500	-	-	-	500
FANGDA CARBON NEW MATERIAL CO LTD A SHS ORD CNY1	600	-	-	-	600
FAR EAST SMARTER ENERGY CO LTD A SHS ORD CNY1	500	-	-	-	500
FEILO ACOUSTICS CO LTD SHS A OR CNY1	300	200	-	(100)	400
FOCUS TECHNOLOGY CO LTD ORD CNY1	-	100	100	(100)	100
FOSHAN ELECTRICAL & LIGHT CO LTD SHS A ORD CNY1	200	200	-	-	400
FOSHAN PLASTICS GROUP CO LTD A SHS ORD CNY1	400	-	-	(400)	-
FOUNDER TECHNOLOGY GROUP CORP A SHR ORD CNY1	1,000	400	-	(1,400)	-
FUJIAN FUNENG CO LTD A SHAR ORD CNY1	200	-	-	(200)	-
FUJIAN LONGKING CO LTD ORD CNY1 CC	600	-	-	(100)	500
FUJIAN NEWLAND COMPUTER CO LTD A SHS ORD CNY1	400	-	-	-	400
FUJIAN SEPTWOLVES INDUSTRY INC A SHR ORD CNY1	300	-	-	(300)	-
FUJIAN STAR NET COMMUNICATION CO LTD ORD A SHRS CNY1	200	-	-	-	200
FUJIAN ZHONGFU INDUSTRIES COMPANY LIMITED A SHRS ORD CNY1	600	-	-	-	600
GALAXY BIOMEDICAL INVESTMENT CO LTD A SHS ORD CNY1	400	-	-	-	400

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	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
GANSU GANGTAI HD GROUP CO A SHRS ORD CNY1	1,100	-	-	(800)	300
GANSU JINGYUAN COAL INDUSTRY AND	700	-	-	-	700
GANSU JIU STEEL GROUP HONGXING IRON & STEEL CO LTD A SHS ORD CNY1	1,700	-	-	-	1,700
GANSU QILIANSHAN CEMENT GROUP CO LTD A SHR ORD CNY1	400	-	-	-	400
GANSU YASHENG INDUSTRIAL (GROUP) CO LTD A SHR ORD CNY1	800	-	-	-	800
GCI SCIENCE & TECHNOLOGY CO LTD A SHRS ORD CNY1	200	-	-	-	200
GEM CO LTD A SHS ORD CNY1	1,000	300	390	-	1,690
GEM YEAR INDUSTRIAL CO LTD A SHRS ORD CNY1	300	-	-	-	300
GEO-JADE PETROLEUM CORP CO LTD A SHRS ORD CNY1	700	-	-	-	700
GLOBAL TOP E-COMMERCE CO LTD A SHRS ORD CNY1	200	100	-	-	300
GLODON CO LTD A SHS ORD CNY1	200	200	-	-	400
GREATTOWN HOLDINGS LTD A SHARES ORD CNY1	600	-	-	-	600
GREATWALL INFORMATION INDUSTRY CO LTD A SHRS ORD CNY1	400	-	-	(400)	-
GUANGDONG ADVERTISING GROUP CO LTD A SHRS ORD CNY1	700	-	210	(110)	800
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO LTD A SHS ORD CNY1	600	300	-	-	900
GUANGDONG BY-HEALTH BIOTECHNOLOGY CO LTD A SHS ORD CNY1	-	500	-	-	500
GUANGDONG CHJ INDUSTRY CO LTD A SHRS ORD CNY1	300	-	-	-	300
GUANGDONG DONGYANGGUANG ALUMINIUM CO LTD A SHS ORD CNY1	1,100	-	-	-	1,100
GUANGDONG ELLINGTON ELECTRONICS TECHNOLOGY CO LTD A SHRS ORD CNY1	100	-	100	-	200

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
GUANGDONG FENGHUA ADVANCED TECHNOLOGY (HOLDING) CO LTD A CNY1	400	-	-	-	400
GUANGDONG GOLDEN DRAGON DEVELOPMEN INC A SHS ORD CNY1	-	200	-	-	200
GUANGDONG GUANHAO HIGH-TECH CO LTD A SHS ORD CNY1	400	-	-	(400)	-
GUANGDONG HAID GROUP CO LTD A SHR ORD CNY1	400	100	-	(100)	400
GUANGDONG HIGHSUN GROUP CO LTD A SHS ORD CNY1	780	-	-	(780)	-
GUANGDONG HUASHENG ELECTRICAL APPLIANCES CO LTD A SHS ORD CNY1	-	100	60	-	160
GUANGDONG SHENGYI SCIENCE TECHNOLOGY CO LTD A SHS ORD CNY1	300	200	-	-	500
GUANGDONG TAPAI GROUP CO LTD A SHR ORD CNY1	200	-	-	-	200
GUANGDONG ZHONGSHENG PHARMACEUTICAL A SHRS ORD CNY 1	300	-	-	-	300
GUANGXI LIUGONG MACHINERY CO LTD A SHR ORD CNY1	500	-	-	-	500
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORP LTD A SHRS NPV	-	200	-	-	200
GUANGZHOU DEVELOPMENT INDUSTRY (HOLDINGS) CO LTD A SHR ORD CNY1	500	-	-	-	500
GUANGZHOU GUANGRI STOCK CO LTD A SHS ORD CNY1	300	-	-	-	300
GUANGZHOU TINCI MATERIALS TECHNOLOGY CO LTD A SHS ORD CNY1	-	100	-	-	100
GUIRENNIAO CO LTD A SHRS ORD CNY1 CC	100	-	-	(100)	-
GUIZHOU BROADCASTING & TV INFORMATION NETWORK CO LTD A SHRS ORD CNY 1	-	200	-	-	200
GUIZHOU CHANGZHENG ELECTRIC CO LTD A SHRS ORD CNY1	400	-	-	(400)	-

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
GUIZHOU PANJIANG REFINED COAL CO LTD A SHR ORD CNY1	600	-	-	(200)	400
GUIZHOU SPACE APPLIANCE CO A SHRS ORD CNY1	200	-	-	-	200
GUIZHOU XINBANG PHARMACEUTICAL CO LTD A SHR ORD CNY1	100	400	-	-	500
GUIZHUO YIBAI PHARMACEUTICAL CO LTD A SHS ORD CNY1	400	-	-	-	400
GUOMAI TECHNOLOGIES INC SHA A ORD CNY1	300	-	-	-	300
HAIMA INV GR CO LTD ORD CNY1 A SHR	1,000	-	-	(300)	700
HAINAN HAIYAO CO LTD A SHS ORD CNY1	400	-	-	-	400
HAINING CHINA LEATHER MARKET CO LTD A SHRS ORD CNY1	400	-	-	(100)	300
HANG ZHOU GREAT STAR INDUSTRIAL CO LTD A SHARE ORD CNY1	300	-	-	-	300
HANGZHOU BINJIANG REAL ESTATE GROUP CO LTD A ORD CNY1	500	500	-	-	1,000
HANGZHOU FIRST APPLIED MATERIAL CO LTD A SHS CNY1 (FORMERLY KNOWN AS HANGZHOU FIRST PV MATERIAL CO LTD SUB ORD CNY1)	100	-	-	(100)	-
HANGZHOU IRON & STEEL CO A SHS ORD CNY1	-	200	-	-	200
HANGZHOU ROBAM APPLIANCES COMPANY LIMITED A SHS ORD CNY1	200	-	60	(260)	-
HANGZHOU SHUNWANG TECHNOLOGY CO LTD A SHS ORD CNY1	200	100	-	-	300
HANGZHOU SILAN MICROELECTRONICS CO LTD A SHR ORD CNY1	400	-	-	-	400
HARBIN BOSHI AUTOMATION CO LTD A ORD NPV	100	-	-	(100)	-
HARBIN GLORIA PHARMACEUTICALS CO LTD A SHRS ORD CNY1	600	-	-	-	600
HARBIN HATOU INVESTMENT CO LTD ORD CNY1 CC	200	-	-	(200)	-
RESTRICTED					

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
HARBIN PHARMACEUTICAL GROUP CO LTD A SHS ORD CNY1	1,080	-	-	-	1,080
HEBEI CHENGDE LOLO CO LTD A SHS ORD CNY1	425	-	-	-	425
HEFEI DEPARTMENT STORE GROUP CO LTD A SHS ORD CNY1	400	-	-	(100)	300
HEFEI MEIYA OPTOELECTRONIC A ORD NPV	200	-	-	-	200
HEILONGJIANG INTERCHINA WATHER CO LTD A SHS ORD CNY1	1,100	-	-	(200)	900
HEILONGJIANG ZBD PHARMACEUTICAL CO LTD A ORD CNY1	100	-	-	-	100
HENAN PINGGAO ELECTRIC CO LTD A SHR ORD CNY1	300	-	-	-	300
HENAN SENYUAN ELECTRIC CO LTD A SHS ORD CNY1	200	-	-	-	200
HENGDIAN GROUP DMEGC MAGNETICS CO LTD A SHR ORD CNY1	300	-	300	-	600
HENGTONG OPTIC-ELECTRIC CO LTD A SHRS ORD CNY1	600	-	-	(100)	500
HENGYI PETROCHEMICAL CO LTD A SHR ORD CNY1	300	-	-	-	300
HEXING ELECTRICAL CO LTD A SHRS ORD CNY1	-	100	-	-	100
HOLITECH TECHNOLOGY CO LTD ORD CNY1	400	-	300	(100)	600
HONGDA XINGYE CO LTD A SHRS ORD CNY1	364	200	-	-	564
HUAFA INDUSTRIAL SHARE CO LTD A SHR ORD CNY1	400	100	400	-	900
HUAGONG TECH CO LTD A SHS ORD CNY1	400	-	-	-	400
HUAPONT LIFE SCIENCE CO LTD A SHRS ORD NPV	550	300	-	-	850
HUAXIN CEMENT CO LTD A SHR ORD CNY1	300	-	-	-	300
HUAYUAN PROPERTY CO LTD ORD CNY1 A SHARES	400	-	-	-	400
HUBEI FUXING SCIENCE AND TECHNOLOGY CO LTD A SHR ORD CNY1	400	-	-	-	400
HUBEI HONGCHENG GENERAL A ORD CNY1	-	100	-	-	100

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
HUBEI XINGFA CHEMICALS GROUP CO LTD A SHS ORD CNY1	100	-	-	-	100
HUMANWELL HEALTHCARE GROUP CO LTD A SHS ORD CNY1	500	100	-	-	600
HUNAN CORUN NEW ENERGY CO LTD A SHRS ORD CNY1	400	200	-	-	600
HUNAN DAKANG INTERNATIONAL FOOD AND AGRICULTURE CO LTD A SHRS ORD CNY1	460	600	-	-	1,060
HUNAN FRIENDSHIP & APOLLO COMMERCIAL CO LTD ORD CNY1 (FORMERLY KNOWN AS YOUR MART CO LTD A SHS ORD CNY1)	300	-	300	(200)	400
HUNAN GOLD CORPOARTION LIMITED A SHRS ORD CNY1	500	-	-	-	500
HUOLINHE OPENCUT COAL INDUSTRY CORP LTD A SHS ORD CNY1	400	-	-	-	400
HYBIO PHARMACEUTICAL CO LTD A SHS ORD CNY1	300	-	-	-	300
HYTERA COMMUNICATIONS CORP LTD A SHRS ORD CNY1	-	400	-	-	400
INNER MONGOLIA FIRST MACHINERY GROUP CO LTD A SHS ORD CNY1 (FORMERLY KNOWN AS BAOTOU BEIFANG CHUANGYE CO LTD A SHS ORD CNY1)	400	-	-	-	400
INNER MONGOLIA MENGDIAN HUANENG THERMAL POWER CORP LTD ORD CNY1	1,500	-	-	-	1,500
INNER MONGOLIA XINGYE MINING CO LTD A SHS ORD CNY1	300	-	-	-	300
INVENGO INFORMATION TECHNOLOGY CO LTD A SHRS ORD CNY1	200	-	-	(200)	-
JANGHO GROUP CO LTD A SHRS ORD CNY1	200	-	-	-	200
JASON FURNITURE HANGZHOU CO LTD A SHS ORD CNY1	-	100	-	-	100

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
JIANGSU CHANGJIANG ELECTRONICS	500	200	-	-	700
JIANGSU HIGH HOPE INTERNATIONAL GROUP	200	-	-	(200)	-
JIANGSU HONGTU HI-TECH CO LTD A SHS ORD CNY1	400	200	-	-	600
JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD	-	100	-	-	100
JIANGSU KANION PHARMACEUTICAL CO LTD A SHR ORD CNY1	100	200	-	-	300
JIANGSU NONGHUA INTELLIGENT AGRICULTURAL TECH CO LTD A SHRS ORD CNY1	600	-	-	-	600
JIANGSU PHOENIX PUBLISHING AND MEDIA CORP LTD CL A ORD NPV	-	500	-	-	500
JIANGSU SUNSHINE CO LTD A SHR ORD CNY1	600	-	-	-	600
JIANGSU WUZHONG INDUSTRIAL CO LTD A SHR ORD CNY1	300	-	-	-	300
JIANGSU YABANG DYESTUFF CO LTD A SHRS ORD CNY1	200	-	-	-	200
JIANGSU YUEDA INVESTMENT CO LTD A SHS ORD CNY1	500	-	-	(100)	400
JIANGSU YUYUE MEDICAL EQUIPMENT CO LTD ORD CNY1	196	-	98	-	294
JIANGSU ZHONGLI GROUP CO LTD A SHS ORD CNY1 (FORMERLY KNOWN AS ZHONGLI SCIENCE AND TECHNOLOGY GROUP CO LTD A SHR ORD CNY1)	100	-	-	-	100
JIANGSU ZHONGNAN CONSTRUCTION GROUP CO LTD SHS A ORD CNY1	400	200	-	(600)	-
JIANGSU ZHONGTIAN TECHNOLOGIES CO LTD A SHR ORD CNY1	850	300	-	(1,150)	-
JIANGSU ZONGYI CO LTD A SHS ORD CNY1	500	-	-	-	500
JIANGXI GANFENG LITHIUM CO-A SHRS ORD CNY1	300	-	-	-	300
JIANGXI HONGDU AVIATION INDUSTRY GROUP CO LTD ORD CNY1 CC	300	-	-	-	300

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
JIANGXI SPECIAL ELECTRIC A SHS ORD CNY1	600	-	-	-	600
JIANGZHONG PHARMACEUTICAL CO LTD A SHR ORD CNY1	100	-	-	-	100
JIAOZUO WANFANG ALUMIMUM MANUFACTURING CO LTD A SHR ORD CNY1	200	200	-	-	400
JILIN YATAI GROUP CO LTD A SHR ORD CNY1	1,000	-	-	-	1,000
JILIN ZIXIN PHARMACEUTICAL INDUSTRIAL CO LTD A SHRS ORD CNY1	400	-	-	-	400
JINKE PROPERTIES GROUP CO LTD A SHR ORD CNY1	1,400	800	-	-	2,200
JINLING PHARMACEUTICAL CO LTD A SHR ORD CNY1	200	-	-	(200)	-
JINLONG MACHINERY & ELECTRONICS CO LTD A SHS ORD CNY1	200	-	-	-	200
JINYU BIO-TECHNOLOGY CO LTD A SHRS ORD CNY1	400	-	-	-	400
JINZHOU CIHANG GROUP CO LTD A SHRS ORD CNY1	300	-	-	-	300
JISHI MEDIA CO LTD A SHS ORD CNY1	1,200	-	-	-	1,200
JIZHONG ENERGY RESOURCES CO LTD A SHS ORD CNY1	300	300	-	-	600
JOINCARE PHARMACEUTICAL GR IND CO LTD A SHR ORD CNY1	500	-	-	-	500
JOINTO ENERGY INVESTMENT C A SHRS ORD CNY1	200	300	-	-	500
JONJEE HIGH TECH INDUSTRIAL AND COMMERCIAL HOLDINGS CO LTD ORD CNY1	400	-	-	-	400
JOYOUNG CO LTD A SHR ORD CNY1	200	-	-	-	200
JULI SLING CO LTD A SHR ORD CNY1	500	-	-	(100)	400
JULONG CO LTD ORD CNY1	200	-	-	-	200
KAIDI ECOLOGICAL AND ENVIRONMENTAL TECHNOLOGY CO LTD A SHS ORD CNY1	500	-	500	-	1,000

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
KAILE TECHNOLOGY CO LTD A SHR ORD CNY1	300	-	-	-	300
KEDA CLEAN ENERGY CO LTD A SHS ORD CNY1	400	300	-	-	700
KINGCLEAN ELECTRIC CO LTD A SHRS ORD NPV	100	-	-	(100)	-
KINGFA SCI. & TECH. CO LTD A SHR ORD CNY1	1,300	-	-	(300)	1,000
KINGNET NETWORK CO LTD A SHRS ORD CNY1	-	100	-	-	100
KINGS LUCK ORD CNY1 A	200	-	-	-	200
KPC PHARMACEUTICALS INC A SHRS ORD CNY1	400	-	-	-	400
KUNWU JIUDING INVESTMENT HOLDINGS CO LTD ORD CNY1 CC	100	-	-	-	100
L&T CITY ORD CNY1 A	300	-	-	-	300
LANZHOU LS HEAVY EQUIPMENT CO LTD A SHRS ORD CNY1	200	-	-	-	200
LAOBAIXING PHARMACY CHAIN JOINT STOCK CO A SHRS ORD CNY1	-	100	-	-	100
LEYARD OPTOELECTRONIC CO L A SHRS ORD CNY1	300	-	300	(100)	500
LIANHE CHEMICAL TECHNOLOGY CO LTD A SHRS ORD CNY1	400	-	-	-	400
LIFAN INDUSTRY (GROUP) CO LTD A ORD CNY1	400	-	-	-	400
LIVZON PHARMACEUTICAL GROUP INC A SHR ORD CNY1	-	100	-	-	100
LOMON BILLIONS GROUP CO LTD A SHR ORD CNY1	-	400	-	-	400
LONCIN MOTOR CO LTD ORD CNY1 CC	300	-	450	-	750
LONGI GREEN ENERGY TECHNOLOGY CO LTD A SHRS ORD CNY1 (FORMERLY KNOWN AS XIAN LONGI SILICON MATERIALS CO LTD A SHRS ORD CNY1)	600	200	-	-	800
LUTHAI TEXTILE CO LTD CL A ORD CNY1	300	-	-	-	300
LUXI CHEMICAL GROUP CO LTD A SHS ORD CNY1	100	500	-	-	600

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
MAANSHAN FANGYUAN					
SLEWING RING CO LTD A SHR ORD CNY1	-	200	-	-	200
MAANSHAN IRON AND STEEL					
CO LTD A SHRS ORD CNY1	2,600	-	-	(800)	1,800
MACROLINK					
CULTURAL TAINMENT DEV CO LTD A SHS ORD CNY1	400	-	-	-	400
MAYINGLONG					
PHARMACEUTICAL GROUP CO LTD A SHR ORD CNY1	200	-	-	-	200
MEIDU ENERGY					
CORPORATION ORD CNY1	700	-	-	(700)	-
MEISHENG					
CULTURE&CREATIVE-A SHRS ORD NPV	-	100	80	-	180
MESNAC CO LTD A SHR ORD CNY1					
	400	-	-	-	400
MINMETALS DEVELOPMENT					
CO LTD A SHR ORD CNY1	300	-	-	-	300
MLS CO LTD A SHRS ORD CNY1					
	100	200	-	(300)	-
MONTNETS RONGXIN					
TECHNOLOGY GROUP CO LTD A SHR ORD CNY1	300	-	-	-	300
MYHOME REAL ESTATE					
DEVELOPMENT GROUP CO LTD A SHRS ORD CNY1	1,400	-	-	-	1,400
NANJI E-COMMERCE CO LTD A SHRS ORD CNY1					
	-	500	-	-	500
NANJING CENTRAL					
EMPORIUM CO LTD A SHRS ORD CNY1	100	300	-	-	400
NANJING DORON					
TECHNOLOGY CO LTD A SHS ORD CNY1	100	100	200	(300)	100
NANJING GAOKE CO LTD A SHRS ORD CNY1					
	200	200	-	(100)	300
NANJING HUADONG					
ELECTRONICS INFORMATION & TECHNOLOGY CO LTD A ORD CNY1	1,400	-	-	-	1,400
NANJING IRON & STEEL CO					
LTD A SHR ORD CNY1	2,000	-	-	(800)	1,200

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
NAURA TECHNOLOGY GROUP CO LTD A SHRS ORD CNY1 (FORMERLY KNOWN AS BEIJING SEVENSTAR ELECTRONIC CO LTD A SHRS ORD CNY1)	100	-	-	-	100
NAVINFO CO LTD ORD CNY1	600	-	-	-	600
NINGBO HUAXIANG ELECTRIC CO LTD A SHR ORD CNY1	300	-	-	-	300
NINGBO JOYSON ELECTRONIC CORP A ORD CNY1	200	-	-	-	200
NINGBO SHANSHAN CO LTD A SHS ORD CNY1	200	200	-	-	400
NINGBO TUOPU GROUP CO LTD A SHRS ORD NPV1	200	-	-	(100)	100
NINGBO XINHAI ELECTRIC CO LTD A SHS ORD CNY1	-	100	-	-	100
NINGBO YUNSHENG (GROUP) CL LTD A SHRS ORD CNY1	300	-	-	(100)	200
NINJING XINJIEKOU DEPT STORE CO LTD ORD CNY1	300	-	-	(300)	-
NORTH ELECTRO-OPTIC CO LTD A SHR ORD CNY1	100	-	-	-	100
NORTH INDUSTRIES GROUP RED ARROW CO LTD ORD CNY1 (FORMERLY KNOWN AS HUNAN JIANGNAN RED ARROW CO LTD A SHRS ORD CNY1)	100	200	-	-	300
NORTH NAVIGATION CONTROL TECHNOLOGY CO LTD A SHR ORD CNY1	400	-	-	-	400
ORG PACKAGING CO LTD A SHS ORD CNY1	600	300	-	-	900
ORIENT GROUP INC A SHS ORD CNY1	700	-	-	-	700
ORIENTAL ENERGY CO LTD A ORD CNY1	600	-	-	(100)	500
PALM ECO-TOWN DEVELOPMENT CO LTD ORD CNY1	400	-	-	-	400
PENGQI TECHNOLOGY DEVELOPMENT CO LTD A SHRS ORD CNY1 CC (FORMERLY KNOWN AS SHANGHAI DINGLI TECHNOLOGY DEVELOPMENT GROUP CO LTD ORD CNY1 CC)	600	-	-	-	600

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
PEOPLE CN. CO LTD A SHS ORD CNY1	-	300	-	-	300
PETROCHINA JINHONG ENERGY INVESTMENT CO LTD A SHS ORD CNY1	200	-	-	-	200
PUBANG HOLDINGS ORD NPV	76	400	-	-	476
QINGDAO HANHE CABLE CO LTD A SHRS ORD CNY1	700	-	-	(700)	-
QINGDAO TGOOD ELECTRIC A ORD CNY1	100	200	-	-	300
QINGHAI HUZHU BARLEY WINE A ORD CNY1	100	-	-	-	100
REALCAN PHARMACEUTICAL CO LTD A SHR ORD CNY1	100	-	130	-	230
RISING NONFERROUS METAL SHARE CO A SHS ORD CNY1	-	100	-	-	100
RIZHAO PORT CO LTD A SHS ORD CNY1	1,100	-	-	-	1,100
RONGAN PROPERTY CO LTD - A SHRS ORD CNY1	400	-	-	-	400
SCAC ORD CNY1 A	200	-	-	(100)	100
SHAANXI BROADCAST&TV NETWORK INTERMEDIARY CO LTD ORD A SHR CNY1	300	-	-	(100)	200
SHAANXI INTERNATIONAL TRUST CO LTD CL A ORD CNY1	500	300	-	-	800
SHAANXI J&R FIRE PROTECTION CO LTD ORD CNY1	-	400	-	-	400
SHAANXI LIGEANCE MINERAL RESOURCES CO LTD A SHRS ORD CNY1	200	100	-	-	300
SHANDONG CHENMING PAPER HLDGS LTD A SHR ORD CNY1	600	-	-	-	600
SHANDONG DENGHAI SEEDS CO LTD A SHRS ORD CNY1	250	-	-	-	250
SHANDONG HIMILE MECH SCI&TECH CO LTD A SHRS ORD CNY1	300	-	-	(300)	-
SHANDONG HUALU HENGSHENG CHEMICAL A SHR ORD CNY1	300	200	150	-	650
SHANDONG IRON AND STEEEL CO LTD A SHR ORD CNY1	1,800	1,700	540	-	4,040

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SHANDONG JINJING SCIENCE & TECHNOLOGY STOCK CO LTD A SHR ORD CNY1	500	-	-	-	500
SHANDONG NANSHAN ALUMINUM CO LTD A SHR ORD CNY1	2,750	900	-	-	3,650
SHANDONG SINOBIOWAY BIOMEDICINE CO LTD A SHRS ORD CNY1	200	-	-	(200)	-
SHANDONG SUN PAPER INDUSTRY CO LTD A SHR ORD CNY1	700	-	-	-	700
SHANGHAI AEROSPACE AUTOMOBILE ELECTROMECHANICAL CO LTD SHA A ORD CNY1	400	200	-	(100)	500
SHANGHAI AJ GROUP CO LTD ORD CNY1 CC	500	400	-	-	900
SHANGHAI BELLING CO LTD ORD CC CNY1	200	200	-	(100)	300
SHANGHAI DAZHONG PUBLIC UTILITIES (GROUP) CO LTD A SHS ORD CNY1	1,000	300	-	-	1,300
SHANGHAI EAST-CHINA COMPUTER CO LTD A SHRS ORD CNY1	100	-	-	(100)	-
SHANGHAI FLYCO ELECTRICAL APP CO LTD A SHS ORD CNY1	100	-	-	(100)	-
SHANGHAI HAIXIN GROUP CO LTD A SHS ORD CNY1	400	-	-	(400)	-
SHANGHAI INDUSTRIAL DEVELOPMENT CO A SHS ORD CNY1	130	200	-	-	330
SHANGHAI JAHWA UNITED CO LTD A SHR ORD CNY1	300	100	-	(100)	300
SHANGHAI JINGJIANG INTL HOTELS DEVELOPMENTS CO LTD A SHS ORD CNY1	-	100	-	-	100
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO LTD A SHS ORD CNY1	100	100	-	-	200
SHANGHAI KAIBAO PHARMACEUTICAL CO LTD A SHS ORD CNY1	300	-	90	-	390
SHANGHAI KEHUA BIO- ENGINEERING CO LTD A SHR ORD CNY1	100	200	-	-	300

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SHANGHAI LANSHENG CORPORATION ORD CNY1	100	-	-	-	100
SHANGHAI LINGANG HOLDINGS CORP LTD A SHS ORD CNY1	-	200	-	-	200
SHANGHAI MALING AQUARIUS CO LTD SHS A ORD CNY1	500	-	-	(100)	400
SHANGHAI MECHANICAL AND ELECTRICAL INDUSTRY CO LTD A SHS ORD CNY1	200	-	-	-	200
SHANGHAI METERSBONWE FASHION & ACCESSORIES CO LTD A SHS ORD NPV	500	-	-	-	500
SHANGHAI NEW WORLD CO LTD A SHRS ORD CNY1	300	-	-	(100)	200
SHANGHAI PUDONG ROAD & BRIDGE CONSTRUCTION CO LTD SHS A ORD CNY1	200	200	-	-	400
SHANGHAI SHIMAO CO LTD A SHRS ORD CNY1	750	-	220	(970)	-
SHANGHAI XINHUA MEDIA CO LTD A SHR ORD CNY1	400	-	-	(400)	-
SHANGHAI YUYUAN TOURIST MART CO LTD A SHS ORD CNY1	500	-	-	-	500
SHANGHAI ZHIXIN ELECTRIC CO LTD A SHR ORD CNY1	200	200	-	-	400
SHANTUI CONSTRUCTION MACHINE CO LTD A SHR CNY1	700	-	-	-	700
SHANXI LU'AN ENVIROMENT ENGY DEV CO LTD A SHS ORD CNY1	600	200	-	-	800
SHANXI MEIJIN ENERGY CO LTD ORD CNY1 A SHARES	200	-	-	(200)	-
SHANXI TAIGANG STAINLESS STEEL CO LTD A SHR ORD CNY1	1,200	-	-	-	1,200
SHANXI XINGHUACUN FEN WINE FACTORY CO LTD A SHR ORD CNY1	200	-	-	-	200
SHENERGY COMPANY LIMITED A ORD CNY1	-	1,700	-	-	1,700
SHENGHE RESOURCES A SHRS ORD CNY1	200	200	-	-	400

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SHENWU ENVIRONMENTAL TECH A SHS ORD CNY1	400	-	-	-	400
SHENZHEN AGRICULTURAL PRODUCTS CO LTD A SHR ORD CNY1	-	400	-	-	400
SHENZHEN AIRPORT CO LTD A SHR ORD CNY1	600	-	-	-	600
SHENZHEN AISIDI CO LTD A SHS ORD NPV	200	-	-	-	200
SHENZHEN DESAY BATTERY TECH CO LTD A SHS ORD CNY1	100	-	-	-	100
SHENZHEN ENERGY GROUP CO LTD A SHR ORD CNY1	-	700	-	-	700
SHENZHEN EVENWIN PRECISION TECH CO LTD CL A ORD CNY1	180	200	-	(80)	300
SHENZHEN FENDA TECHNOLOGY CO LTD ORD NPV	260	-	-	(60)	200
SHENZHEN FUANNA BEDDING AND FURNISHING CO LTD ORD CNY1	300	-	-	(300)	-
SHENZHEN GLORY MEDICAL CO LTD A SHR ORD CNY1	100	-	-	-	100
SHENZHEN GRANDLAND GROUP CO LTD A SHRS ORD CNY1	400	-	-	-	400
SHENZHEN HEPALINK PHARMACEUTICAL GROUP CO LTD CL A ORD CNY1 (FORMERLY KNOWN AS SHENZHEN HEPALINK PHARMACEUTICAL CO CL A ORD CNY1)	200	-	-	-	200
SHENZHEN HIFUTURE ELECTRIC CO LTD A SHS ORD CNY1	500	-	-	-	500
SHENZHEN HONGTAO DECORATION CO LTD A SHS ORD CNY1	600	-	-	-	600
SHENZHEN HUAQIANG INDUSTRY CO LTD A SHS ORD CNY1	100	-	-	-	100
SHENZHEN JINJIA GROUP CO LTD A SHRS ORD CNY1	400	200	-	-	600
SHENZHEN KAIFA TECHNOLOGY CO LTD A SHR ORD CNY1	200	200	-	-	400

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SHENZHEN LAIBAO HIGH- TECHNOLOGY CO LTD A SHR ORD CNY1	300	-	-	-	300
SHENZHEN NEPTUNUS BIOENGINEERING CO LTD A SHS ORD CNY1	600	300	-	-	900
SHENZHEN SUNWAY COMMUNICATION CO LTD ORD CNY1	400	100	-	-	500
SHENZHEN TAT FOOK TECHNOLOGY CO LTD A SHS ORD CNY1	100	200	-	-	300
SHENZHEN TELLUS HOLDING CO LTD A SHRS ORD A SER ORD CNY1	100	100	-	(200)	-
SHENZHEN TONGE (GROUP) CO LTD SHR A ORD CNY1	460	-	-	-	460
SHENZHEN TOPWAY VIDEO A SHS ORD CNY1	100	-	-	(100)	-
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO LTD A SHRS ORD CNY1	440	-	-	-	440
SHENZHEN ZHENYE (GROUP) CO LTD A SHR ORD CNY1	600	-	-	-	600
SHIJIAZHUANG CHANGSHAN TEXTILE CO LTD ORD CNY1	200	100	-	-	300
SHIJIAZHUANG YILING PHARMACEUTICAL CO LTD A SHR ORD CNY1	300	-	-	-	300
SHINVA MEDICAL INSTRUMENT CO LTD A SHS ORD CNY1	200	-	-	-	200
SHUANGLIANG ECO-ENERGY SYSTEMS CO LTD A SHS ORD CNY1	500	-	-	-	500
SHUNFA HENGYE CORPORATION A SHR ORD CNY1	368	-	-	(368)	-
SICHUAN CHANGHONG ELECTRIC CO LTD A SHS ORD CNY1	-	2,300	-	-	2,300
SICHUAN CHENGFEI INTEGRATION TECHNOLOGY CO LTD A SHS ORD CNY1	100	-	-	-	100
SICHUAN DIKANG SCI & TECH- A SHRS ORD CNY1	200	300	-	-	500
SICHUAN HEBANG BIOTECHNOLOGY LIMITED CNY1 CC	600	-	-	-	600

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SICHUAN KELUN PHARMACEUTIC CO LTD A SHS ORD CNY1	500	100	-	(100)	500
SICHUAN ROAD & BRIDGE GROUP CO LTD A SHS ORD CNY1	900	-	-	-	900
SIEYUAN ELECTRIC CO LTD A SHR ORD CNY1	240	-	-	-	240
SINOCHEM INTERNATIONAL CO LTD CL A ORD CNY1	500	200	-	-	700
SINODATA CO LTD A SHRS ORD CNY1	100	-	-	-	100
SINOMA INTERNATIONAL ENGINEERING CO LTD A SHR ORD CNY1	850	-	-	(100)	750
SINOMACH AUTOMOBILE CO LTD ORD CNY1 CC	200	-	-	-	200
SINOTRANS AIR TRANSPORT DEVELOPMENT CO LTD A SHR ORD CNY1	300	-	-	(100)	200
SKYWORTH DIGITAL CO LTD ORD CNY1 A	100	200	-	-	300
SOUFEIYA HOME COLLECTION CO LTD A SHRS ORD CNY1	200	100	200	(200)	300
SOUYUTE GROUP CO LTD A SHS ORD CNY1	140	200	340	-	680
SPIC YUANDA ENVIRONMENTAL PROTECTION CO LTD A SHS ORD CNY1	300	-	-	(100)	200
STANLEY AGRICULTURAL GROUP CO.LTD A SHS ORD CNY1	300	-	-	-	300
STO EXPRESS CO LTD ORD CNY1	-	200	-	-	200
SUFA TECHNOLOGY INDUSTRY CO LTD A SHS ORD CNY1	200	-	-	-	200
SUNGROW POWER SUPPLY CO LTD CL A ORD CNY1	180	200	-	-	380
SUREKAM CORP A ORD CNY1	400	-	-	-	400
SUZHOU ANJIE TECHNOLOGY CO LTD A SHR ORD CNY1	100	-	50	(50)	100
SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD A SHS ORD CNY1	200	100	-	-	300

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SUZHOU NEW DISTRICT HI- TECH INDUSTRIAL CO LTD A SHR ORD CNY1	300	200	-	-	500
TAIHAI MANOIR NUCLEAR EQUIPMENT CO LTD A ORD CNY1	200	100	-	(100)	200
TAIJI COMPUTER CORP LTD A SHR ORD CNY1	100	100	-	-	200
TAIYUAN HEAVY INDUSTRY CO LTD A SHS ORD CNY1	1,300	-	-	(100)	1,200
TALKWEB INFORMATION SYSTEM CO LTD A SHS ORD CNY1	200	200	-	-	400
TANGSHAN JIDONG CEMENT CO LTD A SHR ORD CNY1	400	-	-	-	400
TANGSHAN PORT GROUP CO LTD ORD CNY1 CC	820	500	-	-	1,320
TANGSHAN SANYOU CHEMICAL INDUSTRIES CO LTD A SHR ORD CNY1	500	-	-	-	500
TATWAH SMARTECH COMPANY LIMITED ORD CNY1 A SHARES	200	-	-	-	200
TELLING TELECOMMUNICATION HOLDING CO LTD A SHS ORD CNY1	300	-	-	-	300
THAIHOT GROUP CO LTD A ORD CNY1	-	300	-	-	300
TIAN DI SCIENCE & TECHNOLOGY CO LTD ORD CNY1 A SHR	-	1,000	-	-	1,000
TIANJIN BENEFO TEJING ELECTRIC CO LTD A SHS ORD CNY1	200	-	100	-	300
TIANJIN CAPITAL ENVIRONMENTAL PROTECTION GROUP CO LTD A SHRS ORD CNY1	100	200	-	-	300
TIANJIN CHASE SUN PHARMACEUTICAL CO LTD A SHRS ORD CNY1	900	500	-	(300)	1,100
TIANJIN JINBIN DEVELOPMENT CO LTD A SHS ORD CNY1	1,100	-	-	(300)	800
TIANJIN MARINE SHIPPING CO LTD A SHS ORD CNY1	900	-	-	(100)	800
TIANJIN PORT CO LTD A SHR ORD CNY1	300	200	-	-	500

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
TIANJIN TEDA CO LTD A SHR ORD CNY1	300	400	-	-	700
TIANJIN ZHONG XIN PHARMACEUTICAL GROUP CORPORATION LIMITED A SHS ORD CNY1	200	-	-	-	200
TIANMA BEARING GROUP CO LTD A SHRS ORD CNY1	100	200	-	-	300
TIANMA MICROELECTRONICS CO LTD A SHS ORD CNY1	200	200	-	-	400
TIBET HUAYU MINING CO LTD A SHS ORD CNY1	-	100	-	-	100
TIBET MINERAL DEVELOPMENT CO LTD SHS A ORD CNY1	300	-	-	-	300
TIBET SUMMIT RESOURCES CO LTD ORD CNY1	100	-	-	-	100
TIBET URBAN DEVELOPMENT ORD CNY1 CC	200	-	-	-	200
TIME PUBLISHING AND MEDIA CO LTD A SHS ORD CNY1	200	-	-	(100)	100
TOLY BREAD CO LTD A SHS ORD CNY1 (FORMERLY KNOWN AS SHENYANG TOLY BREAD CO LTD A SHARES ORD CNY1)	100	-	-	(100)	-
TONGDING INTERCONENCTION INFORMATION CO LTD A SHS ORD CNY1	400	-	-	-	400
TONGHUA GOLDEN HORSE PHARMACEUTICAL INDUSTRY CO LTD A SHS ORD CNY1	-	200	-	-	200
TONGKUN GROUP CO LTD A SHR ORD NPV	300	-	-	(100)	200
TSINGTAO BREWERY CO LTD A SHS ORD CNY1	200	-	-	-	200
UNITED ELECTRONICS CO LTD A SHRS ORD CNY1	150	-	-	-	150
UNIVERSAL SCIENTIFIC INDUSTRIAL CO A SHR ORD CNY1	400	-	-	-	400
UTOUR GROUP CO LTD A SHS ORD CNY1	300	-	-	-	300
V V FOOD & BEVERAGE CO LTD A SHS ORD CNY1	600	-	-	-	600
VENUSTECH GROUP INC A SHS ORD CNY1	200	200	-	(100)	300

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	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
VISUAL CHINA GROUP CO LTD ORD CNY1	200	-	-	-	200
VTRON GROUP CO LTD A SHR ORD CNY1 (FORMERLY KNOWN AS VTRON TECHNOLOGIES LTD A SHR ORD CNY1)	300	-	-	-	300
WANGFUJING GROUP CO LTD A SHARES ORD CNY1	220	-	-	-	220
WEIFU HIGH-TECHNOLOGY CO LTD A SHRS ORD CNY1	300	100	-	(100)	300
WENFENG GREAT WORLD CHAIN DEVELOPMENT CORP A SHS ORD CNY1	600	-	-	(600)	-
WESTERN MINING CO LTD A SHR ORD CNY1	900	300	-	-	1,200
WESTONE INFORMATION INDUSTRY INC A ORD CNY1	100	100	120	-	320
WINNING HEALTH TECHNOLOGY GROUP CO LTD SHS A ORD CNY1	280	100	342	-	722
WOLONG ELECTRIC GROUP CO LTD A ORD CNY1	300	-	-	-	300
WUHAN DEPARTMENT STORE GROUP CO LTD A CNY1	200	-	60	(60)	200
WUHAN FINGU ELECTRONIC TECHNOLOGY CO LTD A ORD CNY1	200	-	-	(100)	100
WUHAN GUIDE INFRARED CO LTD A SHS ORD CNY1	200	-	-	(100)	100
WUHU PORT STORAGE & TRANSPORTATION CO LTD A ORD CNY1	500	400	-	(900)	-
WUHU TOKEN SCIENCE CO LTD A SHR ORD CNY1	500	-	-	-	500
WUS PRINTED CIRCUIT KUNSHAN CO A SHRS ORD CNY1	700	-	-	-	700
WUXI LITTLE SWAN CO LTD A SHR ORD CNY1	200	-	-	(100)	100
XIAMEN FARATRONIC CO LTD ORD CNY1 CC	100	-	-	-	100
XIAMEN INTERNATIONAL TRADE GROUP CORP LTD A SHS ORD CNY1	600	200	-	(100)	700
XIAMEN TUNGSTEN CO LTD A SHR ORD CNY1	300	-	-	(300)	-
XIANGTAN ELECTRIC MANUFACTURING CO LTD A ORD CNY1 CC	200	200	-	-	400

RESTRICTED

HARVEST CSI SMALLCAP 500 INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the period ended 30 June 2017

	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
XIANGXUE PHARMACEUTICAL CO LTD A SHR ORD CNY1	350	-	-	-	350
XINGHUI AUTO MODEL CO LTD A SHR ORD CNY1	500	-	-	(200)	300
XINGJIANG QINGSONG BUILDING MATERIALS AND CHEMICALS GROUP CO LTD A SHS ORD CNY1	100	300	-	(400)	-
XINGYUAN ENVIRONMENT TECHNOLOGY CO LTD A SHS ORD CNY1	200	100	200	(100)	400
XINHUA WINSHARE PUBLISHING AND MEDIA CO LTD A SHRS CNY1	-	100	-	-	100
XINJIANG GUANNONG FRUIT & ANTLER CO LTD ORD CNY1	300	-	-	-	300
XINJIANG MACHINERY RESEARCH INSTITUTE CO LTD A SHR ORD CNY1	400	100	-	-	500
XINJIANG TIANSHAN CEMENT CO LTD A SHRS ORD CNY1	100	200	-	-	300
XINJIANG URBAN CONSTRUCTION CO LTD A SHR ORD CNY1	400	-	-	-	400
XINJIANG ZHONGTAI CHEMICAL (GROUP) CO LTD A SHR ORD CNY1	600	200	-	-	800
XINXING DUCTILE IRON PIPES CO LTD A SHR ORD CNY1	-	1,200	-	-	1,200
XISHUI STRONG YEAR CO LTD A SHRS ORD CNY1	200	200	-	-	400
XJ ELECTRIC CO LTD A SHR ORD CNY1	300	100	-	-	400
YABAO PHARMACEUTICAL GROUP CO LTD A SHR ORD CNY1	200	200	-	(400)	-
YANGQUAN COAL INDUSTRY GROUP CO LTD A SHR ORD CNY1	600	-	-	-	600
YANTAI CHANGYU PIONEER WINE CO LTD A ORD CNY1	100	-	-	(100)	-
YANTAI JEREH OILFIELD SERVICES GROUP CO LTD A SHR ORD CNY1	300	-	-	-	300
YANTAI SPANDEX CO LTD A SHR ORD CNY1	300	-	-	-	300
YELAND GROUP CO LTD A ORD CNY1	1,000	-	-	(300)	700

HARVEST CSI SMALLCAP 500 INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the period ended 30 June 2017

	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
YGSOFT INC A SHS ORD CNY1	240	-	-	-	240
YIFAN PHARMACEUTICAL CO LTD A SHR ORD CNY1	300	-	-	-	300
YIHUA LIFESTYLE TECHNOLOGY CO LTD A SHR ORD CNY1	600	200	-	-	800
YINTAI RESOURCES CO LTD A ORD CNY1	400	-	-	-	400
YOTRIO GROUP CO LTD A SHS ORD NPV	600	-	-	-	600
YUAN LONGPIN HIGH-TECH AGRICULTURE CO LTD A ORD CNY1	400	100	-	-	500
YUNNAN CHIHONG ZINC & GERMANIUM CO LTD A SHRS ORD CNY1	1,200	-	-	(1,200)	-
YUNNAN COPPER INDUSTRY CO LTD A SHR ORD CNY1	400	200	-	(100)	500
YUNNAN HONGXIANG YIXINTANG PHARMA CO LTD A ORD CNY1	100	100	-	-	200
YUNNAN LINCANG XINYUAN GERMANIUM INDUSTRIAL CO LTD A SHR ORD CNY1	300	-	-	-	300
YUNNAN TIN CO LTD A SHR ORD CNY1	400	-	-	-	400
ZHANGZHOU PIENZHEHUANG PHARM CO LTD A SHS ORD CNY1	200	-	-	(200)	-
ZHEFU HOLDING GROUP CO LTD A ORD CNY1	200	600	-	-	800
ZHEJIANG AOKANG SHOES CO LTD A SHRS ORD CNY1	100	-	-	-	100
ZHEJIANG CENTURY HUATONG A SHARES ORD CNY1	200	-	-	(200)	-
ZHEJIANG CONBA PHARMACEUTICAL CO LTD A SHR ORD CNY1	465	400	-	-	865
ZHEJIANG CRYSTAL-OPTECH CO LTD ORD CNY1	300	-	-	-	300
ZHEJIANG DA DIAGNOSTICS CO LTD SHRS A ORD CNY1	220	-	-	-	220
ZHEJIANG DAILY DIGITAL CULTURE GROUP CO LTD ORD CNY1 (FORMERLY KNOWN AS ZHE JIANG DAILY MEDIA GROUP CO LTD SHS A SHR ORD CNY1)	300	-	-	-	300

HARVEST CSI SMALLCAP 500 INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the period ended 30 June 2017

	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT CO LTD A SHS ORD CNY1	400	-	-	(100)	300
ZHEJIANG FUCHUNJIANG HYDROPOWER ORD CNY1	200	-	-	-	200
ZHEJIANG GUYUELONGSHAN SHAOXING WINE CO LTD A SHR ORD CNY1	300	-	-	-	300
ZHEJIANG HISUN PHARMACEUTICAL CO LTD A SHS ORD CNY1	200	200	-	-	400
ZHEJIANG HUAFENG SPANDEX CO LTD A SHS ORD CNY1	700	-	-	-	700
ZHEJIANG HUAHAI PHARMACEUTICAL CO LTD A SHR ORD CNY1	300	100	-	-	400
ZHEJIANG HUAYOU COBALT CO LTD ORD CNY 1	-	200	-	-	200
ZHEJIANG JUHUA CO LTD A SHS ORD CNY1	500	-	-	-	500
ZHEJIANG KAISHAN COMPRESSOR CO LTD CL A ORD CNY1	200	-	-	-	200
ZHEJIANG MEDICINE CO LTD CL A ORD CNY1	452	-	-	-	452
ZHEJIANG NHU CO LTD A SHR ORD CNY1	200	200	-	(100)	300
ZHEJIANG ORIENT HOLDINGS CO LTD A ORD CNY1	200	-	-	-	200
ZHEJIANG RUNTU CO LTD A SHS ORD CNY1	300	-	-	-	300
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD A SHS ORD CNY1	300	200	-	-	500
ZHEJIANG WANMA CO LTD A SHRS ORD CNY1	200	200	-	-	400
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO LTD CC ORD CNY1	100	-	-	-	100
ZHEJIANG XIANJU PHARMACEUTICAL CO A SHRS ORD CNY1	200	-	100	-	300
ZHEJIANG XINAN CHEMICAL A SHR ORD CNY1	300	-	-	-	300
ZHEJIANG YASHA DECORATION CO LTD SHS A ORD CNY1	200	200	-	-	400

HARVEST CSI SMALLCAP 500 INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the period ended 30 June 2017

	Holdings				30 June 2017
	1 January 2017	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
ZHENGZHOU COAL MINING MACHINERY GRP CO LTD A SHS ORD CNY1	400	-	-	-	400
ZHONGCHU DEVELOPMENT STOCK CO LTD A SHS ORD CNY1	700	-	-	-	700
ZHONGHONG HOLDING CO LTD A SHRS A ORD CNY1	1,800	-	-	-	1,800
ZHONGSHAN BROAD OCEAN MOTOR CO A SHRS ORD CNY1	200	400	-	-	600
ZHONGSHAN PUBLIC UTILITIES GROUP CO LTD CL A ORD CNY1	400	-	-	-	400
ZHONGYUAN UNION CELL & GENE ENGINEERING CORP LTD A SHR ORD CNY1	200	-	-	-	200
ZHUHAI HOKAI MEDICAL INSTRUMENT CO LTD A SHS ORD CNY1	270	100	-	-	370
ZHUZHOU TIMES NEW MATERIALS TECHNOLOGY CO LTD A SHRS ORD CNY1	100	200	-	-	300
ZIBO QIXIANG TENGDA CHEMICAL CO LTD A SHS ORD CNY1	322	200	-	-	522

HARVEST CSI SMALLCAP 500 INDEX ETF
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PERFORMANCE RECORD (Unaudited)

Net Asset Values

	Net asset value of the Sub-Fund <i>RMB</i>	Net asset value per unit <i>RMB</i>
At the end of financial period dated		
30 June 2017	2,231,569	4.46
31 December 2016	2,159,517	4.32
31 December 2015 (Since inception)	5,825,697	5.83

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 ended		
30 June 2017	5.42	4.71
31 December 2016	6.03	4.27
31 December 2015 (Since inception)	10.27	4.84

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

UNDERLYING INDEX CONSTITUENT STOCKS DISCLOSURE (Unaudited)

As at 30 June 2017

The underlying index of Harvest CSI Smallcap 500 Index ETF namely CSI Smallcap 500 Index, did not have any constituent stock that individually accounted for more than 10% of the respective index as at 30 June 2017 and 31 December 2016.

HARVEST CSI SMALLCAP 500 INDEX ETF
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REPORT ON INVESTMENT OVERWEIGHT (Unaudited)

For the period from 1 January 2017 to 30 June 2017

Pursuant to the SFC's Guidelines for Regulating Index Tracking Exchange Trade Funds (the "ETF Guidelines"), the Sub-Funds' 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 their respective 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 2017 to 30 June 2017.

HARVEST CSI SMALLCAP 500 INDEX ETF
(A SUB-FUND OF THE HARVEST FUNDS (HONG KONG) ETF)

MANAGEMENT AND ADMINISTRATION

Manager and RQFII Holder

Harvest Global Investments Limited
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8 Connaught Place
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Trustee and Registrar

HSBC Institutional Trust Services (Asia) Limited
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Hong Kong

Investment Adviser

Harvest Fund Management Co., Ltd.
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Custodian

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PRC Custodian

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199 Des Voeux Road Central
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Directors of the Manager

Zhao Xuejun
Wang Wei
Li Ming
Sun Chen
Kwan Chi Wang, Thomas
Choy Peng Wah (removed on 31 January 2017)

Legal Adviser to the Manager

Simmons & Simmons
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PricewaterhouseCoopers
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