

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

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)
FOR YEAR ENDED 31 DECEMBER 2021

ANNUAL REPORT 2021

RESTRICTED

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

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**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

REPORT OF THE MANAGER TO THE UNITHOLDERS

Market Review

China A-shares suffered losses in 2021 due to a combination of factors of economic slowdown, wide-ranging regulatory tightening and rising default risks in the property sector. Yet they outperformed offshore Chinese equities as the latter were more exposed to the internet sector, which faced an evolving regulatory landscape in the country.

2021 kicked off with optimism that China A-shares would extend the previous year's outperformance against other major global markets. However, sentiment shifted quickly after the Chinese New Year as investors started to fret that China might normalize monetary and fiscal policies soon as the economy recovered from the pandemic. Although macro barometers including retail sales and industrial production showed sign of moderating amid another round of local COVID-19 outbreaks in May and June 2021, China's equity markets managed to hold up well in the second quarter. However, a string of regulatory activities targeting internet companies, after-school tutoring institutions, companies seeking overseas listings and high leveraged property developers, among others, had weighed on the market since July 2021. Although impacts of these regulatory efforts on A-share-listed companies were less pronounced than offshore-listed Chinese companies, the A-share market corrected in tandem with offshore equities, albeit to a much lesser degree. A giant Chinese property developer missed million dollars of interest payments of its offshore bonds in late September 2021, followed by several other defaults among Chinese developers. Concerns for contagion risks put pressure on the performance of both real estate and financial stocks. Further slowdown in economic growth in the second half of the year added to a cautious sentiment. On a positive note, exports growth maintained at double-digits and kept beating expectations. Fitful local COVID-19 outbreaks and energy shortage in the second half of the year softened growth in China, but in turn ignited hopes for macro policy relaxation. In response to macro headwinds, China vowed to stabilize growth, fine-tuned its policy stance and cut reserve requirement ratios (RRR) and 1-year loan prime rate (LPR). Acceleration in the issuance of special local government bonds in China had also been witnessed. China's easing bias contradicted to an increasingly hawkish Federal Reserve when elevated inflationary pressure persisted in the U.S

Investment Strategy & Outlook

As China shifts to a dovish macro policy stance to stabilize growth, we expect the macroeconomic environment to gradually improve in China. We understand that the government would refrain from rolling out policies that are not conducive to stability. Hence, we anticipate less regulatory shocks in 2022 after a choppy year of 2021 for China A-shares although external challenges would continue. In the meantime, China's counter-cyclical macro policies will keep the market liquidity ample and boost the attractiveness of A-shares on the back of the resilience of the Chinese currency.

Harvest Global Investments Limited
8 April 2022

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

REPORT OF THE TRUSTEE TO THE UNITHOLDERS

We hereby confirm that, in our opinion, the Manager of Harvest MSCI China A Index ETF (the “Sub-Fund”), a sub-fund of Harvest Funds (Hong Kong) ETF, has, in all material respects, managed the Sub-Fund in accordance with the provisions of the Trust Deed dated 27 August 2012, as subsequently amended in the first supplemental deed dated 27 August 2012, the second supplemental deed dated 5 October 2012, the third supplemental deeds dated 17 January 2013, the fourth and fifth supplemental deed dated 30 September 2014,. the sixth supplemental deed dated 30 October 2014 and the amended and restated deed dated 30 December 2019, for the year ended 31 December 2021.

HSBC Institutional Trust Services (Asia) Limited
8 April 2022

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

STATEMENT OF RESPONSIBILITIES OF THE MANAGER AND THE TRUSTEE

MANAGER’S RESPONSIBILITIES

The Manager of Harvest MSCI China A Index ETF (the “Sub-Fund”), a sub-fund of Harvest Funds (Hong Kong) ETF, is required by the Code on Unit Trusts and Mutual Funds established by the Securities & Futures Commission of Hong Kong (the “SFC Code”) and the Trust Deed dated 27 August 2012, as amended, (the “Trust Deed”) to prepare financial statements for each annual accounting year which give a true and fair view of the financial position of the Sub-Fund at the end of that year and of the transactions for the year then ended. In preparing these financial statements the Manager is required to:

- select suitable accounting policies and then apply them consistently;
- make judgments and estimates that are prudent and reasonable; and
- prepare the financial statements on the basis that the Sub-Fund will continue in operation unless it is inappropriate to assume this.

The Manager is also required to manage the Sub-Fund in accordance with the Trust Deed and take reasonable steps for the prevention and detection of fraud and other irregularities.

Harvest Funds (Hong Kong) ETF (the “Trust”) is an umbrella unit trust governed by its Trust Deed. As at 31 December 2021, the Trust has established one sub-fund, namely, Harvest MSCI China A Index ETF.

TRUSTEE’S RESPONSIBILITIES

The Trustee of the Sub-Fund is required to:

- ensure that the Sub-Fund in all material respects are managed in accordance with the Trust Deed and that the investment and borrowing powers are complied with;
- satisfy itself that sufficient accounting and other records have been maintained;
- safeguard the property of the Sub-Fund and rights attaching thereto; and
- report to the unitholders for each annual accounting year should the Manager not managing the Sub-Fund in accordance to the Trust Deed.

Harvest Global Investments Limited

8 April 2022

HSBC Institutional Trust Services (Asia) Limited

8 April 2022

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

Independent Auditor's Report

To the Unitholders of Harvest MSCI China A Index ETF
(A sub-fund of Harvest Funds (Hong Kong) ETF)

Report on the Audit of the Financial Statements

Opinion

What we have audited

The financial statements of Harvest MSCI China A Index ETF (the "Sub-Fund"), a sub-fund of Harvest Funds (Hong Kong) ETF (the "Trust"), which are set out on pages 9 to 30, comprise:

- the statement of financial position as at 31 December 2021;
- the statement of comprehensive income for the year then ended;
- the statement of changes in net assets attributable to unitholders for the year then ended;
- the statement of cash flows for the year then ended; and
- the notes to the financial statements, which include significant accounting policies and other explanatory information.

Our opinion

In our opinion, the financial statements give a true and fair view of the financial position of the Sub-Fund as at 31 December 2021, and of its financial transactions and its cash flows for the year then ended in accordance with International Financial Reporting Standards ("IFRSs").

Basis for Opinion

We conducted our audit in accordance with International Standards on Auditing ("ISAs"). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Independence

We are independent of the Sub-Fund in accordance with the International Code of Ethics for Professional Accountants (including International Independence Standards) issued by the International Ethics Standards Board for Accountants (the "IESBA Code"), and we have fulfilled our other ethical responsibilities in accordance with the IESBA Code.

Key Audit Matters

Key audit matters are those matters that, in our professional judgment, were of most significance in our audit of the financial statements of the current period. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

Independent Auditor's Report (continued)

To the Unitholders of Harvest MSCI China A Index ETF
(A sub-fund of Harvest Funds (Hong Kong) ETF)

Key Audit Matters (continued)

The key audit matter identified in our audit is summarised as follows:

Key Audit Matter	How our audit addressed the Key Audit Matter
<p><i>Existence and valuation of investments</i></p> <p>The Sub-Fund's investments mainly comprised of listed equities valued at RMB57,253,487.</p> <p>We focused on the existence and valuation of the investments because the investments represented the principal element of the Sub-Fund's net asset value as at 31 December 2021.</p> <p>Refer to Note 9 to the financial statements.</p>	<ol style="list-style-type: none">1. Our work included an assessment of the key controls over the existence and valuation of the investments, which included the following:<ul style="list-style-type: none">• We developed an understanding of the control objectives and related controls relevant to our audit of the Sub-Fund's by obtaining the service organisation internal control reports provided by the trustee setting out the controls in place, and the independent service auditor's assurance report over the design and operating effectiveness of those controls.• We evaluated the tests undertaken by the service auditor, the results of the tests undertaken and the opinions formed by the service auditor on the design and operating effectiveness of the controls, to the extent relevant to our audit of the Sub-Fund.2. We tested the existence of investments by obtaining direct confirmations from the custodians and agreeing the Sub-Fund's holdings of investments to the confirmations.3. We tested the valuation of the Sub-Fund's investments by comparing the pricing used by the Sub-Fund to external pricing sources as at 31 December 2021. <p>Based on the procedures we performed, we found no material exceptions from our testing.</p>

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

Independent Auditor's Report (continued)

To the Unitholders of Harvest MSCI China A Index ETF
(A sub-fund of Harvest Funds (Hong Kong) ETF)

Other Information

The Manager and the Trustee (the "Management") of the Sub-Fund are responsible for the other information. The other information comprises all of the information included in the annual report other than the financial statements and our auditor's report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of Management for the Financial Statements

The Management of the Sub-Fund is responsible for the preparation of the financial statements that give a true and fair view in accordance with IFRSs, and for such internal control as the Management determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Management of the Sub-Fund is responsible for assessing the Sub-Fund's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Management either intends to liquidate the Sub-Fund or to cease operations, or have no realistic alternative but to do so.

In addition, the Management of the Sub-Fund is required to ensure that the financial statements have been properly prepared in accordance with the relevant disclosure provisions of the Trust Deed dated 27 August 2012, as amended, ("Trust Deed") and the relevant disclosure provisions of Appendix E of the Code on Unit Trusts and Mutual Funds issued by the Hong Kong Securities and Futures Commission (the "SFC Code").

Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. We report our opinion solely to you, as a body, and for no other purpose. We do not assume responsibility towards or accept liability to any other person for the contents of this report. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements. In addition, we are required to assess whether the financial statements of the Sub-Fund have been properly prepared, in all material respects, in accordance with the relevant disclosure provisions of the Trust Deed and the relevant disclosure provisions of Appendix E of the SFC Code.

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

Independent Auditor's Report (continued)

To the Unitholders of Harvest MSCI China A Index ETF
(A sub-fund of Harvest Funds (Hong Kong) ETF)

Auditor's Responsibilities for the Audit of the Financial Statements (continued)

As part of an audit in accordance with ISAs, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Sub-Fund's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Management.
- Conclude on the appropriateness of the Management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Sub-Fund's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the Sub-Fund to cease to continue as a going concern.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with the Management regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide the Management with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

From the matters communicated with the Management, we determine those matters that were of most significance in the audit of the financial statements of the current period and are therefore the key audit matters. We describe these matters in our auditor's report unless law or regulation precludes public disclosure about the matter or when, in extremely rare circumstances, we determine that a matter should not be communicated in our report because the adverse consequences of doing so would reasonably be expected to outweigh the public interest benefits of such communication.

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

Independent Auditor's Report (continued)

To the Unitholders of Harvest MSCI China A Index ETF
(A sub-fund of Harvest Funds (Hong Kong) ETF)

Report on Matters under the Relevant Disclosure Provisions of the Trust Deed and the Relevant Disclosure Provisions of Appendix E of the SFC Code

In our opinion, the financial statements have been properly prepared, in all material respects, in accordance with the relevant disclosure provisions of the Trust Deed and the relevant disclosure provisions of Appendix E of the SFC Code.

The engagement partner on the audit resulting in this independent auditor's report is Li Lien.

PricewaterhouseCoopers
Certified Public Accountants

Hong Kong, 8 April 2022

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF FINANCIAL POSITION

As at 31 December

	<i>Notes</i>	2021 <i>RMB</i>	2020 <i>RMB</i>
ASSETS			
NON-CURRENT ASSETS			
Deposit reserve		-	182,293
		-----	-----
CURRENT ASSETS			
Investments	<i>9(a)</i>	57,253,487	71,908,350
Interest receivable		6	88
Cash and cash equivalents	<i>8(e)</i>	472,192	443,289
		-----	-----
		57,725,685	72,351,727
		-----	-----
Total assets		57,725,685	72,534,020
		-----	-----
LIABILITIES			
CURRENT LIABILITIES			
Management fee payable	<i>8(a)</i>	23,987	28,775
Trustee and registrar fees payable	<i>8(b)</i>	7,112	8,228
Other accounts payable		288,936	349,688
		-----	-----
Total liabilities		320,035	386,691
		-----	-----
EQUITY			
Net assets attributable to unitholders	<i>3</i>	57,405,650	72,147,329
		=====	=====

For and on behalf of

For and on behalf of

Harvest Global Investments Limited
as the Manager

HSBC Institutional Trust Services (Asia) Limited
as the Trustee

The notes on pages 13 to 30 form part of these financial statements.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF COMPREHENSIVE INCOME

	<i>Notes</i>	2021 <i>RMB</i>	2020 <i>RMB</i>
INCOME			
Dividend income		909,280	1,107,530
Interest income	8(e)	1,469	4,609
Net gain on investments	4	827,611	16,912,434
Net foreign exchange loss		-	(11)
Other (expense)/income		(44,634)	2,324
		<hr/>	<hr/>
Total net income		1,693,726	18,026,886
		<hr style="border-top: 1px dashed;"/>	<hr style="border-top: 1px dashed;"/>
EXPENSES			
Management fee	8(a)	(290,823)	(309,587)
Trustee and registrar fees	8(b)	(85,071)	(86,137)
Transaction costs on investments	6	(30,936)	(35,735)
Broker commission	7	(31,298)	(33,044)
Audit fee		(223,297)	(218,258)
Safe custody and bank charges		(167)	(156)
Legal and professional fees		(66,168)	(396,760)
Other operating expenses	8(c),8(d)	(400,042)	(674,369)
		<hr/>	<hr/>
Total operating expenses		(1,127,802)	(1,754,046)
		<hr style="border-top: 1px dashed;"/>	<hr style="border-top: 1px dashed;"/>
Operating profit		565,924	16,272,840
TAXATION			
Taxation	5	(91,603)	(111,904)
		<hr/>	<hr/>
Total comprehensive income for the year		474,321	16,160,936
		<hr style="border-top: 3px double;"/>	<hr style="border-top: 3px double;"/>

The notes on pages 13 to 30 form part of these financial statements.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS

	<i>Note</i>	2021 <i>RMB</i>	2020 <i>RMB</i>
Net assets attributable to unitholders at the beginning of the year		72,147,329	77,730,393
Payments on redemption of units		(15,216,000)	(21,744,000)
Net decrease from unit transactions		(15,216,000)	(21,744,000)
Total comprehensive income for the year		474,321	16,160,936
Net assets attributable to unitholders at the end of the year		57,405,650	72,147,329
		Units	Units
Number of units in issue at the beginning of the year		4,000,000	5,600,000
Units redeemed		(800,000)	(1,600,000)
Number of units in issue at the end of the year	3	3,200,000	4,000,000

The notes on pages 13 to 30 form part of these financial statements.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF CASH FLOWS

	2021 <i>RMB</i>	2020 <i>RMB</i>
OPERATING ACTIVITIES		
Payment for purchase of investments	(11,835,820)	(9,401,634)
Proceeds from sale of investments	27,318,294	32,000,240
Dividend received	909,280	1,107,530
Interest received	1,551	4,667
Other (expense paid)/income received	(44,634)	2,324
Management fee paid	(295,611)	(319,896)
Trustee and registrar fees paid	(86,187)	(84,501)
Transaction costs paid	(30,936)	(35,735)
Broker commission paid	(31,298)	(33,044)
Taxation paid	(91,603)	(111,904)
Other operating expenses paid	(750,426)	(1,350,885)
Net change in deposit reserve	182,293	-
	<hr/>	<hr/>
Net cash generated from operating activities	15,244,903	21,777,162
	-----	-----
FINANCING ACTIVITIES		
Payments on redemption of units	(15,216,000)	(21,744,000)
	<hr/>	<hr/>
Net cash used in financing activities	(15,216,000)	(21,744,000)
	-----	-----
Increase in cash and cash equivalents	28,903	33,162
	<hr/>	<hr/>
Cash and cash equivalents at the beginning of the year	443,289	410,127
	<hr/>	<hr/>
Cash and cash equivalents at the end of the year	472,192	443,289
	<hr/> <hr/>	<hr/> <hr/>
Analysis of balances of cash and cash equivalents		
Bank balances	472,192	443,289
	<hr/> <hr/>	<hr/> <hr/>

The notes on pages 13 to 30 form part of these financial statements.

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

NOTES TO THE FINANCIAL STATEMENTS

1. GENERAL INFORMATION

Harvest Funds (Hong Kong) ETF (the “Trust”) is an umbrella unit trust constituted by way of a trust deed dated 27 August 2012, as amended, (the “Trust Deed”) between Harvest Global Investments Limited as the Manager and HSBC Institutional Trust Services (Asia) Limited as the Trustee. The terms of the Trust Deed are governed by the laws of Hong Kong. As at 31 December 2021 and 2020, the Trust has one sub-fund, namely, Harvest MSCI China A Index ETF (the “Sub-Fund”), which is authorised by the Securities and Futures Commission of Hong Kong. The date of inception of the Sub-Fund was 12 October 2012 and the Sub-Fund is listed on The Stock Exchange of Hong Kong Limited.

The Sub-Fund’s underlying index is MSCI China A Index (the “Index”). The index is compiled and published by MSCI Inc. The Index covers only those securities that are accessible through the Stock Connect and is derived from MSCI China A International Index. MSCI China A Index is designed for international investors and is calculated using China A Stock Connect listings based on the offshore RMB exchange rate (CNH). Also, the Index constituents are weighted by the security free-float adjusted market capitalization calculated based on the Foreign Inclusion Factor and subject to Foreign Ownership Limits.

The investment objective of the Sub-Fund is to provide investment results that, before deduction of fees and expenses, closely correspond to the performance of the underlying index, namely, MSCI China A Index. Investment strategy of the Sub-Fund has changed where the threshold of the Sub-Fund’s investment in money market funds and in cash deposits for cash management purposes will be increased from 5% to 10% of the Net Asset Value of the Sub-Fund. Further the Sub-Fund will utilise the Shenzhen-Hong Kong Stock Connect, in addition to the existing investment channels, to invest in A Shares.

Under current regulations in the People’s Republic of China (“PRC”), foreign investors can invest in the domestic securities market through certain qualified foreign institutional investors that have obtained status as a Renminbi Qualified Foreign Institutional Investor (“RQFII”) from the China Securities Regulatory Commission (“CSRC”). The Sub-Fund invests in securities issued within the PRC through the RQFII program. Prior 6 June 2020, RQFII quota have been granted by the State Administration of Foreign Exchange (“SAFE”) of the PRC to remit RMB into the PRC for the purpose of investing in the PRC’s domestic securities markets. Effective from 6 June 2020, the restrictions on investment quota of RQFII are removed. Qualified Investors will no longer need to apply for any investment quota from SAFE.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

NOTES TO THE FINANCIAL STATEMENTS (continued)

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The principal accounting policies applied in the preparation of these financial statements are set out below. These policies have been consistently applied to all the years presented, unless otherwise stated.

(a) Basis of preparation

The financial statements of the Sub-Fund have been prepared in accordance with International Financial Reporting Standards (“IFRS”) issued by the International Accounting Standards Board (“IASB”). The financial statements have been prepared under the historical cost convention, as modified by the revaluation of financial assets and financial liabilities held at fair value through profit or loss.

The preparation of financial statements in conformity with IFRS requires the use of certain critical accounting estimates. It also requires the Trustee and Manager (together the “Management”) to exercise their judgment in the process of applying the Sub-Fund’s accounting policies. The areas involving a higher degree of judgment or complexity, or areas where assumptions and estimates are significant to the financial statements are disclosed in Note 9(f).

Standards and amendments to existing standards effective 1 January 2021

There are no standards, amendments to standards or interpretations that are effective for annual periods beginning on 1 January 2021 that have a material effect on the financial statements of the Sub-Fund.

New standards, amendments and interpretations effective after 1 January 2021 and have not been early adopted

A number of new standards, amendments to standards and interpretations are effective for annual periods beginning after 1 January 2021, and have not been adopted in preparing these financial statements. None of these are expected to have a material effect on the financial statements of the Sub-Fund.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

NOTES TO THE FINANCIAL STATEMENTS (continued)

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

(b) Investments

(i) Classification

The Sub-Fund classifies its investments based on both the Sub-Fund's business model for managing those financial assets and the contractual cash flow characteristics of the financial assets. The portfolio of financial assets is managed and performance is evaluated on a fair value basis. The Sub-Fund is primarily focused on fair value information and uses that information to assess the assets' performance and to make decisions. The Sub-Fund has not taken the option to irrevocably designate any equity securities as fair value through other comprehensive income. All investments are measured at fair value through profit or loss.

(ii) Recognition/derecognition

Purchases and sales of investments are accounted for on the trade date basis - the date on which the Sub-Fund commits to purchase or sell the investments. Investments are derecognised when the rights to receive cash flows from the investments have expired or the Sub-Fund has transferred substantially all risks and rewards of ownership.

(iii) Measurement

Investments are initially recognised at fair value. Transaction costs are expensed as incurred in the statement of comprehensive income.

Subsequent to initial recognition, all investments are measured at fair value through profit or loss. Realised and unrealised gains and losses on investments are recognised in the statement of comprehensive income in the year in which they arise.

(iv) Fair value estimation

The fair value of investments that are listed or traded on an exchange is based on quoted market prices at close of trading on reporting date. If quoted market prices are not available on the reporting date, the Manager will assess and determine the fair value, taking into consideration the latest available quoted market prices.

(v) Transfers between levels of the fair value hierarchy

Transfers between levels of the fair value hierarchy are deemed to have occurred at the end of the reporting period.

(vi) Offsetting financial instruments

Financial assets and liabilities are offset and the net amount reported in the statement of financial position when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis, or realise the asset and settle the liability simultaneously.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

NOTES TO THE FINANCIAL STATEMENTS (continued)

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

(c) Amounts due from participating dealers

Amounts due from participating dealers represent the subscription receivable from the participating dealers at the end of the reporting year. The amounts are non-interest bearing and repayable on demand.

(d) Amounts due to participating dealers

Amounts due to participating dealers represent the redemption payable to the participating dealers at the end of the reporting year. The amounts are non-interest bearing and repayable on demand

These amounts are recognised initially at fair value and subsequently measured at amortised cost.

(e) Other receivable and payable

Other receivables and payables are recognised initially at fair value, and subsequently stated at amortised costs using the effective interest method.

At each reporting date, the Sub-Fund shall measure the loss allowance on other receivable at an amount equal to the lifetime expected credit losses if the credit risk has increased significantly since initial recognition. If, at the reporting date, the credit risk has not increased significantly since initial recognition, the Sub-Fund shall measure the loss allowance at an amount equal to 12-month expected credit losses. Significant financial difficulties of the counterparties, probability that the counterparties will enter bankruptcy or financial reorganisation, and default in payments are all considered indicators that a loss allowance may be required. If the credit risk increases to the point that it is considered to be credit impaired, interest income will be calculated based on the gross carrying amount adjusted for the loss allowance. A significant increase in credit risk is defined by management as any contractual payment which is more than 30 days past due. Any contractual payment which is more than 90 days past due is considered credit impaired.

(f) Dividend income and interest income

Dividend income is recognised when the right to receive payment is established with the corresponding foreign withholding taxes recorded as an expense.

Interest income is recognised on a time-proportionate basis using the effective interest method. Interest income includes interest from cash and cash equivalents.

(g) Distribution to unitholders

Distribution to unitholders is recognised in the statement of changes in net assets attributable to unitholders when they are approved by the Manager.

(h) Other income/expense

Other income/expense mainly represents the difference between the proceeds received from/paid to participating dealers and cost of investment purchased/sold.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

NOTES TO THE FINANCIAL STATEMENTS (continued)

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

(i) Transactions costs

Transactions costs are costs incurred to acquire financial assets or liabilities at fair value through profit or loss. They include fees and commissions paid to agents, brokers and dealers. Transactions costs, when incurred, are immediately recognised in profit or loss as an expense.

(j) Expenses

Expenses are accounted for on an accrual basis.

(k) Cash and cash equivalents

Cash and cash equivalents include cash at bank, demand deposits and other short-term highly liquid investments with original maturities of three months or less.

(l) Deposit reserve

Deposit reserve is a balance deposited with China Securities Depository and Clearing Corporation Limited, and are recognised initially at fair value and subsequently stated at amortised cost using the effective interest method.

(m) Foreign currencies translation

Functional and presentation currency

Items included in the financial statements are measured using the currency of the primary economic environment in which the Sub-Fund operate (the “functional currency”). The Sub-Fund invest in A-Shares in the PRC and the performance of the Sub-Fund is measured and reported to the unitholders in Chinese Renminbi (“RMB”). The Manager considers RMB as the currency that most faithfully represents the economic effects of the underlying transactions, events and conditions. The financial statements are presented in RMB, which is the Sub-Fund’s functional and presentation currency.

Transactions and balances

Foreign currency transactions are translated into the functional currency using the exchange rates prevailing at the dates of the transactions. Foreign currency assets and liabilities are translated into the functional currency using the exchange rate prevailing at the year end date.

Foreign exchange gains and losses arising from translation are included in the statement of comprehensive income.

Foreign exchange gains and losses relating to the financial assets and liabilities carried at fair value through profit or loss are presented in the statement of comprehensive income within “net gain on investments”.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

NOTES TO THE FINANCIAL STATEMENTS (continued)

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

(n) Redeemable units

The Sub-Fund issue redeemable units which are redeemable at the holder's option represent puttable financial instruments of the Sub-Fund. The Sub-Fund classifies its puttable financial instruments as equity in accordance with IAS 32 (Amendment), "Financial instruments: Presentation" as those puttable financial instruments meet all the following criteria:

- the puttable financial instruments entitle the holder to a pro-rata share of net asset value;
- the puttable financial instruments are the most subordinated units in issue and unit features are identical;
- apart from the contractual obligation for the Sub-Fund to repurchase or redeem the instrument for cash or another financial asset, there are no contractual obligations to deliver cash or another financial asset; and
- the total expected cash flows from the puttable financial instrument over its life are based substantially on the profit or loss of the Sub-Fund.

Units are issued and redeemed at the holder's option at prices based on the Sub-Fund's net asset value per unit at the time of issue or redemption. The Sub-Fund's net asset value per unit is calculated by dividing the net assets attributable to unitholders with the total number of outstanding units. In accordance with the Prospectuses of the Sub-Fund, investment positions are valued based on the last traded market price for the purpose of determining the net asset value per unit for creations and redemptions of the Sub-Fund's units.

(o) Taxation

The Sub-Fund currently incurs withholding taxes imposed by the PRC on investment income. Such income is recorded gross of withholding taxes in the statement of comprehensive income. Withholding taxes are included as taxation in the statement of comprehensive income.

The Sub-Fund does not make tax provisions on the gains arising from China A-shares, these gains are currently exempt from Corporate Income Tax pursuant to Caishui [2014] No.79 ("Circular 79").

Deferred income tax is provided, using the liability method, on temporary differences arising between the tax bases of assets and liabilities and their carrying amounts in the financial statements. However, the deferred income tax is not accounted for if it arises from initial recognition of an asset or liability in a transaction that at the time of the transaction affects neither accounting nor taxable profit or loss. Deferred income tax is determined using tax rates (and laws) that have been enacted or substantially enacted by the statement of financial position date and are expected to apply when the related deferred income tax asset is realised or the deferred income tax liability is settled.

Deferred income tax assets are recognised to the extent that it is probable that future taxable profit will be available against which the temporary differences can be utilised.

Deferred income tax assets and liabilities are offset when there is a legally enforceable right to offset current tax assets against current tax liabilities and when the deferred income taxes assets and liabilities relate to income taxes levied by the same taxation authority on either the taxable entity or different taxable entities where there is an intention to settle the balances on a net basis.

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

NOTES TO THE FINANCIAL STATEMENTS (continued)

3. NUMBER OF UNITS IN ISSUE AND NET ASSETS ATTRIBUTABLE TO UNITHOLDERS PER UNIT

The Sub-Fund's capital is represented by the units in the Sub-Fund, and shown as "net assets attributable to unitholders" in the statement of financial position. Subscriptions and redemptions of units during the year are shown in the statement of changes in net assets attributable to unitholders. In order to achieve the investment objectives, the Sub-Fund endeavor to invest its capital in accordance with the investment policies as outlined in Note 9, whilst maintaining sufficient liquidity to meet redemption requests. Such liquidity is augmented by the holding of liquid investments.

In accordance with the provisions of the Sub-Fund's Trust Deed dated 27 August 2012, as amended, and the Prospectus dated 08 October 2012, as amended, as may be amended and supplemented from time to time, investments are stated at the last traded price on the valuation day for the purpose of determining net asset value per unit for subscriptions and redemptions and for various fee calculations.

As stated in Note 2(n), redeemable units of the Sub-Fund are classified as equity and they are carried at the redemption amount that would be payable at the reporting date if the unitholder exercised the right to redeem the units in the Sub-Fund.

The Sub-Fund's objectives and policies for managing its obligations to redeem units are included in Note 9(g) on capital risk management.

Net assets attributable to unitholders per unit are calculated based on the net assets attributable to unitholders divided by the total units in issue as at 31 December 2021 and 31 December 2020. The detailed breakdowns are as follows:

	2021 Units	2020 Units
Number of units in issue at 31 December	3,200,000	4,000,000
	2021 RMB	2020 RMB
Net assets attributable to unitholders	57,405,650	72,147,329
Net assets attributable to unitholders per unit	17.94	18.04

4. NET GAIN ON INVESTMENTS

	2021 RMB	2020 RMB
Change in unrealised (loss)/gain in value of investments	(9,183,317)	11,483,497
Net realised gain on sale of investments	10,010,928	5,428,937
	827,611	16,912,434

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

NOTES TO THE FINANCIAL STATEMENTS (continued)

5. TAXATION

No provision for Hong Kong profits tax has been made for the Sub-Fund as it was authorised as collective investment schemes under Section 104 of the Hong Kong Securities and Futures Ordinance and is therefore exempt from profits tax under Section 26A(1A) of the Hong Kong Inland Revenue Ordinance.

PRC Tax

The Sub-Fund invests in A-Shares listed in the PRC and are subjected to 10% withholding tax on dividend income derived from A-Shares. Withholding tax was charged on dividend income received from A-Shares during the year.

No tax provision has been made on the realised or unrealised gains derived from China A-Shares for the year ended 31 December 2021 and 2020 as these gains are currently exempt from the PRC Corporate Income Tax pursuant to circular 79.

The taxation of the Sub-Fund for the year ended represents:

	2021 <i>RMB</i>	2020 <i>RMB</i>
Withholding tax on dividend income	91,526	111,477
Withholding tax on interest income	77	427
	<hr/>	<hr/>
Taxation	91,603	111,904
	<hr/> <hr/>	<hr/> <hr/>

The movement in provision for taxation during the year is as follows:

	2021 <i>RMB</i>	2020 <i>RMB</i>
At the beginning of the year	-	-
Taxation charged to the statement of comprehensive income for the year	91,603	111,904
Tax paid	(91,603)	(111,904)
	<hr/>	<hr/>
At the end of the year	-	-
	<hr/> <hr/>	<hr/> <hr/>

6. TRANSACTION COSTS

Transactions costs are costs incurred to acquire financial assets or liabilities at fair value through profit or loss. They include fees paid to agents and dealers.

7. BROKER COMMISSION

Broker commission are fees incurred to acquire financial assets or liabilities at fair value through profit or loss. They include commissions paid to brokers.

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

NOTES TO THE FINANCIAL STATEMENTS (continued)

8. TRANSACTIONS WITH THE TRUSTEE, MANAGER AND CONNECTED PERSONS

The following is a summary of significant related party transactions/transactions entered into during the year between the Sub-Fund and the Trustee, the Manager and their Connected Persons. Connected persons are those as defined in the Code on Unit Trusts and Mutual Funds established by the Securities & Futures Commission of Hong Kong (the “SFC Code”). All transactions entered into during the year between the Sub-Fund and the Trustee, the Manager and their Connected Persons were carried out in the normal course of business and on normal commercial terms. To the best of the Manager’s knowledge, the Sub-Fund does not have any other transactions with the Trustee, the Manager and their affiliates, except for those disclosed below.

(a) Management fee

The Manager is entitled to receive a management fee, at a rate of 0.49% per annum of net asset value of the Sub-Fund, accrued daily and calculated as each dealing day and payable monthly in arrears.

For the year ended 31 December 2021, the Manager was entitled to management fee of RMB290,823 (2020: RMB309,587). As at 31 December 2021, a management fee of RMB23,987 (2020: RMB28,775) was payable to the Manager by the Sub-Fund.

(b) Trustee fees

The Trustee is entitled to receive a trustee fee, which is accrued daily, payable in arrears and calculated as at each dealing day at 0.10% per annum of the net asset value of the Sub-Fund. Effective from 1 March 2020, an additional flat fee of USD4,000 per annum will be charged to the Sub-Fund as part of the trustee fee.

Included in the trustee fee is the fees payable to the Hong Kong and Shanghai Banking Corporation Limited, (the “Custodian”) and HSBC Bank (China) Company Limited (the “PRC Custodian”).

For the year ended 31 December 2021, the Trustee was entitled to trustee fees of RMB85,071 (2020: RMB86,137) for the Sub-Fund. As at 31 December 2021, trustee fees of RMB7,112 (2020: RMB8,228) was payable to the Trustee by the Sub-Fund.

(c) Transaction handling and registrar fees

The Trustee is also entitled to transaction handling fee per transaction for the Sub-Fund. For the year ended 31 December 2021, the Trustee was entitled to transaction handling fees of RMB173,055 (2020: RMB334,582).

The Trustee, acting as the registrar, is also entitled to a fee of RMB120 per participating dealer per transaction for updating of the register record of the Sub-Fund. For the year ended 31 December 2021, the Trustee was entitled to the registrar fees of RMB120 (2020: RMB120).

(d) Accounting and professional fees

During the year ended 31 December 2021, the Sub-Fund has incurred accounting and professional fees amounting to RMB63,567 (2020: RMB99,282) paid to the Trustee.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

NOTES TO THE FINANCIAL STATEMENTS (continued)

8. TRANSACTIONS WITH THE TRUSTEE, MANAGER AND CONNECTED PERSONS (continued)

(e) Financial assets

Investments and cash and cash equivalents of the Sub-Fund held with related parties of the Trustee are:

	31 December 2021 RMB	31 December 2020 RMB
Investments		
HSBC Bank (China) Company Limited	57,253,487	71,908,350
Cash and cash equivalents		
The Hongkong and Shanghai Banking Corporation Limited	423,112	376,566
HSBC Bank (China) Company Limited	49,080	66,723
	<u>472,192</u>	<u>443,289</u>

For the year ended 31 December 2021, bank interest income amounted to RMB1,469 (2020: RMB4,609) have been earned from the related parties of Trustee for the Sub-Fund.

9. FINANCIAL RISK MANAGEMENT

The Sub-Fund's underlying index is MSCI China A Index. The investment objective of the Sub-Fund is to provide investment results that, before deduction of fees and expenses, closely correspond to the performance of the underlying index, namely MSCI China A Index. The Sub-Fund's activities may expose it to a variety of risks including but not limited to: market price risk, credit and counterparty risk and liquidity risk which are associated with the markets in which the Sub-Fund invest.

The following is a summary of the main risks and risk management policies.

(a) Market price risk

Market price risk is the risk that the value of a financial instrument will fluctuate as a result of changes in market prices, whether those changes are caused by factors specific to the individual instrument or factors affecting all instruments in the market.

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NOTES TO THE FINANCIAL STATEMENTS (continued)

9. FINANCIAL RISK MANAGEMENT (continued)

(a) Market price risk (continued)

As at 31 December, the Sub-Fund's investments were concentrated in the following industries:

	31 December 2021		31 December 2020	
	Fair value <i>RMB</i>	% of net asset value	Fair value <i>RMB</i>	% of net asset value
Listed equities - by industry				
Consumer Discretionary	4,890,275	8.52	6,350,828	8.80
Consumer Staples	9,402,194	16.38	13,605,890	18.86
Energy	1,065,009	1.86	997,429	1.38
Financials	10,742,836	18.71	15,840,815	21.96
Health Care	5,751,395	10.02	7,863,330	10.90
Industrials	9,222,052	16.06	10,121,977	14.03
Information Technology	8,021,935	13.97	9,355,084	12.97
Materials	6,579,936	11.46	6,108,049	8.46
Real Estate	141,827	0.25	190,194	0.26
Telecommunication Services	149,733	0.26	199,808	0.28
Utilities	1,286,295	2.24	1,274,946	1.77
	<u>57,253,487</u>	<u>99.73</u>	<u>71,908,350</u>	<u>99.67</u>

As at 31 December 2021, the Sub-Fund held 491 (2020: 474) out of 491 (2020: 474) constituents comprising the MSCI China A Index. The Sub-Fund is therefore exposed to substantially the same market price risk as the MSCI China A Index as at 31 December 2021 and 2020.

Sensitivity analysis in the event of a possible change in the index by 10% as estimated by the Manager

As at 31 December 2021, if the MSCI China A Index were to increase by 10% (2020: 10%) with all other variables held constant, this would increase the operating profit for the year by approximately RMB5,665,472 (2020: RMB7,131,223). Conversely, if the MSCI China A Index were to decrease by 10% (2020: 10%), this would decrease the operating profit for the year by an equal amount.

(b) Interest rate risk

Interest rate risk arises from the effects of fluctuations in the prevailing levels of market interest rates on the fair value of financial assets and liabilities and future cash flow.

As at 31 December 2021 and 2020, interest rate risk arises only from cash and cash equivalents which are reset monthly. As interest from these interest bearing assets are immaterial, the Manager considers that changes in their fair value and future cash flows in the event of a change in market interest rates will not be material. Therefore, no sensitivity analysis has been disclosed for these cash and cash equivalents.

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. FINANCIAL RISK MANAGEMENT (continued)

(c) Currency risk

Currency risk is the risk that the value of financial instruments will fluctuate due to changes in foreign exchange rates.

The Sub-Fund is not exposed to significant currency risk arising from balances and transactions in foreign currencies as its assets and liabilities are denominated in RMB, the Sub-Fund's functional and presentation currency. Therefore, no sensitivity analysis has been disclosed.

(d) Credit risk

Credit risk is the risk that an issuer or counterparty will be unable or unwilling to pay amounts in full when due.

The Sub-Fund limits its exposure to credit risk by transacting the majority of its securities and contractual commitment activities with broker-dealers, banks and regulated exchanges with high credit ratings and that the Sub-Fund consider to be well established.

All transactions in listed securities are settled or paid for upon delivery using approved brokers. The risk of default is considered minimal, as delivery of securities sold is only made when the broker has received payment. Payment is made on a purchase when the securities have been received by the broker. The trade will fail if either party fails to meet its obligation.

The Sub-Fund's financial assets which are potentially subject to concentration of credit risk consist principally of bank deposits and assets held with the custodians.

As at 31 December 2021, the Sub-Fund placed cash and cash equivalents of RMB423,112 (2020: RMB376,566) with The Hongkong and Shanghai Banking Corporation Limited ("HSBC"), the custodian of the Sub-Fund. As at 31 December 2021, the S&P credit rating of the custodian is AA- (2020: AA-).

As at 31 December 2021, the Sub-Fund placed cash and cash equivalents of RMB49,080 (2020: RMB66,723) and investment of RMB57,253,487 (2020: RMB71,908,350) with HSBC Bank (China) Company Limited, the PRC custodian of the Sub-Fund. As at 31 December 2021, the Moody's credit rating of the PRC custodian is A1 (2020: A1).

**HARVEST MSCI CHINA A INDEX ETF
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NOTES TO THE FINANCIAL STATEMENTS (continued)

9. FINANCIAL RISK MANAGEMENT (continued)

(d) Credit risk (continued)

The maximum exposure to credit risk as at 31 December 2021 and 2020 is the carrying amount of the financial assets as shown on the statement of financial position.

The Sub-Fund measures credit risk and expected credit losses using probability of default, exposure at default and loss given default. Management consider both historical analysis and forward looking information in determining any expected credit loss. At 31 December 2021 and 31 December 2020, interest receivables and cash and cash equivalent are held with counterparties with a credit rating of AA-/A1 or higher and are due to be settled within 1 month. Management consider the probability of default to be close to zero as the counterparties have a strong capacity to meet their contractual obligations in the near term. As a result, no loss allowance has been recognised based on 12-month expected credit losses as any such impairment would be wholly insignificant to the Sub-Fund.

(e) Liquidity risk

Liquidity risk is the risk that an enterprise will encounter difficulty in settling a liability, including a redemption request.

The Sub-Fund is exposed to daily redemptions of units in the Sub-Fund. The Sub-Fund invest the majority of its assets in investments that are traded in an active market which can be readily disposed of.

The table below analyses the Sub-Fund's non-derivative financial liabilities into relevant maturity groupings based on the remaining period at the year end date to the contractual maturity date. The amounts in the table are the contractual undiscounted cash flows. Balances due within 12 months equal their carrying balances, as the impact of discounting is not significant.

	1 month to less than 3 months	
	<i>RMB</i> 2021	<i>RMB</i> 2020
Contractual cash outflow	320,035	386,691

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. FINANCIAL RISK MANAGEMENT (continued)

(e) Liquidity risk (continued)

The Sub-Fund manages its liquidity risk by investing in investments that they expect to be able to liquidate within 7 days or less. The following table illustrates the expected liquidity of assets held:

	Less than 1 month <i>RMB</i>	1-12 months <i>RMB</i>	More than 1 year <i>RMB</i>	No stated maturity <i>RMB</i>	Total <i>RMB</i>
As at 31 December 2021					
Total assets	57,725,679	6	-	-	57,725,685
	<u>57,725,679</u>	<u>6</u>	<u>-</u>	<u>-</u>	<u>57,725,685</u>
	Less than 1 month <i>RMB</i>	1-12 months <i>RMB</i>	More than 1 year <i>RMB</i>	No stated maturity <i>RMB</i>	Total <i>RMB</i>
As at 31 December 2020					
Total assets	72,351,639	88	-	182,293	72,534,020
	<u>72,351,639</u>	<u>88</u>	<u>-</u>	<u>182,293</u>	<u>72,534,020</u>

At 31 December 2021 and 2020, no individual investor held more than 10% of the Sub-Fund's redeemable units.

(f) Fair value estimation

The Sub-Fund classifies fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in making the measurements. The fair value hierarchy has the following levels:

- Quoted prices (unadjusted) in active markets for identical assets or liabilities that the entity can access at the measurement date (Level 1).
- Inputs other than quoted prices included within level 1 that are observable for the asset or liability, either directly or indirectly (Level 2).
- Inputs for the asset or liability that are unobservable inputs (Level 3).

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety. For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. If a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs, that measurement is a level 3 measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgment, considering factors specific to the asset or liability. Level 3 investments include listed equity securities suspended from trading for a prolonged period that requires significant judgment for measurement.

The determination of what constitutes 'observable' requires significant judgment by the Manager and the Trustee. The Sub-Fund considers observable data to be that market data that is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

NOTES TO THE FINANCIAL STATEMENTS (continued)

9. FINANCIAL RISK MANAGEMENT (continued)

(f) Fair value estimation (continued)

The following table analyses within the fair value hierarchy the Sub-Fund's investments (by class) measured at fair value as at 31 December 2021 and 2020:

	Level 1 <i>RMB</i>	Level 2 <i>RMB</i>	Level 3 <i>RMB</i>	Total <i>RMB</i>
As at 31 December 2021				
Assets				
Financial assets at fair value through profit or loss				
- Equity securities	57,253,487	-	-	57,253,487
	<u>57,253,487</u>	<u>-</u>	<u>-</u>	<u>57,253,487</u>
Total investments	<u>57,253,487</u>	<u>-</u>	<u>-</u>	<u>57,253,487</u>
	Level 1 <i>RMB</i>	Level 2 <i>RMB</i>	Level 3 <i>RMB</i>	Total <i>RMB</i>
As at 31 December 2020				
Assets				
Financial assets at fair value through profit or loss				
- Equity securities	71,908,350	-	-	71,908,350
	<u>71,908,350</u>	<u>-</u>	<u>-</u>	<u>71,908,350</u>
Total investments	<u>71,908,350</u>	<u>-</u>	<u>-</u>	<u>71,908,350</u>

Investments whose values are based on quoted market prices in active markets, and therefore classified within level 1, include active listed and quoted equity securities. The Sub-Fund does not adjust the quoted price for these instruments.

Financial instruments that trade in markets that are not considered to be active but are valued based on quoted market prices, dealer quotations or alternative pricing sources supported by observable inputs are classified within level 2.

Investments classified within level 3 have significant unobservable inputs, as they trade infrequently. As at 31 December 2021 and 2020, the Sub-Fund did not hold any security classified as level 3.

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NOTES TO THE FINANCIAL STATEMENTS (continued)

9. FINANCIAL RISK MANAGEMENT (continued)

(f) Fair value estimation (continued)

Transfers between levels of the fair value hierarchy are deemed to have occurred at the end of the reporting period. Transfer only include those securities which were held by the Sub-Fund at 2020 and 2021.

As at 31 December 2021, there were no transfers between levels of investment held by the Sub-Fund.

	Level 1 <i>RMB</i>	Level 2 <i>RMB</i>	Level 3 <i>RMB</i>
As at 31 December 2020			
Equity securities			
Transfers from Level 2 to Level 1 (Note 1)	159,234	(159,234)	-

Note:

1. This refers to the equity security which trading was suspended during the year ended 31 December 2019 and subsequently the suspension was lifted on 2 January 2020.

(g) Capital risk management

The Sub-Fund's capital is represented by the redeemable units outstanding. The Sub-Fund's objective is to provide investment results that correspond generally to the performance of the respective index. The Manager may:

- Redeem and issue new units in accordance with the constitutive documents of the Sub-Fund;
- Exercise discretion when determining the amount of distributions of the Sub-Fund to the unitholders; and
- Suspend the creation and redemption of units under certain circumstances as currently disclosed in the prospectuses of the Sub-Fund.

HARVEST MSCI CHINA A INDEX ETF
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NOTES TO THE FINANCIAL STATEMENTS (continued)

10. DISTRIBUTION

	Year ended 31 December 2021 RMB	Year ended 31 December 2020 RMB
Undistributed income brought forward at the beginning of the year	-	-
Net income for the year	474,321	16,160,936
Undistributed income transferred to net assets attributable to unitholders for the year	(474,321)	(16,160,936)
Undistributed income carried forward at the end of the year	-	-

11. FINANCIAL INSTRUMENTS BY CATEGORY

As of 31 December 2021 and 2020, other than investments as disclosed in the financial statements which are classified as the financial assets at fair value through profit or loss, all financial assets including deposit reserve, interest receivable and cash and cash equivalents are carried at amortised costs. All the financial liabilities of the Sub-Fund are carried at amortised cost.

The carrying value of the financial assets and liabilities other than investments are considered by the Manager to approximate their fair values as they are short-term in nature and the effect of discounting is immaterial.

12. INVESTMENT LIMITATION AND PROHIBITIONS UNDER THE SFC CODE

Pursuant to the SFC's Code on Unit Trusts and Mutual Funds, the Sub-Fund's holding of any such constituent securities may not exceed their respective weightings in the underlying index, except where the weightings are exceeded as a result of changes in the composition of the underlying index and the excess is only transitional and temporary in nature.

The Manager and the Trustee have confirmed that the Sub-Fund has complied with the investment limitation under the SFC Code for the year ended 31 December 2021 and 2020.

There were no constituent securities that individually accounted for more than 10% of net asset value of the Sub-Fund and its respective weightings of the MSCI China A Index for the Sub-Fund as at 31 December 2021 and 2020.

There were no constituent securities that as a Group accounted for more than 20% of net asset value of the Sub-Fund and its respective weightings of the MSCI China A Index for the Sub-Fund as at 31 December 2021 and 2020.

For the year ended 31 December 2021, the MSCI China A Index increased by 1.02% while the net asset value per unit of the Sub-Fund decreased by 0.55%.

For the year end 1 January 2020 to 31 December 2020, the MSCI China A Onshore Index increased by 33.57% while the net asset value per unit of the Sub-Fund increased by 29.97%.

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NOTES TO THE FINANCIAL STATEMENTS (continued)

13. SOFT COMMISSION ARRANGEMENT

The Manager confirms that there have been no soft commission arrangements existing for the year ended 31 December 2021 and 2020 in relation to directing transactions of the Sub-Fund through a broker or dealer.

14. SEGMENT INFORMATION

The Manager makes the strategic resource allocations on behalf of the Sub-Fund and has determined the operating segments based on the reports reviewed which are used to make strategic decisions.

The Manager considers that the Sub-Fund has a single operating segment which is investing in securities. The objective of the Sub-Fund is to track the performance of the MSCI China A Index and invest in substantially all the index constituents with security weight and industry weight that are closely aligned with the characteristics of the tracked index. MSCI China A Index is designed for international investors and is calculated using China A Stock Connect listings based on the offshore RMB exchange rate (CNH). Also, MSCI China A Index, constituents are weighted by the security free-float adjusted market capitalization calculated based on the Foreign Inclusion Factor and subject to Foreign Ownership Limits.

The internal financial information used by the Manager for the Sub-Fund's assets, liabilities and performance is the same as that disclosed in the statement of financial position and statement of comprehensive income.

The Sub-Fund is domiciled in Hong Kong. For the year ended 31 December 2021 and 2020, the Sub-Fund's income, is derived from investments in PRC securities which constitute MSCI China A Index, the tracked indices.

The total of non-current assets located in PRC is RMB Nil (2020: RMB182,293) for the Sub-Fund. The Sub-Fund has a diversified portfolio of investments and no single investment accounts for more than 10% of the Sub-Fund's net asset value for the year ended 31 December 2021 and 2020.

15. APPROVAL OF FINANCIAL STATEMENTS

The financial statements were approved by the Trustee and the Manager on 8 April 2022.

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities			
CHINA (99.73%)			
360 SECURITY TECHNOLOGY IN-A ORD CNH1.0	500	6,360	0.01
360 SECURITY TECHNOLOGY INC A SHRS ORD CNY	8,600	109,392	0.19
ADDSINO CO LTD A SHRS ORD CNY1	2,100	35,070	0.06
ADDSINO CO LTD ORD CNY1 SZHK	100	1,670	0.00
ADVANCED MICRO-FABRICATION EQUIPME N T INC CHINA ORD CNY1 A	712	90,139	0.16
AECC AERO-ENGINE CONTROL CO LTD A SHS ORD CNY1	1,600	48,448	0.08
AECC AVIATION POWER CO LTD A SHS ORD CNY1	2,900	184,034	0.32
AECC AVIATION POWER CO LTD-A ORD CNY1 CC	600	38,076	0.07
AGRICULTURAL BANK OF CHINA A SHS ORD CNY1	88,500	260,190	0.45
AGRICULTURAL BANK OF CHINA ORD CNY 1 CC	9,000	26,460	0.05
AIER EYE HOSPITAL GROUP CO A SHARE ORD CNY1	6,447	272,579	0.47
AIER EYE HOSPITAL GROUP CO LTD ORD CNY1 SZHK	588	24,861	0.04
AIR CHINA LTD A SHR ORD CNY1	9,100	83,083	0.14
ALUMINUM CORPORATION OF CHINA LTD A SHS ORD NPV	18,000	109,620	0.19
ANGEL YEAST CO LTD CL A ORD CNY1	1,150	69,414	0.12
ANHUI CONCH CEMENT CO LTD ORD CNY 1 CC	200	8,060	0.01
ANHUI CONCH CEMENT COMPANY LTD SHS A ORD CNY1	5,043	203,233	0.35
ANHUI GUJING DISTILLERY CO LTD A SHR ORD CNY1	400	97,600	0.17
ANHUI GUJING DISTILLERY CO LTD ORD CNY1 SZHK	100	24,400	0.04
ANHUI HONGLU STEEL CONSTRUCTION GROUP COMPANY LTD A SHR ORD CNY1	600	32,124	0.06
ANHUI KOUZI DISTILLERY CO LTD A SHRS ORD NPV	700	49,609	0.09
ANHUI KOUZI DISTILLERY CO LTD CC ORD CNY1	100	7,087	0.01
ANHUI YINGJIA DISTILLERY CO LTD A SHS ORD NPV	700	48,615	0.08
APELOA PHARMACEUTICAL CO LTD A SHRS ORD CNY1	1,600	56,144	0.10
ASYMCHEM LABORATORIES TIAN JIN CO LTD A SHS ORD CNY1	300	130,500	0.23
AUTEK CHINA INC A SHRS ORD CNY1	1,120	64,254	0.11
AUTEL INTELLIGENT TECHNOLOGY CORP L TD ORD CNY1 A	455	36,127	0.06
AUTOBIO DIAGNOSTICS CO LTD A SHS ORD CNY1	520	28,631	0.05
AUTOBIO DIAGNOSTICS CO LTD ORD CNY1 CC	300	16,518	0.03
AVARY HOLDING SHENZHEN CO LTD ORD C NY1 A	1,700	72,131	0.13
AVARY HOLDING SHENZHEN CO LTD ORD C NY1 SZHK	400	16,972	0.03
AVIC ELECTROMECHANICAL SY ORD CNY1 SZHK	300	5,454	0.01
AVIC ELECTROMECHANICAL SYSTEMS CO LTD A SHR ORD CNY1	5,058	91,954	0.16
AVIC INDUSTRY-FINANCE HOLDINGS CO LTD A SHRS ORD CNY1	12,400	49,228	0.09
BANK OF BEIJING CO LTD ORD CNY 1 CC	1,300	5,772	0.01
BANK OF BEIJING CO LTD ORD CNY1 CL A	26,331	116,910	0.20

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
BANK OF CHANGSHA CO LTD A SHS ORD CNY1	4,100	32,021	0.06
BANK OF CHENGDU CO LTD A SHRS ORD CNY1	5,000	60,000	0.10
BANK OF CHINA LTD A SHS ORD CNY1	43,800	133,590	0.23
BANK OF CHINA LTD ORD CNY 1 CC	2,100	6,405	0.01
BANK OF COMMUNICATIONS CO ORD CNY1 CC	4,800	22,128	0.04
BANK OF COMMUNICATIONS LTD A SHRS ORD CNY1	46,600	214,826	0.37
BANK OF HANGZHOU CO LTD ORD CNY1 CC	300	3,846	0.01
BANK OF HANGZHOU CO LTD-A ORD CNY1	7,420	95,124	0.17
BANK OF JIANGSU CO LTD A SHRS CNY1	18,400	107,272	0.19
BANK OF JIANGSU CO LTD ORD CNY1 CC	900	5,247	0.01
BANK OF NANJING CO LTD A SHR ORD CNY1	12,396	111,068	0.19
BANK OF NANJING CO LTD ORD CNY 1 CC	700	6,272	0.01
BANK OF NINGBO CO LTD A SHR ORD CNY1	5,927	226,886	0.40
BANK OF NINGBO CO LTD ORD CNY1 SZHK	2,580	98,762	0.17
BANK OF SHANGHAI CO LTD A SHS ORD CNY1	17,737	126,465	0.22
BANK OF SHANGHAI CO LTD ORD CNY1 CC	800	5,704	0.01
BAOSHAN IRON & STEEL CO LTD CL A ORD CNY1	22,303	159,689	0.28
BAOSHAN IRON & STEEL CO ORD CNY 1 CC	6,900	49,404	0.09
BBMG CORP A SHR ORD CNY1	11,400	32,376	0.06
BEIJING BDSTAR NAVIGATION ORD CNY1 SZHK	700	27,475	0.05
BEIJING DABEINONG TECHNOLOGY GROUP A SHS ORD CNY1 SZHK	300	3,147	0.01
BEIJING DABEINONG TECHNOLOGY GROUP CO LTD A SHRS ORD CNY1	5,541	58,125	0.10
BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD A SHS ORD CNY1	500	43,435	0.08
BEIJING E-HUALU INFORMATION TECHNOLOGY CO LTD A SHR ORD CNY1	900	31,815	0.06
BEIJING ENLIGHT MEDIA CO LTD A SHR ORD CNY1	4,000	51,400	0.09
BEIJING KINGSOFT OFFICE SOFTWARE CO LTD A SHRS ORD CNY1	445	117,925	0.21
BEIJING NEW BUILDING MATER ORD CNY1 SZHK	100	3,583	0.01
BEIJING NEW BUILDING MATERIALS PUB LIMITED A SHS ORD CNY1	2,268	81,262	0.14
BEIJING ORIGINWATER TECHNOLOGY CO LTD A SHR ORD CNY1	4,400	31,636	0.06
BEIJING ROBOROCK TECHNOLOGY CO LTD ORD CNY1 A	200	162,600	0.28
BEIJING SEVENSTAR ELECTRONICS CO LTD ORD CNY1 SZHK	100	34,702	0.06
BEIJING SHANGHAI HIGH SPEED RAILWAY CO LTD ORD CNY1 A	11,800	56,994	0.10
BEIJING SHIJI INFORMATION ORD CNY1 SZHK	140	4,024	0.01
BEIJING SHIJI INFORMATION TECHNOLOGY CO LTD A SHR ORD CNY1	1,260	36,212	0.06

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
BEIJING SHUNXIN AGRICULT A SHRS ORD CNY1 SZHK	100	3,818	0.01
BEIJING SHUNXIN AGRICULTURE CO LTD A SHR ORD CNY1	955	36,462	0.06
BEIJING SINNET TECHNOLOGY- A SHRS ORD RMB1	2,100	31,164	0.05
BEIJING TIANTAN BIOLOGICAL ORD CNY 1 CC	100	2,896	0.01
BEIJING TIANTAN BIOLOGICAL PRODUCTS CORP LTD A SHR CNY1	1,658	48,016	0.08
BEIJING UNITED MEDIA TECHNOLOGY CO LTD A SHS ORD CNY1	400	43,000	0.08
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISE CO LTD ORD CNY1 A	500	110,750	0.19
BEIJING YUANLIU HONGYUAN ELECTRONIC TECHNOLOGY CO LTD A SHS ORD CNY1	300	53,832	0.09
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD ORD CNY1 CC	39,300	189,819	0.33
BETTA PHARMACEUTICALS CO LTD A SHRS ORD CNY1	600	47,898	0.08
BGI GENOMICS CO LTD A SHRS ORD CNY1	600	52,680	0.09
BOC INTERNATIONAL CHINA CO LTD A SHS ORD CNY1	2,000	26,900	0.05
BOC INTERNATIONAL CHINA CO LTD ORD CNY1 CC	500	6,725	0.01
BOE TECHNOLOGY GR CO LTD A SHS ORD CNY1	36,800	185,840	0.32
BOE TECHNOLOGY GROUP CO LT ORD CNY1 SZHK	9,600	48,480	0.08
BYD CO LTD A SHRS ORD CNY1	2,000	536,240	0.93
BYD CO LTD ORD CNY1 SZHK	300	80,436	0.14
BYHEALTH CO LTD ORD CNY1 SZHK	100	2,696	0.00
C&S PAPER CO LTD A SHS ORD CNY1	1,800	30,078	0.05
CAITONG SECURITIES CO LTD A SHRS ORD CNY1	4,900	54,488	0.10
CANSINO BIOLOGICS INC ORD CNY1 A	200	59,910	0.10
CECEP WIND POWER CORPORATION ORD CNY1	5,100	33,201	0.06
CHACHA FOOD CO LTD A SHRS ORD CNY1	700	42,952	0.07
CHANGCHUN HIGH & NEW TECHNOLOGY INDUSTRIES (GROUP) INC A SHS ORD CNY1	520	141,128	0.25
CHANGJIANG SECURITIES CO LTD A SHS ORD CNY1	7,600	57,304	0.10
CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO LTD A SHS ORD CNY1	400	81,700	0.14
CHAOZHOU THREE CIRCLE GROUP CO LTD ORD CNY1	2,100	93,660	0.16
CHAOZHOU THREECIRCLE GROU ORD CNY1 SZHK	100	4,460	0.01
CHENGTUN MINING GROUP CO LTD A SHS ORD CNY1	2,800	30,044	0.05
CHIFENG JILONG GOLD MINING-A SHRS CC ORD CNY1	2,300	34,270	0.06
CHINA BAOAN GROUP CO LTD A SHRS ORD CNY1	3,000	43,290	0.08
CHINA CONSTRUCTION BANK A SHS ORD CNY1	12,800	75,008	0.13
CHINA CONSTRUCTION BANK ORD CNY 1 CC	600	3,516	0.01
CHINA CSSC HOLDINGS LTD A SHS ORD CNY1	5,000	123,950	0.22

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
CHINA CSSC HOLDINGS LTD ORD CNY 1 CC	1,000	24,790	0.04
CHINA EASTERN AIRLINES CO ORD CNY 1 CC	2,300	11,868	0.02
CHINA EASTERN AIRLINES CORP A SHS ORD CNY1	8,400	43,344	0.08
CHINA EVERBRIGHT BANK CO LTD A ORD CNY1	49,074	162,926	0.28
CHINA EVERBRIGHT BANK CO ORD CNY 1 CC	2,400	7,968	0.01
CHINA GALAXY SECURITIES CO LTD A SHRS ORD CNY1	5,700	63,783	0.11
CHINA GALAXY SECURITIES CO LTD ORD 1 CC	300	3,357	0.01
CHINA GREAT WALL SECURITIES CO LTD A SHRS ORD CNY1	2,900	37,555	0.07
CHINA GREATWALL COMPUTER SHENZHEN CO LTD ORD CNY1 SZHK	200	2,832	0.01
CHINA GREATWALL TECHNOLOGY GROUP CO LTD A SHS ORD CNY1	3,984	56,413	0.10
CHINA INDUSTRIAL SECURITIES CO LTD A SHRS ORD CNY1	8,292	81,925	0.14
CHINA INTERNATIONAL CAPITAL CORP LT D ORD CNY1 A	200	9,806	0.02
CHINA INTERNATIONAL CAPITAL CORP LTD ORD CNY1 CC	1,000	49,030	0.09
CHINA JUSHI CO LTD A SHRS ORD CNY 1 CC	228	4,150	0.01
CHINA JUSHI CO LTD A SHS ORD CNY1	4,687	85,303	0.15
CHINA LIFE INSURANCE CO A SHS ORD NPV	3,231	97,221	0.17
CHINA LIFE INSURANCE CO ORD CNY 1 CC	200	6,018	0.01
CHINA MERCHANTS BANK CO LTD A SHRS ORD CNY1	22,888	1,114,874	1.94
CHINA MERCHANTS BANK CO LTD ORD CNY1 CC	3,600	175,356	0.31
CHINA MERCHANTS SECURITIES CO LTD A SHR ORD CNY1	9,304	164,216	0.29
CHINA MERCHANTS SECURITIES CO LTD A SHS ORD CNY 1 CC	400	7,060	0.01
CHINA MERCHANTS SHEKOU IND ORD CNY1 SZHK	1,400	18,676	0.03
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE CO LTD A SHRS ORD CNY1	8,795	117,325	0.20
CHINA MINMETALS RARE METAL EARTH CO LTD A SHR ORD CNY1	1,000	39,020	0.07
CHINA MINSHENG BANKING CO LTD A SHR ORD CNY1	44,112	172,037	0.30
CHINA MINSHENG BANKING ORD CNY 1 CC	2,200	8,580	0.02
CHINA MOLYBDENUM CO LTD A SHR ORD NPV	22,000	122,760	0.21
CHINA MOLYBDENUM CO LTD ORD CNY 0.2 CC	1,100	6,138	0.01
CHINA NATIONAL CHEMICAL ENGINEERING CO LTD A SHS ORD NPV	6,706	80,472	0.14
CHINA NATIONAL MEDICINES CORP LTD A SHR ORD CNY1	964	30,395	0.05
CHINA NATIONAL MEDICINES ORD CNY 1 CC	100	3,153	0.01
CHINA NATIONAL NUCLEAR POWER CO LTD A SHS ORD CNY1	15,600	129,480	0.23
CHINA NATIONAL NUCLEAR POWER CO LTD CHINA CONNECT ORD CNY1	3,600	29,880	0.05

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
CHINA NORTHERN RARE EARTH (GROUP) HIGH-TECH CO LTD A SHR ORD CNY1	4,616	211,413	0.37
CHINA PACIFIC INSURANCE GR ORD CNY 1 CC	1,300	35,256	0.06
CHINA PACIFIC INSURANCE GROUP A SHR ORD CNY1	7,621	206,682	0.36
CHINA PETROLEUM & CHEMICAL CORP CL A ORD CNY1	32,584	137,830	0.24
CHINA PETROLEUM & CHEMICAL ORD CNY 1 CC	9,400	39,762	0.07
CHINA RAILWAY GROUP LTD A ORD CNY1	25,400	147,066	0.26
CHINA RAILWAY GROUP LTD ORD CNY 1 CC	1,200	6,948	0.01
CHINA RAILWAY SIGNAL & COMMUNICATIONS CORP LTD ORD CNY1 CC	1,714	8,536	0.02
CHINA RAILWAY SIGNAL & COMMUNICATIONS CORP LTD A SHS ORD CNY1	8,100	40,338	0.07
CHINA RESOURCES SANJIU MED ORD CNY1 SZHK	100	3,424	0.01
CHINA RESOURCES SANJIU MEDICAL AND PHARMACEUTICAL CO LTD A SHR ORD CNY1	1,254	42,937	0.07
CHINA SHENHUA ENERGY CO LTD A SHS ORD CNY1	7,357	165,680	0.29
CHINA SHENHUA ENERGY CO ORD CNY 1 CC	1,200	27,024	0.05
CHINA SOUTHERN AIRLINES CO LTD A SHRS ORD CNY1	12,060	82,129	0.14
CHINA SOUTHERN AIRLINES CO ORD CNY 1 CC	600	4,086	0.01
CHINA STATE CONSTRUCTION ENGINEERING CORP LTD A SHR ORD CNY1	49,820	249,100	0.43
CHINA STATE CONSTRUCTION ORD CNY 1 CC	5,100	25,500	0.04
CHINA TOURISM GROUP DUTY FREE CORP LTD A SHS ORD CNY1	2,132	467,782	0.82
CHINA TOURISM GROUP DUTY FREE CORP LTD ORD CNY1 CC	400	87,764	0.15
CHINA UNITED NETWORK COMMUNICATIONS LTD A SHRS ORD CNY1	2,200	8,646	0.02
CHINA UNITED NETWORK ORD CNY 1 CC	35,900	141,087	0.25
CHINA VANKE CO LTD A SHR ORD CNY1	11,662	230,441	0.40
CHINA VANKE CO LTD ORD CNH1 SZHK	1,100	21,736	0.04
CHINA YANGTZE POWER CO LTD CL A ORD CNY1	28,563	648,380	1.13
CHINA YANGTZE POWER CO LTD ORD CNY1 CC	1,300	29,510	0.05
CHINA ZHENHUA GROUP SCIENCE & ORD CNY1 A	500	62,140	0.11
CHINA ZHESHANG BANK CO LTD A SHS ORD CNY1	3,900	13,650	0.02
CHINA ZHESHANG BANK CO LTD ORD CNY1 CC	19,400	67,900	0.12
CHONGQING BREWERY CO LTD A SHS ORD CNY1	400	60,528	0.11
CHONGQING BREWERY CO ORD CNY 1 CC	200	30,264	0.05
CHONGQING CHANGAN AUTOMOBILE CO LTD A SHR ORD CNY1	7,930	120,457	0.21
CHONGQING CHANGAN AUTOMOBILE CO LTD ORD CNY1 SZHK	420	6,380	0.01
CHONGQING FULING ZHACAI-A ORD CNY1	1,100	41,580	0.07

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
CHONGQING RURAL COMMERCIAL BANK CO LTD ORD CNY1	4,200	16,170	0.03
CHONGQING RURAL COMMERCIAL BANK CO LTD ORD CNY1 CC	8,100	31,185	0.05
CHONGQING TONGJUNGE CO LTD A SHR ORD CNY1	3,000	33,600	0.06
CHONGQING ZHIFEI BIOLOGICAL PRODUCT CO LTD A SHRS ORD CNY1	1,900	236,740	0.41
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD ORD CNY1 SZHK	200	24,920	0.04
CITIC SECURITIES CO LTD A SHR ORD CNY1	12,200	322,202	0.56
CITIC SECURITIES CO ORD CNY 1 CC	1,100	29,051	0.05
CNNC HUA YUAN TITANIUM DIOXIDE CO LTD A SHS ORD CNY1	2,100	26,439	0.05
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD A SHS ORD CNY1	2,600	1,528,800	2.66
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD ORD CNY1 SZHK	400	235,200	0.41
COSCO SHIPPING DEVELOPMENT CO LTD ORD CNY1	8,000	26,000	0.05
COSCO SHIPPING ENERGY TRANSPORTATION CO LTD A SHRS ORD CNY1	4,850	28,712	0.05
COSCO SHIPPING HOLDINGS CO LTD A SHS ORD CHY1	15,030	280,911	0.49
COSCO SHIPPING HOLDINGS CO LTD ORD CNY1 CC	1,480	27,661	0.05
CRRC CORP LTD A SHR ORD CNY1	1,700	10,353	0.02
CRRC CORP LTD A SHS ORD CNY1 CC	28,200	171,738	0.3
CSC FINANCIAL CO LTD A SHS ORD CNY1	3,300	96,525	0.17
CSC FINANCIAL CO LTD ORD CNY1 CC	2,100	61,425	0.11
DA AN GENE CO LTD A ORD CNY1	1,984	39,799	0.07
DASHENLIN PHARMACEUTICAL GROUP CO LTD ORD CNY1 CC	960	40,426	0.07
DASHENLIN PHARMACEUTICAL GROUP CO LTD A SHRS ORD CNY1	120	5,053	0.01
DAWNING INFORMATION INDUSTRY CO LTD ORD CNY1	1,500	41,355	0.07
DHC SOFTWARE CO LTD A SHS ORD CNY1	4,276	33,353	0.06
DO-FLUORIDE CHEMICALS CO LTD A SHR ORD CNY1	800	35,992	0.06
DONG-E-E-JIAO CO LTD ORD CNY1 SZHK	100	4,875	0.01
DONGFANG ELECTRIC CO LTD A SHR ORD CNY1	3,819	81,803	0.14
DONGXING SECURITIES CO LTD A SHRS ORD CNY1	3,800	44,194	0.08
EAST MONEY INFORMATION CO LTD A SHR ORD CNY1	11,324	420,234	0.73
EAST MONEY INFORMATION CO LTD ORD CNY1 SZHK	1,600	59,376	0.10
ECOVACS ROBOTICS CO LTD ORD CNY1 CC	500	75,475	0.13
ECOVACS ROBOTICS CO LTD-A SHRS ORD CNY1	100	15,095	0.03
ENN ENERGY CHEMICALS CO LTD A SHRS ORD CNY1	2,100	38,556	0.07

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
ENN NATURAL GAS CO LTD CC ORD CNY1	500	9,180	0.02
EVE ENERGY CO LTD A SHARE ORD CNY1	2,222	262,596	0.46
EVE ENERGY CO LTD ORD CNY1 SZHK	100	11,818	0.02
EVERBRIGHT SECURITIES CO LTD A SHRS ORD CNY1	5,123	76,486	0.13
EVERBRIGHT SECURITIES CO LTD ORD CNY1 CC	300	4,479	0.01
FANGDA CARBON NEW MATERIAL CO LTD A SHS ORD CNY1	5,217	56,448	0.10
FAW CAR COMPANY LIMITED ORD CNY1 SZHK	4,200	43,218	0.08
FIBERHOME TELECOMMUNICATION TECHNOLOGIES CO LTD A SHR ORD CNY1	1,606	28,876	0.05
FIRST CAPITAL SECURITIES COMPANY LTD A SHS ORD CNY1	5,800	42,456	0.07
FLAT GLASS GROUP CO LTD A SHS ORD CNY1	800	46,352	0.08
FLAT GLASS GROUP CO LTD ORD CNY1 CC	900	52,146	0.09
FOCUS MEDIA INFORMATION TE ORD CNY1 SZHK	900	7,371	0.01
FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD A SHS ORD CNY1	18,300	149,877	0.26
FOSHAN HAITIAN FLAV & FOOD CO LTD ORD CNY1 CC	460	48,351	0.08
FOSHAN HAITIAN FLAVOURING & FOOD COMPANY LTD A SHS ORD CNY1	4,002	420,650	0.73
FOUNDER SECURITIES CO LTD ORD CNY 1 CC	500	3,920	0.01
FOUNDER SECURITIES COMPANY LIMITED A SHR ORD CNY1	9,650	75,656	0.13
FOXCONN INDUSTRIAL INTERNET CO LTD A SHRS ORD CNY1	7,500	89,400	0.16
FOXCONN INDUSTRIAL INTERNET CO LTD ORD CNY1 CC	2,000	23,840	0.04
FU JIAN ANJOY FOODS CO LTD CC ORD CNY1	300	51,234	0.09
FUJIAN SUNNER DEVELOPMENT CO LTD A SHS ORD CNY1	1,700	41,089	0.07
FUYAO GROUP GLASS INDUSTR ORD CNY 1 CC	100	4,714	0.01
FUYAO GROUP GLASS INDUSTRIES CO LTD A SHR ORD CNY1	2,367	111,580	0.19
G-BITS NETWORK TECHNOLOGY XIAM ORD 1 CC	100	42,185	0.07
G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD A SHRS ORD CNY1	40	16,874	0.03
GCL SYSTEM INTEGRATION TEC-A ORD CNH1.0	1,500	5,700	0.01
GCL SYSTEM INTEGRATION TECHNOLOGY CO LTD SHS A ORD CNY1	6,700	25,460	0.04
GD POWER DEVELOPMENT CO LTD A SHS ORD CNY1	18,100	57,377	0.10
GEM CO LTD A SHS ORD CNY1	6,558	67,875	0.12
GEMDALE CORP A SHR ORD CNY1	6,268	81,296	0.14
GF SECURITIES CO LTD A SHR ORD CNY1	7,348	180,687	0.31
GF SECURITIES CO LTD ORD CNY1 SZHK	400	9,836	0.02
GIANT NETWORK GROUP CO LTD A SHRS ORD CNY1	2,300	27,531	0.05
GIGADEVICE SEMICONDUCTOR BEIJING INC A SHRS CNY1	796	139,977	0.24
GINLONG TECHNOLOGIES CO LTD ORD CNY 1 A	300	69,465	0.12
GOERTEK INC A SHS ORD CNY1	4,050	219,105	0.38
GOERTEK INC ORD CNY1 SZHK	200	10,820	0.02

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
GOTION HIGH-TECH CO LTD A SHRS ORD CNY1 SZHK	200	10,250	0.02
GREAT WALL MOTOR CO LTD ORD CNY 1 CC	2,900	140,766	0.25
GREENLAND HOLDINGS CORPORATION LIMITED A SHRS ORD1 CNY1	11,760	51,038	0.09
GRG BANKING EQUIPMENT CO LTD A SHR ORD CNY1	3,235	38,497	0.07
GUANGDONG BY-HEALTH BIOTECHNOLOGY CO LTD A SHS ORD CNY1	2,100	56,616	0.10
GUANGDONG HAID GROUP CO LTD A SHR ORD CNY1	2,006	147,040	0.26
GUANGDONG HAID GROUP CO ORD CNY1 SZHK	200	14,660	0.03
GUANGDONG KINLONG HARDWARE PRODUCTS CO LTD A SHS ORD CNY1	100	18,159	0.03
GUANGDONG KINLONG HARDWARE PRODUCTS CO LTD ORD CNY1 SZHK	300	54,477	0.10
GUANGDONG LY INTELLIGENT MANUFACTURING CO LTD A SHS ORD CNY1	8,100	59,616	0.10
GUANGDONG SHENGYI SCIENCE TECHNOLOGY CO LTD A SHS ORD CNY1	3,205	75,478	0.13
GUANGDONG WEIHUA CORP A SHR ORD CNY1	900	52,155	0.09
GUANGHUI ENERGY CO LTD A SHS ORD CNY1	9,390	61,411	0.11
GUANGZHOU BAIYUNSHAN PHAR ORD CNY 1 CC	100	3,420	0.01
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS CO LTD A SHRS ORD CNY1	1,889	64,604	0.11
GUANGZHOU HAIGE COMMUNICATION GROUP ORD CNY1	3,150	34,398	0.06
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD A SHRS ORD CNY1	600	66,822	0.12
GUANGZHOU SHIYUAN ELECTRONIC TECHNOLOGY CO LTD A SHS ORD CNY1	900	73,260	0.13
GUANGZHOU TINCI MATERIALS TECHNOLOGY CO LTD A SHS ORD CNY1 SZHK	1,260	144,459	0.25
GUANGZHOU YUEXIU FINANCIAL ORD CNY1 SZHK	3,375	29,363	0.05
GUOLIAN SECURITIES CO LTD ORD CNY1 CC	2,200	30,734	0.05
GUOSEN SECURITIES CO LTD A SHRS	5,500	63,140	0.11
GUOSEN SECURITIES CO LTD ORD CNY1 SZHK	2,500	28,700	0.05
GUOTAI JUNAN SECURITIES CO LTD A SHRS ORD NPV	9,300	166,377	0.29
GUOTAI JUNAN SECURITIES CO LTD CHINA CONNECT ORD NPV	500	8,945	0.02
GUOXUAN HIGH-TECH CO LTD ORD CNY1	1,540	78,925	0.14
GUOYUAN SECURITIES CO LTD A SHS ORD CNY1	6,013	46,300	0.08
HAFEI AVIATION INDUSTRY CO LTD A SHS ORD CNY1	700	56,210	0.10
HAFEI AVIATION INDUSTRY CO ORD CNY 1 CC	100	8,030	0.01
HAIER SMART HOME CO LTD ORD CNY1 CC	800	23,912	0.04
HAITONG SECURITIES CO LTD CL A ORD CNY1	12,047	147,696	0.26

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
HAITONG SECURITIES CO LTD ORD CNY 1 CC	600	7,356	0.01
HANG ZHOU GREAT STAR INDUSTRIAL CO LTD A SHARE ORD CNY1	1,300	39,663	0.07
HANGZHOU FIRST APPLIED MATERIAL CO LTD A SHS CNY1	120	15,666	0.03
HANGZHOU FIRST APPLIED MATERIAL CO LTD CC ORD CNY1	1,059	138,252	0.24
HANGZHOU HANGYANG CO LTD A ORD CNY1	1,100	33,011	0.06
HANGZHOU ROBAM APPLIANCES COMPANY LIMITED A SHS ORD CNY1	1,280	46,106	0.08
HANGZHOU SILAN MICROELECTRONICS CO LTD A SHR ORD CNY 1	1,600	86,720	0.15
HANGZHOU TIGERMED CONSULTI ORD CNY0 SZHK	100	12,780	0.02
HANGZHOU TIGERMED CONSULTING CO LTD A SHR ORD NPV	400	51,120	0.09
HAPPIGO HOME SHOPPING CO L ORD CNY1 SZHK	100	5,722	0.01
HBIS COMPANY LIMITED A SHR ORD CNY1	14,550	35,793	0.06
HEFEI MEIYA OPTOELECTRONIC A ORD NPV	900	33,714	0.06
HEILONGJIANG AGRICULTURE CO LTD A SHR ORD CNY1	2,500	36,400	0.06
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO LTD A SHR ORD CNY1	3,400	107,270	0.19
HENAN SHUANGHUI INVESTMENT A SHRS ORD CNY1 SZHK	200	6,310	0.01
HENGLI PETROCHEMICAL CO LTD A SHRS ORD CNY1	6,680	153,440	0.27
HENGLI PETROCHEMICAL CO LTD ORD CNY1 CC	600	13,782	0.02
HENGTONG OPTIC-ELECTRIC CO LTD A SHRS ORD CNY1	2,400	36,288	0.06
HENGYI PETROCHEMICAL CO LTD A SHR ORD CNY1	5,120	54,374	0.09
HITHINK FLUSH INFORMATION NETWORK CO LTD A SHS ORD CNY1	600	86,748	0.15
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD ORD CNY1 SZHK	100	14,458	0.03
HONGFA TECHNOLOGY CO LTD A SHS ORD CNY1	1,000	74,640	0.13
HOSHINE SILICON INDUSTRY C-A ORD CNH1.0 SZHK	200	26,394	0.05
HOSHINE SILICON INDUSTRY C-A ORD RMB1	400	52,788	0.09
HUADIAN POWER INTL CORP LTD A SHS ORD CNY1	9,350	50,023	0.09
HUADONG MEDICINE CO LTD A ORD CNY1	2,429	97,646	0.17
HUAFON CHEMICAL CO LTD ORD CNY1 SZHK	1,000	10,440	0.02
HUAGONG TECH CO LTD A SHS ORD CNY1	1,300	36,218	0.06
HUAGONG TECH CO LTD ORD CNY1 SZHK	100	2,786	0.00
HUALAN BIOLOGICAL ENGINEER ORD CNY1 SZHK	200	5,828	0.01
HUALAN BIOLOGICAL ENGINEERING INC A SHR ORD CNY1	2,324	67,721	0.12
HUANENG POWER INTERNATIONAL INC A SHS ORD CNY1	10,093	97,801	0.17
HUATAI SECURITIES CO LTD A SHS ORD CNY1	9,100	161,616	0.28
HUATAI SECURITIES CO LTD ORD CNY 1 CC	500	8,880	0.02
HUAXI SECURITIES CO LTD A SHRS ORD CNY1	3,600	35,460	0.06
HUAXIA BANK CO LTD A SHR ORD CNY1	15,016	84,090	0.15

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
HUAXIA BANK CO LTD ORD CNY 1 CC	800	4,480	0.01
HUAXIN CEMENT CO LTD A SHR ORD CNY1	1,900	36,670	0.06
HUAYU AUTOMOTIVE SYSTEMS CO LTD A SHR ORD CNY1	3,664	103,691	0.18
HUAYU AUTOMOTIVE SYSTEMS ORD CNY 1 CC	200	5,660	0.01
HUBEI XINGFA CHEMICALS GROUP CO LTD A SHS ORD CNY1	1,100	41,668	0.07
HUIZHOU DESAY SV AUTOMOTIVE CO LTD A SHRS ORD CNY1	500	70,755	0.12
HUIZHOU DESAY SV AUTOMOTIVE CO LTD ORD CNY1 SZHK	100	14,151	0.02
HUMANWELL HEALTHCARE GROUP CO LTD A SHS ORD CNY1	400	9,008	0.02
HUMANWELL HEALTHCARE GROUP ORD CNY 1 CC	1,900	42,788	0.07
HUNAN VALIN STEEL CO LTD A SHR ORD CNY1	8,380	42,822	0.07
HUNDSUN ELECTRONIC CO LTD A ORD CNY1	1,813	112,678	0.20
IFLYTEK CO LTD A SHS ORD CNY1	2,958	155,325	0.27
IFLYTEK CO LTD ORD CNY1 SZHK	100	5,251	0.01
IMEIK TECHNOLOGY DEVELOPMENT CO LTD ORD CNY1 A SHRS	200	107,222	0.19
IMEIK TECHNOLOGY DEVELOPMENT CO LTD ORD CNY1 SZHK	100	53,611	0.09
IND & COMM BK OF CHINA ORD CNY 1 CC	12,500	57,875	0.10
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD A SHS ORD CNY1	65,841	304,844	0.53
INDUSTRIAL BANK CO LTD A SHR ORD CNY1	24,136	459,549	0.80
INDUSTRIAL BANK CO LTD ORD CNY 1 CC	1,900	36,176	0.06
INDUSTRIAL SECURITIES CO ORD CNY 1 CC	400	3,952	0.01
INGENIC SEMICONDUCTOR CO LTD A ORD CNY1	200	26,800	0.05
INGENIC SEMICONDUCTOR CO LTD ORD CN Y1 SZHK	400	53,600	0.09
INNER MONGILIA YILI INDUSTRIAL GR CO LTD A SHS ORD CNY1	7,138	295,941	0.52
INNER MONGOLIA BAOTOU STEE ORD CNY 1 CC	100	4,580	0.01
INNER MONGOLIA JUNZHENG ENERGY AND CHEMICAL GROUP CO LTD A SHRS ORD CNY1	11,600	60,668	0.11
INNER MONGOLIA YILI INDUS ORD CNY 1 CC	800	33,168	0.06
INNER MONGOLIA YUAN XING ENERGY CO LTD A CNY1	3,700	27,010	0.05
INNER MONGOLIAN BAOTOU STE ORD CNY 1 CC	2,800	7,812	0.01
INNER MONGOLIAN BAOTOU STEEL UNION CO LTD A SHR ORD CNY1	56,700	158,193	0.28
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD A SHRS ORD CNY1	2,033	72,842	0.13
INTCO MEDICAL TECHNOLOGY CO LTD ORD CNY1 SZHK	600	34,704	0.06
JA SOLAR TECHNOLOGY CO LTD ORD CNY1 A SHRS	500	46,350	0.08
JA SOLAR TECHNOLOGY CO LTD ORD CNY1 SZHK	1,500	139,050	0.24
JAFRON BIOMEDICAL CO LTD A SHRS ORD CNY1	1,120	59,696	0.10
JASON FURNITURE HANGZHOU CO LT ORD 1 CC	800	61,728	0.11
JASON FURNITURE HANGZHOU CO LTD A SHS ORD CNY1	100	7,716	0.01

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
JIANGSU CHANGJIANG ELECTRO ORD CNY 1 CC	1,800	55,836	0.10
JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD A SHR ORD CNY1	400	12,408	0.02
JIANGSU HENGLI HIGHPRESSURE OIL CYLINDER CO LTD A SHR ORD CNY1	1,698	138,896	0.24
JIANGSU HENGRUI MEDICINE C ORD CNY 1 CC	780	39,554	0.07
JIANGSU HENGRUI MEDICINE CO LTD A SHR ORD CNY1	7,287	369,524	0.64
JIANGSU KINGS LUCK BREWERY JSC CO LTD A SHRS ORD CNY1 CC	100	5,440	0.01
JIANGSU WUJIANG CHINA EASTERN SILK MARKET CO LTD A SHS ORD CNY1	3,600	69,624	0.12
JIANGSU WUJIANG CHINA EASTERN SILK MARKET CO LTD ORD CNY1 SZHK	700	13,538	0.02
JIANGSU YANGHE BREWERY JOINT-STOCK CO LTD A SHS ORD CNY1	1,681	276,911	0.48
JIANGSU YANGHE BREWERY ORD CNY1 SZHK	200	32,946	0.06
JIANGSU YANGNONG CHEMICAL CO LTD ORD CNY1	300	39,360	0.07
JIANGSU YANGNONG CHEMICAL ORD CNY 1 CC	100	13,120	0.02
JIANGSU YOKE TECHNOLOGY CO LTD A SHR ORD CNY1	500	40,585	0.07
JIANGSU YOKE TECHNOLOGY CO LTD ORD CNY1 SZHK	100	8,117	0.01
JIANGSU YUYUE MEDICAL EQUIPMENT CO LTD ORD CNY1	1,384	52,315	0.09
JIANGSU ZHONGTIAN TECHNOLOGIES CO LTD A SHR ORD CNY1	4,225	71,656	0.12
JIANGXI COPPER CO LTD A SHRS ORD CNY1	2,888	64,489	0.11
JIANGXI GANFENG LITHIUM CO LTD A SHS ORD CNY1 SZHK	100	14,285	0.02
JIANGXI GANFENG LITHIUM CO-A SHRS ORD CNY1	1,400	199,990	0.35
JIANGXI ZHENGBO TECH ORD CNY1 SZHK	1,200	11,592	0.02
JIANGXI ZHENGBO TECHNOLOGY CO LTD A SHS ORD CNY1	3,200	30,912	0.05
JINKE PROPERTIES GROUP CO LTD A SHR ORD CNY1	7,400	33,152	0.06
JIUGUI LIQUOR CO LTD ORD CNY1 SZHK	300	63,750	0.11
JIUGUIJIU CO LTD A SHRS ORD CNY1	100	21,250	0.04
JOINCARE PHARMACEUTICAL GR IND CO LTD A SHR ORD CNY1	2,696	34,617	0.06
JOINN LABORATORIES CHINA CO LTD A SHRS ORD CNY1	420	48,481	0.08
JOINTOWN PHARMACEUTICAL GROUP CO LTD A SHR ORD CNY1	2,600	38,272	0.07
JONJEE HIGH TECH ORD CNY1	1,100	41,767	0.07
JUEWEI FOOD CO LTD A SHS ORD CNY1	800	54,664	0.10
KINGFA SCI.& TECH CO LTD ORD CNY 1 CC	3,600	45,288	0.08
KINGS LUCK ORD CNY1 A	1,600	87,040	0.15
KUNLUN TECH CO LTD ORD CNY1	1,600	37,040	0.06
KWEICHOW MOUTAI CO LTD A SHR ORD CNY1	1,497	3,068,850	5.35
KWEICHOW MOUTAI CO LTD ORD CNY1 CC	100	205,000	0.36

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
LAKALA PAYMENT CO LTD ORD CNY1 SZHK	1,100	31,922	0.06
LAOBAIXING PHARMACY CHAIN JSC A SHRS ORD CNY1	600	29,628	0.05
LB GROUP CO LTD A SHR ORD CNY1	2,300	65,757	0.11
LB GROUP CO LTD ORD CNY1 SZHK	800	22,872	0.04
LENS TECHNOLOGY CO LTD A SHRS ORD CNY1	2,800	64,344	0.11
LENS TECHNOLOGY CO LTD ORD CNY1 SZHK	3,800	87,324	0.15
LEPU MEDICAL TECHNOLOGY A SHRS CNY1	2,500	56,575	0.10
LEYARD OPTOELECTRONIC CO L A SHRS ORD CNY1	3,500	35,875	0.06
LINGYI ITECH (GUANGDONG) COMPANY ORD CNY1 SZHK	1,700	12,512	0.02
LIVZON PHARMACEUTICAL GROUP INC A SHR ORD CNY1	824	33,133	0.06
LONGI GREEN ENERGY TECHNOLOGY CO LTD A SHRS ORD CNY1 CC	480	41,376	0.07
LONGI GREEN ENERGY TECHNOLOGY-A A SHRS ORD CNY1	6,347	547,111	0.95
LTDNGHAI JUNSHI BIOSCIENCES CO LTD ORD CNY1 A	700	46,886	0.08
LUOYANG XINQIANGLIAN SLEWING BEARIN G CO LTD ORD CNY1 A	200	35,702	0.06
LUXI CHEMICAL GROUP CO LT ORD A SHS CNY1 SZHK	500	7,630	0.01
LUXI CHEMICAL GROUP CO LTD A SHS ORD CNY1	2,100	32,046	0.06
LUXIANG COMPANY LTD A SHR ORD CNY1	300	39,045	0.07
LUXSHARE PRECISION INDUSTRY CO LTD A SHS ORD CNY1	8,026	394,879	0.69
LUXSHARE PRECISION INDUSTRY CO LTD A SHS ORD CNY1 SZHK	700	34,440	0.06
LUZHOU LAOJIAO CO LTD A SHR ORD CNY1	1,621	411,523	0.72
LUZHOU LAOJIAO CO LTD ORD CNY1 SZHK	200	50,774	0.09
MANGO EXCELLENT MEDIA CO LTD A SHS ORD CNY1	2,210	126,456	0.22
MATERIAL INDUSTRY ZHONGDA GRO A SHARES ORD CNY1	6,955	41,174	0.07
MAXSCEND MICROELECTRONICS CO LTD A SHRS ORD CNY1	360	117,648	0.20
MAXSCEND MICROELECTRONICS CO LTD OR D CNY1 SZHK	100	32,680	0.06
MEINIAN ONEHEALTH HEALTHCARE HOLDINGS CO LTD A SHRS ORD CNY1 SZHK	300	2,355	0.00
MEINIAN ONEHEALTH HEALTHCARE HOLDINGS CO LTD A SHS ORD CNY1	5,152	40,443	0.07
METALLURGICAL CORP OF CHIN ORD CNY 1 CC	1,100	4,213	0.01
METALLURGICAL CORPORATION OF CHINA LTD A SHRS ORD CNY1	22,250	85,218	0.15
MIANYANG FULIN PRECISION MACHINING CO LTD A SHRS ORD CNY1	800	23,520	0.04
MING YANG SMART ENERGY GROUP LTD ORD CNY1 A	2,200	57,420	0.10

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
MONTAGE TECHNOLOGY CO LTD ORD CNY1 A	900	75,483	0.13
MUYUAN FOODSTUFF CO LTD A SHS ORD CNY1	6,028	321,654	0.56
MUYUAN FOODSTUFF CO LTD ORD CNY1 SZHK	580	30,949	0.05
NANJING KING-FRIEND BIOCHEMICAL PHARMACEUTICAL CO LTD ORD CNY1 CC	130	5,460	0.01
NANJING KING-FRIEND BIOCHEMICAL PHARMACEUTICAL CO LTD A SHRS ORD CNY1	1,339	56,238	0.10
NANJING SECURITIES CO LTD A SHS ORD CNY1	4,600	45,586	0.08
NANJING SECURITIES CO LTD ORD CNY1 CC	500	4,955	0.01
NANTONG FUJITSU MICROELE ORD CNY1 SZHK	300	5,829	0.01
NARI TECHNOLOGY DEVELOPMENT ORD CNY1 CC	760	30,423	0.05
NARI TECHNOLOGY DEVELOPMENT LTD A SHR ORD CNY1	6,499	260,155	0.45
NATIONAL SILICON INDUSTRY GROUP CO LTD ORD CNY1 A	2,393	61,787	0.11
NAURA TECHNOLOGY GROUP CO LTD A SHRS ORD CNY1	600	208,212	0.36
NAVINFO CO LTD ORD CNY1	2,675	42,586	0.07
NAVINFO CO LTD ORD CNY1 SZHK	500	7,960	0.01
NEW CHINA LIFE INSURANCE C ORD CNY1 CC	100	3,888	0.01
NEW CHINA LIFE INSURANCE CO LTD A SHRS ORD NPV	2,460	95,645	0.17
NEW HOPE LIUHE CO LTD A SHR ORD CNY1	5,280	80,309	0.14
NEW HOPE LIUHE CO LTD A SHRS ORD CNY1 SZHK	300	4,563	0.01
NINESTAR CORP A SHRS ORD CNY1	1,400	66,864	0.12
NINESTAR CORP ORD CNY1 SZHK	100	4,776	0.01
NINGBO JOYSON ELECTRONIC CORP A ORD CNY1	1,740	38,228	0.07
NINGBO JOYSON ELECTRONIC CORP ORD CC	200	4,394	0.01
NINGBO TUOPU GROUP CO LTD A SHRS ORD NPV1	1,400	74,200	0.13
NINGBO TUOPU GROUP CO LTD ORD CNY1 CC	100	5,300	0.01
NINGXIA BAOFENG ENERGY GROUP CO LTD A SHS ORD CNY1	6,900	119,784	0.21
NINGXIA BAOFENG ENERGY GROUP CO LTD ORD CNY1 CC	1,300	22,568	0.04
NORTH INDUSTRIES GROUP RED ARROW CO LTD ORD CNY1	1,400	37,338	0.07
NORTHEAST SECURITIES CO LTD A SHR ORD CNY1	3,219	28,263	0.05
OFFSHORE OIL ENGINEERING CO LTD A SHRS ORD CNY1	6,050	27,891	0.05
OFILM GROUP CO LTD A SHRS ORD CNY1	3,640	35,308	0.06
OPPEIN HOME GROUP INC A SHS ORD CNY1	600	88,500	0.15
OPPEIN HOME GROUP INC ORD CNY1 CC	100	14,750	0.03
ORIENT SECURITIES CO LTD/CHIN ORD CNY1 CC	400	5,896	0.01

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
ORIENT SECURITIES COMPANY LTD A SHRS ORD CNY1	7,400	109,076	0.19
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO LTD A SHR ORD CNY1	11,800	45,902	0.08
PEOPLE'S INSURANCE CO GROUP OF CHINA LTD/THE A SHRS ORD RMB1	8,200	38,540	0.07
PERFECT WORLD CO LTD A ORD CNY1	2,650	53,822	0.09
PERFECT WORLD CO LTD/CHINA ORD CNY1 SZHK	100	2,031	0.00
PETROCHINA CO LTD A SHRS CNY1	26,939	132,270	0.23
PETROCHINA CO LTD ORD CNY 1 CC	1,300	6,383	0.01
PHARMABLOCK SCIENCES NANJING INC OR D CNY1 A SHRS	200	28,434	0.05
PHARMARON BEIJING CO LTD A SHRS ORD CNY1	700	98,889	0.17
PHARMARON BEIJING CO LTD ORD CNY1 S ZHK	100	14,127	0.02
PING AN BANK CO LTD A SHR ORD CNY1	22,019	362,873	0.63
PING AN BANK CO LTD ORD CNH1 SZHK	2,300	37,904	0.07
PING AN INSURANCE (GROUP) CO OF CHINA LTD A SHR ORD CNY1	12,272	618,631	1.08
PING AN INSURANCE GROUP CO ORD CNY 1 CC	1,600	80,656	0.14
POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD A SHR ORD CNY1	14,857	232,215	0.40
POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD ORD CNY 1 CC	800	12,504	0.02
POSTAL SAVINGS BANK OF CHINA CO LTD ORD CNY1 A	12,600	64,260	0.11
POSTAL SAVINGS BANK OF CHINA CO LTD ORD CNY1 CC	22,100	112,710	0.20
POWER CONSTRUCTION CORP OF ORD CNY 1 CC	900	7,272	0.01
POWER CONSTRUCTION CORPORATION OF CHINA A SHRS ORD CNY1	19,000	153,520	0.27
PROYA COSMETICS CO LTD A SHRS ORD CNY1	100	20,831	0.04
PROYA COSMETICS CO LTD ORD CNY1 CC	100	20,831	0.04
QINGDAO HAIER CO LTD A SHR ORD CNY1	7,492	223,936	0.39
QINGDAO RURAL COMMERCIAL BANK CORP A SHS ORD CNY1	7,600	29,336	0.05
RAYTRON TECHNOLOGY CO LTD A SHS ORD CNY1	300	23,571	0.04
RAYTRON TECHNOLOGY CO LTD ORD CNY1 CC	200	15,714	0.03
RISESUN REAL ESTATE DEVELOPMENT CO LTD A SHR ORD CNY1	5,900	25,665	0.04
RIYUE HEAVY INDUSTRY CO LTD A SHRS ORD CNY1	1,100	36,245	0.06
RONGSHENG PETRO CHEMICAL CO LTD A SHS ORD CNY1	10,750	195,220	0.34
RONGSHENG PETRO CHEMICAL CO LTD A SHS ORD CNY1 SZHK	2,550	46,308	0.08
S F HOLDING CO LTD A SHRS ORD CNY1	2,900	199,868	0.35
S F HOLDING CO LTD A SHRS ORD CNY1 SZHK	3,200	220,544	0.38
SAIC MOTOR CORP LTD A SHR ORD CNY1	9,337	192,622	0.34
SAIC MOTOR CORP LTD ORD CNY 1 CC	900	18,567	0.03

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(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
SAILUN CO LTD A ORD CNY1	3,400	50,286	0.09
SANGFOR TECHNOLOGIES INC A SHRS ORD CNY1	200	38,200	0.07
SANGFOR TECHNOLOGIES INC ORD CNY1 S ZHK	300	57,300	0.10
SANY HEAVY INDUSTRY CO LTD A ORD CNY1	10,095	230,166	0.40
SANY HEAVY INDUSTRY CO LTD ORD CNY 1 CC	1,000	22,800	0.04
SATELLITE CHEMICAL CO LTD A SHRS ORD CNY1	1,960	78,459	0.14
SATELLITE CHEMICAL CO LTD ORD CNY1 SZHK	400	16,012	0.03
SDIC CAPITAL CO LTD ORD CNY1 CC	1,672	13,744	0.02
SDIC CAPITAL CO. ORD CNY1	7,296	59,973	0.10
SDIC POWER HOLDINGS CO LTD A SHS ORD CNY1	9,070	104,033	0.18
SDIC POWER HOLDINGS CO LTD ORD CNY 1 CC	400	4,588	0.01
SEALAND SECURITIES CO LTD A SHR ORD CNY1	7,443	30,591	0.05
SEAZEN HOLDINGS CO LTD A SHRS ORD CNY1	2,900	84,477	0.15
SEAZEN HOLDINGS CO LTD CC ORD CNY1	200	5,826	0.01
SG MICRO CORP A SHS ORD CNY1	300	92,700	0.16
SHAANXI COAL INDUSTRY CO L - A SHRS ORD CNY1	10,200	124,440	0.22
SHAANXI COAL INDUSTRY CO LTD ORD CNY 1 CC	1,900	23,180	0.04
SHANDONG BUCHANG PHARMACEUTICALS CO LTD A SHRS ORD CNY1	1,625	34,271	0.06
SHANDONG DONG-E E-JIAO CO LTD A SHR ORD CNY1	819	39,926	0.07
SHANDONG GOLD MINING CO LT ORD CNY 1 CC	200	3,764	0.01
SHANDONG GOLD MINING CO LTD SHS A ORD CNY1	4,490	84,502	0.15
SHANDONG HUALU HENGSHENG CHEMICAL A SHR ORD CNY1	2,635	82,476	0.14
SHANDONG HUALU HENGSHENG CHEMICAL ORD CNY 1 CC	130	4,069	0.01
SHANDONG INTOCO MEDICAL PRODUCTS CO LTD A SHRS ORD CNY1	150	8,676	0.02
SHANDONG LINGLONG TYRE CO LTD A SHRS ORD CNY1	1,708	62,427	0.11
SHANDONG LINGLONG TYRE CO LTD ORD C CC	200	7,310	0.01
SHANDONG NANSHAN ALUMINUM CO LTD A SHR ORD CNY1	16,446	77,461	0.13
SHANDONG SUN PAPER INDUSTR ORD CNY1 SZHK	200	2,298	0.00
SHANDONG SUNPAPER CO LTD A SHS ORD CNY1	3,600	41,364	0.07
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD ORD CNY1 SZHK	980	58,633	0.10
SHANGHAI BAOSIGHT SOFTWARE CO A SHS ORD CNY1	1,486	90,393	0.16
SHANGHAI CONSTRUCTION CO LTD A SHR ORD CNY1	12,222	43,999	0.08
SHANGHAI ELECTRIC GRP CO L ORD CNY 1 CC	3,100	15,066	0.03
SHANGHAI ELECTRIC GRP CO LTD-A ORD NPV	11,200	54,432	0.09

HARVEST MSCI CHINA A INDEX ETF
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
SHANGHAI FOSUN PHARMACEUTI ORD CNY 1 CC	100	4,894	0.01
SHANGHAI FOSUN PHARMACEUTICAL (GROUP) CO LTD A SHR ORD CNY1	2,491	121,910	0.21
SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD ORD CNY1 A	200	77,092	0.13
SHANGHAI INTERNATIONAL AIR ORD CNY 1 CC	100	4,669	0.01
SHANGHAI INTERNATIONAL AIRPORT CO LTD A SHR ORD CNY1	1,224	57,149	0.10
SHANGHAI INTERNATIONAL PORT GR LTD A SHR ORD CNY 1	12,800	70,144	0.12
SHANGHAI JAHWA UNITED CO LTD A SHR ORD CNY1	852	34,429	0.06
SHANGHAI JAHWA UNITED CO LTD ORD CNY1 CC	100	4,041	0.01
SHANGHAI JINJIANG INTERNAT ORD CNY 1 CC	200	11,720	0.02
SHANGHAI JINJIANG INTERNATIONAL HOTELS CO LTD A SHS ORD CNY1	900	52,740	0.09
SHANGHAI LINGANG HOLDINGS CORP LTD A SHRS ORD CNY1 CC	2,160	32,119	0.06
SHANGHAI M&G STATIONERY INC A SHRS ORD NPV	1,200	77,412	0.13
SHANGHAI M&G STATIONERY INC ORD CNY1 CC	100	6,451	0.01
SHANGHAI MEDICILON INC A SHS ORD CNY1	200	97,118	0.17
SHANGHAI PHARMACEUTICAL CO LTD A SHR ORD CNY1	2,628	52,218	0.09
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD A SHR ORD CNY1	33,757	287,947	0.50
SHANGHAI PUDONG DEVELOPMENT BANK ORD CNY 1 CC	3,000	25,590	0.04
SHANGHAI PUTAILAI NEW ENERGY TECHNO LOGY CO LTD ORD CNY1 CC	140	22,485	0.04
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD A SHRS ORD CNY1	740	118,851	0.21
SHANGHAI RAAS BLOOD PRODUC ORD CNY1 SZHK	1,500	10,230	0.02
SHANGHAI RAAS BLOOD PRODUCTS CO LTD A SHR ORD CNY1	7,700	52,514	0.09
SHANGHAI YUYUAN TOURIST MART GROUP CO LTD A SHS ORD CNY1	4,400	45,320	0.08
SHANGHAI ZHANGJIANG HI-TECH PARK DEVELOPMENT CO LTD A SHS ORD CNY1	2,034	30,632	0.05
SHANXI COKING COAL ENERGY GROUP CO LTD A SHR ORD CNY1	5,644	46,676	0.08
SHANXI LU'AN ENVIROMENT ENGY DEV CO LTD A SHS ORD CNY1	4,086	46,213	0.08
SHANXI MEIJIN ENERGY CO LTD ORD CNY1 A SHARES	5,600	90,888	0.16
SHANXI SECURITIES CO LTD A SHR ORD CNY1	4,930	32,538	0.06
SHANXI TAIGANG STAINLESS STEEL CO LTD A SHR ORD CNY1	7,900	55,616	0.10
SHANXI XINGHUACUN FEN WINE FACTORY CO LTD A SHR ORD CNY1	1,395	440,513	0.77
SHANXI XINGHUACUN FEN WINE ORD CNY 1 CC	200	63,156	0.11
SHENGHE RESOURCES A SHRS ORD CNY1	2,000	39,240	0.07

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
SHENGHE RESOURCES HOLDING CO LTD ORD CNY1 CC	400	7,848	0.01
SHENNAN CIRCUITS CO LTD A SHRS ORD CNY1	640	77,965	0.14
SHENWAN HONGYUAN GROUP CO LTD A SHRS ORD CNY1	28,018	143,452	0.25
SHENWAN HONGYUAN GROUP CO LTD ORD CNY1 SZHK	1,400	7,168	0.01
SHENZHEN CAPCHEM TECHNOLOGY- A ORD CNY1	100	11,300	0.02
SHENZHEN CAPCHEM TECHNOLOGY CO LTD ORD CNY1 SZHK	400	45,200	0.08
SHENZHEN ENERGY GROUP CO LTD A SHR ORD CNY1	5,441	44,072	0.08
SHENZHEN HUIDING TECHNOLOGY CO LTD A SHS ORD NPV	600	64,662	0.11
SHENZHEN INOVANCE TECHNOLOGY CO LTD A SHR ORD CNY1	3,300	226,380	0.39
SHENZHEN INOVANCE TECHNOLOGY CO LTD ORD CNY1 SZHK	150	10,290	0.02
SHENZHEN KAIFA TECHNOLOGY CO LTD A SHR ORD CNY1	2,000	31,680	0.06
SHENZHEN KAIFA TECHNOLOGY ORD CNY1 SZHK	100	1,584	0.00
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO LTD A SHS ORD CNY1	900	88,686	0.15
SHENZHEN KEDALI INDUSTRY CO LTD A SHS ORD CNY1	200	32,068	0.06
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS CO LTD A SHS ORD CNY1	1,100	418,880	0.73
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD ORD CNY1 SZHK	500	190,400	0.33
SHENZHEN MTC CO LTD ORD CNY1 SZHK	6,200	30,132	0.05
SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGINEERING CO LTD ORD CNY1 A	700	30,835	0.05
SHENZHEN OVERSEAS CHINESE TOWN CO LTD A SHR ORD CNY1	10,920	76,877	0.13
SHENZHEN OVERSEAS CHINESE TOWN CO LTD ORD CNY1 SZHK	500	3,520	0.01
SHENZHEN SALUBRIS PHARMACEUTICALS CO LTD A SHRS ORD CNY1	1,459	39,860	0.07
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP A SHRS ORD CNY1	100	11,430	0.02
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP ORD CNY1 SZHK	400	45,720	0.08
SHENZHEN SENIOR TECHNOLOGY MATERIAL CO LTD A SHRS ORD CNY1	800	29,384	0.05
SHENZHEN SUNLORD ELECTRONICS CO LTD A SHR ORD CNY1	900	34,362	0.06
SHENZHEN SUNWAY COMMUNICATION CO LTD ORD CNY1	1,300	32,916	0.06
SHENZHEN TRANSSION HOLDINGS CO LTD ORD CNY1 A	676	106,064	0.18
SHENZHEN TRANSSION HOLDINGS CO LTD ORD CNY1 CC	200	31,380	0.05
SHIJIAZHANG YILING PHARMACEUTICAL CO LTD A SHR ORD CNY1	2,383	46,707	0.08
SICHUAN CHUANTOU ENERGY CO LTD A SHR ORD CNY1	4,336	54,200	0.09
SICHUAN CHUANTOU ENERGY CO ORD CNY 1 CC	300	3,750	0.01

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
SICHUAN HEBANG BIOTECHNOLOGY C ORD CNY1 A	8,900	30,349	0.05
SICHUAN KELUN PHARMACEUTIC CO LTD A SHS ORD CNY1	2,014	38,125	0.07
SICHUAN NEW ENERGY POWER CO LTD SHS ORD CNY1 A	1,300	34,489	0.06
SICHUAN ROAD & BRIDGE GROUP CO LTD A SHS ORD CNY1	5,400	65,016	0.11
SICHUAN SWELLFUN CO LTD A SHS ORD CNY1	500	59,995	0.10
SICHUAN SWELLFUN CO LTD ORD CNY1 CC	100	11,999	0.02
SICHUAN YAHUA INDUSTRIAL GROUP CO LTD A ORD CNY1	1,200	34,392	0.06
SIEYUAN ELECTRIC CO LTD A SHR ORD CNY1	800	39,368	0.07
SINOLINK SECURITIES CO LTD A SHS ORD CNY1	4,100	46,453	0.08
SINOLINK SECURITIES CO LTD ORD CNY 1 CC	200	2,266	0.00
SINOMA SCIENCE&TECHNOLOGY ORD CNY1 SZHK	2,300	78,246	0.14
SINOPEC SHANGHAI PETROCHEMICAL CO LTD A SHR ORD CNY1	8,338	34,769	0.06
SINOTRANS LTD A SHRS ORD CNY1	6,000	26,880	0.05
SKSHU PAINT CO LTD ORD CNY1 CC	460	64,009	0.11
SONGCHENG PERFORMANCE DEVELOPMENT CO LTD A SHRS ORD CNY1	3,660	52,411	0.09
SOOCHOW SECURITY CO LTD A SHS ORD CNY1	6,920	61,311	0.11
SOUTHWEST SECURITIES CO LTD A SHR ORD CNY1	9,114	48,213	0.08
STARPOWER SEMICONDUCTOR LTD A SHRS ORD CNY1	200	76,200	0.13
SUNGROW POWER SUPPLY CO LT ORD CNY1 SZHK	1,900	277,020	0.48
SUNING COM CO LTD A SHR ORD CNY1	11,550	47,586	0.08
SUNING COM CO LTD ORD CNY1 SZHK	600	2,472	0.00
SUNWODA ELECTRONIC CO LTD A SHR ORD CNY1	2,100	88,536	0.15
SUNWODA ELECTRONIC CO LTD ORD CNY1 SZHK	100	4,216	0.01
SUREKAM CORP A ORD CNY1	2,100	31,395	0.05
SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD A SHS ORD CNY1	2,400	65,040	0.11
SUZHOU MAXWELL TECHNOLOGIES CO LTD ORD CNY1 A	100	64,230	0.11
SUZHOU TA&A ULTRA CLEAN TECHNOLOGY CO LTD ORD CNY1 A	600	48,600	0.08
TBEA CO LTD A SHS ORD CNY1	4,595	97,276	0.17
TBEA CO LTD ORD CNY 1 CC	300	6,351	0.01
TCL TECHNOLOGY GROUP CORP A SHR ORD CNY1	17,209	106,180	0.19
TCL TECHNOLOGY GROUP CORP ORD CNY1 SZHK	1,100	6,787	0.01
THUNDER SOFTWARE TECHNOLOG ORD CNY1 SZHK	100	13,842	0.02
THUNDER SOFTWARE TECHNOLOGY GO LTD ORD CNY1	400	55,368	0.10
TIANFENG SECURITIES CO LTD A CNY1	9,200	37,260	0.06

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
TIANFENG SECURITIES CO LTD ORD CNY1 CC	2,500	10,125	0.02
TIANJIN 712 COMMUNICATION & BROADCA STING CO LTD ORD CNY1 A	1,000	43,300	0.08
TIANJIN 712 COMMUNICATION & BROADCA STING CO LTD ORD CNY1 CC	100	4,330	0.01
TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD A SHR ORD CNY1	4,000	167,000	0.29
TIANMA MICROELECTRONICS CO LTD A SHS ORD CNY1	3,400	44,268	0.08
TIANSHUI HUATIAN TECHNOLOGY CO LTD ORD CNY1 A SHR	3,700	47,027	0.08
TIBET SUMMIT RESOURCES CO LTD ORD CNY1	900	33,894	0.06
TITAN WIND ENERGY SUZHOU CO LTD A SHR ORD CNY1	1,800	34,902	0.06
TOLY BREAD CO LTD A SHS ORD CNY1	1,120	31,808	0.06
TONGFU MICROELECTRONICS CO LTD A SHS LTD ORD CNY1	1,600	31,088	0.05
TONGKUN GROUP CO LTD A SHR ORD NPV	2,520	53,374	0.09
TONGKUN GROUP CO LTD ORD CNY 1 CC	500	10,590	0.02
TONGLING NONFERROUS METALS GROUP CO LTD A SHR ORD CNY1	14,455	50,303	0.09
TONGWEI CO LTD A SHRS ORD CNY1	5,300	238,288	0.42
TONGWEI CO LTD ORD CNY 1 CC	300	13,488	0.02
TOPCHOICE MEDICAL CORPORATION A SHS ORD CNY1	400	79,600	0.14
TOPSEC TECHNOLOGIES GROUP INC A SHS ORD CNY1	1,600	30,672	0.05
TRANSFAR ZHILIAN CO LTD A SHRS ORD CNY1	4,400	38,280	0.07
TSINGHUA UNISPLENDOR CO A SHRS ORD CNY1	3,541	80,912	0.14
TSINGTAO BREWERY CO LTD A SHS ORD CNY1	825	81,675	0.14
TSINGTAO BREWERY CO LTD ORD CNY 1 CC	100	9,900	0.02
UNIGROUP GUOXIN MICROELECTRONICS CO LTD A SHS ORD CNY1	800	180,000	0.31
UNISPLENDOR CORP LTD ORD CNY1 SZHK	200	4,570	0.01
UNIVERSAL SCIENTIFIC INDUSTRIAL CO A SHR ORD CNY1	2,000	32,120	0.06
WALVAX BIOTECHNOLOGY CO LTD ORD CNY1 SZHK	100	5,620	0.01
WALVAX BIOTECHNOLOGY CO LTD SHS A ORD CNY1	2,000	112,400	0.20
WANHUA CHEMICAL GROUP CO LTD A SHR ORD CNY1	3,500	353,500	0.62
WANHUA CHEMICAL GROUP CO ORD CNY1 CC	400	40,400	0.07
WEICHAH POWER CO LTD A SHS ORD CNY1	7,320	130,955	0.23
WEICHAH POWER CO LTD ORD CNY1 SZHK	1,100	19,679	0.03
WEIHAI GUANGWEI COMPOSITES CO LTD A SHRS ORD CNY1	700	59,136	0.10
WENS FOODSTUFF GROUP CO LTD A SHRS ORD CNY1	7,920	152,539	0.27
WENS FOODSTUFF GROUP CO LTD ORD CNY1 SZHK	400	7,704	0.01
WESTERN SECURITIES CO LTD A SHS ORD ORD NPV	4,432	35,766	0.06

HARVEST MSCI CHINA A INDEX ETF
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
WESTERN SECURITIES CO LTD ORD CNY1 SZHK	2,000	16,140	0.03
WESTERN SUPERCONDUCTING TECHNOLOGIES CO LTD ORD CNY1 A SHRS	447	43,332	0.08
WESTONE INFORMATION INDUSTRY INC A ORD CNY1	900	50,346	0.09
WILL SEMICONDUCTOR LTD A SHS ORD CNY1	500	155,385	0.27
WILL SEMICONDUCTOR LTD ORD CNY1 CC	600	186,462	0.32
WINGTECH TECHNOLOGY CO LTD A SHRS ORD CNY1	1,100	142,230	0.25
WINGTECH TECHNOLOGY CO LTD CC ORD CNY1	500	64,650	0.11
WINNING HEALTH TECHNOLOGY GROUP CO LTD SHS A ORD CNY1	2,900	48,604	0.08
WUHAN GUIDE INFRARED CO LTD A SHS ORD CNY1	2,926	70,838	0.12
WUHAN GUIDE INFRARED CO LTD ORD CNY1 SZHK	140	3,389	0.01
WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD A SHS ORD CNY1	2,800	75,656	0.13
WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD ORD CNY1 SZHK	100	2,702	-
WUHU TOKEN SCIENCE CO LTD A SHR ORD CNY1	3,300	43,824	0.08
WULIANGYE YIBIN CO LTD A SHRS ORD CNY1 SZHK	600	133,596	0.23
WULIANGYE YIBIN CO LTD A SHS ORD CNY1	4,425	985,271	1.72
WUS PRINTED CIRCUIT KUNSHAN CO A SHRS ORD CNY1	2,640	43,771	0.08
WUXI APTEC CO LTD A SHS ORD CNY1	2,896	343,408	0.60
WUXI APTEC CO LTD ORD CNY1 CC	440	52,175	0.09
WUXI LEAD INTELLIGENT EQUIPMENT CO LTD A SHS ORD CNY1 SZHK	460	34,210	0.06
WUXI LEAD INTELLIGENT EQUIPMENT CO LTD A SHS ORD NPV	540	40,160	0.07
WUXI SHANGJI AUTOMATION CO LTD A SHRS ORD CNY1	200	33,396	0.06
WUXI SHANGJI AUTOMATION CO LTD ORD CNY1 CC	100	16,698	0.03
XCMG CONSTRUCTION MACHINERY CO LTD A SHS ORD CNY1	10,804	64,716	0.11
XIAMEN C&D INC A SHR ORD CNY1	3,870	35,101	0.06
XIAMEN FARATRONIC CO LTD A ORD CNY1	200	46,480	0.08
XIAMEN FARATRONIC CO LTD ORD CNY 1 CC	100	23,240	0.04
XIAMEN INTRATECH INC A SHRS ORD CNY1	850	28,926	0.05
XIAMEN TUNGSTEN CO LTD A SHR ORD CNY1	1,911	43,246	0.08
XIAMEN TUNGSTEN CO LTD ORD CNY 1 CC	100	2,263	0.00
XINJIANG GOLDWIND SCI & TECH CO LTD A SHR ORD CNY1	4,589	75,581	0.13
XINJIANG GOLDWIND SCI&TECH ORD CNY1 SZHK	200	3,294	0.01
XINJIANG ZHONGTAI CHEMICAL (GROUP) CO LTD A SHR ORD CNY1	2,600	24,804	0.04
YANKUANG ENERGY GROUP CO LTD A SHRS ORD CNY1	3,400	80,002	0.14
YANTAI EDDIE PRECISION MACHINERY CO LTD ORD CNY1 CC	1,120	35,750	0.06
YANTAI JEREH OILFIELD SERVICES GROUP CO LTD A SHR ORD CNY1	1,384	55,360	0.10

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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
YEALINK NETWORK TECHNOLOGY CORP LTD A SHRS ORD CNY1	950	77,378	0.13
YEALINK NETWORK TECHNOLOGY CORP LTD ORD CNY1	200	16,290	0.03
YIFENG PHARMACY CHAIN CO A SHRS ORD NPV	884	48,717	0.08
YIFENG PHARMACY CHAIN CO ORD CNY1 CC	130	7,164	0.01
YIHAI KERRY ARAWANA HOLDINGS CO LTD ORD CNY1 A	300	18,879	0.03
YIHAI KERRY ARAWANA HOLDINGS CO LTD ORD CNY1 SZHK	1,400	88,102	0.15
YINTAI GOLD CO LTD A SHS ORD CNY1	3,784	33,224	0.06
YONGHUI SUPERSTORES CO LTD A SHR ORD CNY1	12,652	51,241	0.09
YONGHUI SUPERSTORES CO LTD ORD CNY 1 CC	600	2,430	0.00
YONGXING SPEACAIL STAINLESS A SHR ORD CNY1	400	59,208	0.10
YONYOU NETWORK TECHNOLOGY CO LTD A SHRS ORD CNY1	4,106	147,323	0.26
YONYOU NETWORK TECHNOLOGY CO LTD ORD CNY1 CC	200	7,176	0.01
YOUNGOR GROUP CO LTD A SHS ORD CNY1	6,300	43,407	0.08
YTO EXPRESS GROUP CO LTD ORD CNY1 CC	4,400	73,392	0.13
YUAN LONGPIN HIGH-TECH AGRICULTURE CO LTD A ORD CNY1	1,732	40,286	0.07
YUNDA HOLDING CO LTD A SHS ORD CNY1	3,120	63,835	0.11
YUNDA HOLDING CO LTD-A ORD CNH1.0 SZHK	900	18,414	0.03
YUNNAN ALUMINIUM CO LTD A SHR ORD CNY1	3,500	39,095	0.07
YUNNAN ALUMINIUM CO LTD ORD CNY1 SZHK	800	8,936	0.02
YUNNAN BAIYAO GROUP CO LTD A SHR ORD CNY1	1,566	163,882	0.29
YUNNAN BAIYAO GROUP CO LTD ORD CNY1 SZHK	100	10,465	0.02
YUNNAN ENERGY NEW MATERIAL CO LTD A SHS ORD CNY1	1,060	265,424	0.46
YUNNAN ENERGY NEW MATERIAL CO LTD O RD CNY1 SZHK	100	25,040	0.04
YUNNAN TIN CO LTD A SHR ORD CNY1	1,700	33,201	0.06
ZHANGZHOU PIENZEHUANG PHA ORD CNY 1 CC	200	87,430	0.15
ZHANGZHOU PIENZEHUANG PHARM CO LTD A SHS ORD CNY1	624	272,782	0.48
ZHEFU HOLDING GROUP CO LTD A ORD CNY1	6,000	42,720	0.07
ZHEJIANG CENTURY HUATONG A SHARES ORD CNY1	9,300	78,027	0.14
ZHEJIANG CENTURY HUATONG GROUP CO LTD ORD CNY1 SZHK	500	4,195	0.01
ZHEJIANG CHINA COMMODITIES CITY GROUP CO LTD A SHR ORD CNY1	6,100	29,585	0.05
ZHEJIANG CHINT ELECTRICS CO LTD ORD CNY1	2,577	138,875	0.24
ZHEJIANG CHINT ELECTRICS ORD CNY 1 CC	200	10,778	0.02
ZHEJIANG DAHUA TECHNOLOGY CO LTD A SHS ORD CNY1	3,650	85,702	0.15
ZHEJIANG DINGLI MACHINERY CO LTD A SHRS ORD CNY1	640	51,366	0.09

HARVEST MSCI CHINA A INDEX ETF
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INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
ZHEJIANG HANGKE TECHNOLOGY INC CO A SHS ORD CNY1	200	21,516	0.04
ZHEJIANG HANGKE TECHNOLOGY INC CO O RD CNY1 CC	200	21,516	0.04
ZHEJIANG HUA FENG SPANDEX CO LTD A SHS ORD CNY 1	5,200	54,288	0.09
ZHEJIANG HUAHAI PHARMACEUT ORD CNY 1 CC	100	2,166	0.00
ZHEJIANG HUAHAI PHARMACEUTICAL CO LTD A SHR ORD CNY1	1,927	41,739	0.07
ZHEJIANG HUAYOU COBALT CO LTD ORD CNY 1	1,508	166,347	0.29
ZHEJIANG HUAYOU COBALT CO LTD ORD CNY1 CC	100	11,031	0.02
ZHEJIANG JINGSHENG MECHAN ORD CNY1 SZHK	100	6,950	0.01
ZHEJIANG JINGSHENG MECHANICAL & ELECTRICAL CO LTD A SHRS ORD CNY1	1,600	111,200	0.19
ZHEJIANG JIUZHOU PHARMACEUTICAL CO LTD ORD CNY1	900	50,634	0.09
ZHEJIANG JIUZHOU PHARMACEUTICAL CO LTD ORD CNY1 CC	200	11,252	0.02
ZHEJIANG JUHUA CO LTD A SHS ORD CNY1	3,634	46,915	0.08
ZHEJIANG LONGSHENG AUTO PARTS CO LTD ORD CNY1 SZHK	3,000	72,030	0.13
ZHEJIANG LONGSHENG GROUP CO LTD A SHRS ORD CNY1	4,400	55,572	0.10
ZHEJIANG NHU CO LTD A SHR ORD CNY1	3,228	100,455	0.18
ZHEJIANG NHU CO LTD ORD CNY1 SZHK	120	3,734	0.01
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD A SHS ORD CNY1	4,439	112,307	0.20
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD ORD CNY1 SZHK	200	5,060	0.01
ZHEJIANG SEMIR GARMENT CO LTD A SHS ORD CNY1	3,100	23,963	0.04
ZHEJIANG SHIMGE PUMP INDUSTRY CO LTD A SHR ORD CNY1	4,700	38,305	0.07
ZHEJIANG SUPOR COOKWARE CO A SHS ORD CNY1	700	43,568	0.08
ZHEJIANG SUPOR COOKWARE CO ORD CNY1 SZHK	100	6,224	0.01
ZHEJIANG WEIMING ENVIRONME-A ORD CNY1	1,300	47,489	0.08
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD A SHR ORD CNY1	2,148	52,239	0.09
ZHEJIANG WOLVO BIO PHARMAC A ORD NPV	700	40,110	0.07
ZHEJIANG YONGTAI TECHNOLOGY CO ORD CNY1 A	900	46,089	0.08
ZHESHANG SECURITIES CO LTD A SHRS ORD CNY1	4,800	63,264	0.11
ZHESHANG SECURITIES CO LTD ORD CNY1 CC	200	2,636	0.00
ZHONGJI INNOLIGHT CO LTD A SHS ORD CNY1	900	38,250	0.07
ZHONGJI INNOLIGHT CO LTD ORD CNY 1 SZHK	100	4,250	0.01

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

INVESTMENT PORTFOLIO (Unaudited) (continued)

As at 31 December 2021

	Holdings	Fair value RMB	% of net assets
Listed equities (continued)			
CHINA (99.73%) (continued)			
ZHONGTAI SECURITIES CO LTD ORD CNY1 A	6,700	66,799	0.12
ZHUZHOU HONGDA ELECTRONICS CORP LTD A SHRS ORD CNY1	400	40,024	0.07
ZHUZHOU KIBING GROUP CO LTD ORD CNY1 A	3,000	51,300	0.09
ZHUZHOU KIBING GROUP CO LTD ORD CNY1 CC	600	10,260	0.02
ZIBO QIXIANG TENGDA CHEMICAL CO LTD A SHS ORD CNY1	2,800	29,400	0.05
ZIJIN MINING GROUP CO LTD A SHR ORD CNY0.1	23,550	228,435	0.40
ZIJIN MINING GROUP CO LTD ORD CNY 0.1 CC	2,300	22,310	0.04
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD A SHR ORD CNY1	8,591	61,597	0.11
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD ORD CNY1 SZHK	1,300	9,321	0.02
ZTE CORP ORD CNY1 SZHK	200	6,700	0.01
ZTE CORPORATION A SHR ORD CNY1	4,900	164,150	0.29
		<hr/>	<hr/>
Total investments		57,253,487	99.73
Other net liabilities		(152,163)	0.27
		<hr/>	<hr/>
Net assets attributable to unitholders at 31 December 2021		57,405,650	100.00
		<hr/> <hr/>	<hr/> <hr/>
Total investments, at cost		38,989,242	
		<hr/> <hr/>	

HARVEST MSCI CHINA A INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments					
Listed equities					
360 SECURITY TECHNOLOGY IN-A ORD CNH1.0	-	500	-	-	500
360 SECURITY TECHNOLOGY INC A SHRS ORD CNY	7,800	2,500	-	1,700	8,600
ACCELINK TECHNOLOGIES CO LTD A SHR ORD CNY1	1,200	-	-	1,200	-
ADDSINO CO LTD A SHRS ORD CNY1	2,800	-	-	700	2,100
ADDSINO CO LTD ORD CNY1 SZHK	-	100	-	-	100
ADVANCED MICRO- FABRICATION EQUIPMEN T INC CHINA ORD CNY1 A	-	712	-	-	712
AECC AERO-ENGINE CONTROL CO LTD A SHS ORD CNY1	2,000	-	-	400	1,600
AECC AVIATION POWER CO LTD A SHS ORD CNY1	3,900	-	-	1,000	2,900
AECC AVIATION POWER CO LTD-A ORD CNY1 CC	-	600	-	-	600
AGRICULTURAL BANK OF CHINA A SHS ORD CNY1	129,100	-	-	40,600	88,500
AGRICULTURAL BANK OF CHINA ORD CNY 1 CC	1,700	7,300	-	-	9,000
AIER EYE HOSPITAL GROUP CO A SHARE ORD CNY1	7,127	-	1,520	2,200	6,447
AIER EYE HOSPITAL GROUP CO LTD ORD CNY1 SZHK	100	400	88	-	588
AIR CHINA LTD A SHR ORD CNY1	11,500	-	-	2,400	9,100
ALUMINUM CORPORATION OF CHINA LTD A SHS ORD NPV	22,700	-	-	4,700	18,000
ANGEL YEAST CO LTD CL A ORD CNY1	1,450	-	-	300	1,150
ANHUI CONCH CEMENT CO LTD ORD CNY 1 CC	100	100	-	-	200
ANHUI CONCH CEMENT COMPANY LTD SHS A ORD CNY1	6,943	-	-	1,900	5,043

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
ANHUI GUJING DISTILLERY CO LTD A SHR ORD CNY1	700	-	-	300	400
ANHUI GUJING DISTILLERY CO LTD ORD CNY1 SZHK	-	100	-	-	100
ANHUI HONGLU STEEL CONSTRUCTION GROUP COMPANY LTD A SHR ORD CNY1	-	600	-	-	600
ANHUI KOUZI DISTILLERY CO LTD A SHRS ORD NPV	1,000	-	-	300	700
ANHUI KOUZI DISTILLERY CO LTD CC ORD CNY1	100	-	-	-	100
ANHUI YINGJIA DISTILLERY CO LTD A SHS ORD NPV	-	700	-	-	700
APELOA PHARMACEUTICAL CO LTD A SHRS ORD CNY1	2,000	-	-	400	1,600
ASYMCHEM LABORATORIES TIAN JIN CO LTD A SHS ORD CNY1	400	-	-	100	300
AUTEK CHINA INC A SHRS ORD CNY1	1,100	-	320	300	1,120
AUTEL INTELLIGENT TECHNOLOGY CORP L TD ORD CNY1 A	-	455	-	-	455
AUTOBIO DIAGNOSTICS CO LTD A SHS ORD CNY1	500	-	120	100	520
AUTOBIO DIAGNOSTICS CO LTD ORD CNY1 CC	-	300	-	-	300
AVARY HOLDING SHENZHEN CO LTD ORD C NY1 A	-	1,700	-	-	1,700
AVARY HOLDING SHENZHEN CO LTD ORD C NY1 SZHK	-	400	-	-	400
AVIC AVIATION HIGH- TECHNOLOGY CO LTD CC ORD CNY1	-	1,500	-	1,500	-

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
AVIC AVIATION HIGH- TECHNOLOGY CO LTD SHS A	-	400	-	400	-
AVIC ELECTROMECHANICAL SY ORD CNY1 SZHK	300	-	-	-	300
AVIC ELECTROMECHANICAL SYSTEMS CO LTD A SHR ORD CNY1	6,458	-	-	1,400	5,058
AVIC INDUSTRY-FINANCE HOLDINGS CO LTD A SHRS ORD CNY1	15,600	-	-	3,200	12,400
AVIC JONHON OPTRONIC TECH ORD CNY1 SZHK	-	100	-	100	-
AVIC JONHON OPTRONIC TECHNOLOGY CO LTD A SHRS ORD CNY1	1,890	-	-	1,890	-
AVIC SHENYANG AIRCRAFT CO LTD ORD CNY1 CC	-	100	40	140	-
AVIC XI'AN AIRCRAFT INDUSTRY GROUP CO LTD A SHRS ORD CNY1	4,797	-	-	4,797	-
AVIC XI'AN AIRCRAFT INDUSTRY GROUP CO LTD ORD CNY1 SZHK	-	200	-	200	-
BANK OF BEIJING CO LTD ORD CNY1 CC	-	1,300	-	-	1,300
BANK OF BEIJING CO LTD ORD CNY1 CL A	36,631	-	-	10,300	26,331
BANK OF CHANGSHA CO LTD A SHS ORD CNY1	-	4,100	-	-	4,100
BANK OF CHENGDU CO LTD A SHRS ORD CNY1	6,300	-	-	1,300	5,000
BANK OF CHINA LTD A SHS ORD CNY1	60,900	-	-	17,100	43,800
BANK OF CHINA LTD ORD CNY1 CC	-	2,100	-	-	2,100

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
BANK OF COMMUNICATIONS CO ORD CNY1 CC	-	4,800	-	-	4,800
BANK OF COMMUNICATIONS LTD A SHRS ORD CNY1	68,000	-	-	21,400	46,600
BANK OF HANGZHOU CO LTD ORD CNY1 CC	-	300	-	-	300
BANK OF HANGZHOU CO LTD-A ORD CNY1	10,320	-	-	2,900	7,420
BANK OF HANGZHOU NIL PAID RIGHTS	-	-	20,000	20,000	-
BANK OF JIANGSU CO LTD A SHRS CNY1	26,000	-	-	7,600	18,400
BANK OF JIANGSU CO LTD ORD CNY1 CC	-	900	-	-	900
BANK OF NANJING CO LTD A SHR ORD CNY1	17,296	-	-	4,900	12,396
BANK OF NANJING CO LTD ORD CNY 1 CC	-	700	-	-	700
BANK OF NINGBO CO LTD A SHR ORD CNY1	10,425	702	-	5,200	5,927
BANK OF NINGBO CO LTD NIL PAID RTS	-	-	80	80	-
BANK OF NINGBO CO LTD ORD CNY1 SZHK	-	2,580	-	-	2,580
BANK OF SHANGHAI CO LTD A SHS ORD CNY1	24,637	-	-	6,900	17,737
BANK OF SHANGHAI CO LTD NIL PAID RTS	-	-	35,000	35,000	-

HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
BANK OF SHANGHAI CO LTD ORD CNY1 CC	-	800	-	-	800
BAOSHAN IRON & STEEL CO LTD CL A ORD CNY1	32,203	-	-	9,900	22,303
BAOSHAN IRON & STEEL CO ORD CNY 1 CC	-	6,900	-	-	6,900
BBMG CORP A SHR ORD CNY1	14,400	-	-	3,000	11,400
BEIJING BDSTAR NAVIGATION CO L ORD CNY1 A	200	-	-	200	-
BEIJING BDSTAR NAVIGATION ORD CNY1 SZHK	700	-	-	-	700
BEIJING DABEINONG TECHNOLOGY GROUP A SHS ORD CNY1 SZHK	-	300	-	-	300
BEIJING DABEINONG TECHNOLOGY GROUP CO LTD A SHRS ORD CNY1	7,241	-	-	1,700	5,541
BEIJING EASPRING MATERIAL TECHNOLOGY CO LTD A SHS ORD CNY1	-	500	-	-	500
BEIJING E-HUALU INFORMATION TECHNOLOGY CO LTD A SHR ORD CNY1	1,100	-	-	200	900
BEIJING ENLIGHT MEDIA CO LTD A SHR ORD CNY1	5,100	-	-	1,100	4,000
BEIJING KINGSOFT OFFICE SOFTWARE CO LTD A SHRS ORD CNY1	-	445	-	-	445
BEIJING NEW BUILDING MATER ORD CNY1 SZHK	-	100	-	-	100
BEIJING NEW BUILDING MATERIALS PUB LIMITED A SHS ORD CNY1	2,968	-	-	700	2,268

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
BEIJING ORIENTAL YUHONG ORD CNY1 SZHK	-	500	-	500	-
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD A SHS ORD NPV	4,045	-	-	4,045	-
BEIJING ORIGINWATER TECHNOLOGY CO LTD A SHR ORD CNY1	5,500	-	-	1,100	4,400
BEIJING ROBOROCK TECHNOLOGY CO LTD ORD CNY1 A	-	400	-	200	200
BEIJING SEVENSTAR ELECTRONICS CO LTD ORD CNY1 SZHK	-	100	-	-	100
BEIJING SHANGHAI HIGH SPEED RAILWAY CO LTD ORD CNY1 A	19,900	-	-	8,100	11,800
BEIJING SHIJI INFORMATION ORD CNY1 SZHK	-	100	40	-	140
BEIJING SHIJI INFORMATION TECHNOLOGY CO LTD A SHR ORD CNY1	1,500	-	360	600	1,260
BEIJING SHUNXIN AGRICULT A SHRS ORD CNY1 SZHK	-	100	-	-	100
BEIJING SHUNXIN AGRICULTURE CO LTD A SHR ORD CNY1	1,255	-	-	300	955
BEIJING SINNET TECHNOLOGY- A SHRS ORD RMB1	2,700	-	-	600	2,100
BEIJING THUNISOFT CORP LTD ORD CNY1	1,400	-	-	1,400	-
BEIJING TIANTAN BIOLOGICAL ORD CNY 1 CC	-	100	-	-	100
BEIJING TIANTAN BIOLOGICAL PRODUCTS CORP LTD A SHR CNY1	2,158	-	-	500	1,658

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
BEIJING UNITED MEDIA TECHNOLOGY CO LTD A SHS ORD CNY1	-	400	-	-	400
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISE CO LTD ORD CNY1 A	-	500	-	-	500
BEIJING YANJING BREWERY CO A SHR ORD CNY1	4,839	-	-	4,839	-
BEIJING YUANLIU HONGYUAN ELECTRONIC TECHNOLOGY CO LTD A SHS ORD CNY1	-	300	-	-	300
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD ORD CNY1 CC	-	39,300	-	-	39,300
BETTA PHARMACEUTICALS CO LTD A SHRS ORD CNY1	700	-	-	100	600
BGI GENOMICS CO LTD A SHRS ORD CNY1	700	-	-	100	600
BOC INTERNATIONAL CHINA CO LTD A SHS ORD CNY1	-	2,000	-	-	2,000
BOC INTERNATIONAL CHINA CO LTD ORD CNY1 CC	-	500	-	-	500
BOE TECHNOLOGY GR CO LTD A SHS ORD CNY1	58,700	-	-	21,900	36,800
BOE TECHNOLOGY GROUP CO LT ORD CNY1 SZHK	-	9,600	-	-	9,600
BYD CO LTD A SHRS ORD CNY1	3,100	-	-	1,100	2,000
BYD CO LTD ORD CNY1 SZHK	100	200	-	-	300
BYHEALTH CO LTD ORD CNY1 SZHK	-	100	-	-	100
C&S PAPER CO LTD A SHS ORD CNY1	2,300	-	-	500	1,800

HARVEST MSCI CHINA A INDEX ETF
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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
CAITONG SECURITIES CO LTD A SHRS ORD CNY1	6,200	-	-	1,300	4,900
CANSINO BIOLOGICS INC ORD CNY1 A	-	200	-	-	200
CECEP WIND POWER CORPORATION ORD CNY1	-	5,100	-	-	5,100
CENTRE TESTING INTERNATIONAL CORP A SHR ORD CNY1	1,400	-	-	1,400	-
CHACHA FOOD CO LTD A SHRS ORD CNY1	900	-	-	200	700
CHANGCHUN HIGH & NEW TECHNOLOGY INDUSTRIES (GROUP) INC A SHS ORD CNY1	720	-	-	200	520
CHANGJIANG SECURITIES CO LTD A SHS ORD CNY1	9,600	-	-	2,000	7,600
CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO LTD A SHS ORD CNY1	500	-	-	100	400
CHAOZHOU THREE CIRCLE GROUP CO LTD ORD CNY1	3,000	-	-	900	2,100
CHAOZHOU THREECIRCLE GROU ORD CNY1 SZHK	-	100	-	-	100
CHENGDU KANGHONG PHARMACEUTICAL GRO A SHR ORD NPV	1,270	-	-	1,270	-
CHENGDU KANGHONG PHARMACEUTICAL GROUP CO LTD ORD CNY1 SZHK	-	100	-	100	-
CHENGTUN MINING GROUP CO LTD A SHS ORD CNY1	-	2,800	-	-	2,800
CHIFENG JILONG GOLD MINING-A SHRS CC ORD CNY1	2,300	-	-	-	2,300
CHIFENG JILONG GOLD MINING-A SHRS CNY1	600	-	-	600	-

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
CHINA AEROSPACE TIMES ELECTRON ORD CNY1	4,744	-	-	4,744	-
CHINA AVIC AVIONICS EQUIPMENT CO LTD ORD CNY1 CC	-	700	-	700	-
CHINA AVIONICS SYSTEMS CO LTD A SHR ORD CNY 1	2,526	-	-	2,526	-
CHINA BAOAN GROUP CO LTD A SHRS ORD CNY1	-	3,000	-	-	3,000
CHINA COMMUNICATIONS CONSTRUCTION CO LTD A SHS ORD NPV	8,100	-	-	8,100	-
CHINA CONSTRUCTION BANK A SHS ORD CNY1	16,600	-	-	3,800	12,800
CHINA CONSTRUCTION BANK ORD CNY 1 CC	-	600	-	-	600
CHINA CSSC HOLDINGS LTD A SHS ORD CNY1	-	5,000	-	-	5,000
CHINA CSSC HOLDINGS LTD ORD CNY 1 CC	-	1,000	-	-	1,000
CHINA DONGFANGHONG SPACESAT CO LTD A SHS ORD CNY1	2,008	-	-	2,008	-
CHINA EASTERN AIRLINES CO ORD CNY 1 CC	-	2,300	-	-	2,300
CHINA EASTERN AIRLINES CORP A SHS ORD CNY1	16,200	-	-	7,800	8,400
CHINA EVERBRIGHT BANK CO LTD A ORD CNY1	68,974	-	-	19,900	49,074
CHINA EVERBRIGHT BANK CO ORD CNY 1 CC	-	2,400	-	-	2,400
CHINA FILM CO LTD A SHS ORD CNY1	2,700	-	-	2,700	-

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
CHINA FORTUNE LAND DEVELOPMENT CO LTD ORD CNY1	6,820	-	-	6,820	-
CHINA GALAXY SECURITIES CO LTD A SHRS ORD CNY1	7,400	-	-	1,700	5,700
CHINA GALAXY SECURITIES CO LTD ORD 1 CC	-	300	-	-	300
CHINA GREAT WALL SECURITIES CO LTD A SHRS ORD CNY1	3,600	-	-	700	2,900
CHINA GREATWALL COMPUTER SHENZHEN CO LTD ORD CNY1 SZHK	-	200	-	-	200
CHINA GREATWALL TECHNOLOGY GROUP CO LTD A SHS ORD CNY1	5,084	-	-	1,100	3,984
CHINA INDUSTRIAL SECURITIES CO LTD A SHRS ORD CNY1	11,592	-	-	3,300	8,292
CHINA INTERNATIONAL CAPITAL CORP LT D ORD CNY1 A	-	200	-	-	200
CHINA INTERNATIONAL CAPITAL CORP LTD ORD CNY1 CC	-	1,000	-	-	1,000
CHINA JUSHI CO LTD A SHRS ORD CNY 1 CC	-	200	28	-	228
CHINA JUSHI CO LTD A SHS ORD CNY1	6,113	-	674	2,100	4,687
CHINA LIFE INSURANCE CO A SHS ORD NPV	4,831	-	-	1,600	3,231
CHINA LIFE INSURANCE CO ORD CNY 1 CC	-	200	-	-	200
CHINA MERCHANTS BANK CO LTD A SHRS ORD CNY1	35,788	-	-	12,900	22,888
CHINA MERCHANTS BANK CO LTD ORD CNY1 CC	400	3,200	-	-	3,600

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For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
CHINA MERCHANTS ENGY SHIPPING CO LTD A SHS ORD CNY1	11,680	-	1,856	13,536	-
CHINA MERCHANTS PROPERTY OPERATION & SERVICE CO LTD SHS ORD CNY1	1,800	-	-	1,800	-
CHINA MERCHANTS SECURITIES CO LTD A SHR ORD CNY1	12,904	-	-	3,600	9,304
CHINA MERCHANTS SECURITIES CO LTD A SHS ORD CNY 1 CC	-	400	-	-	400
CHINA MERCHANTS SHEKOU IND ORD CNY1 SZHK	-	1,400	-	-	1,400
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE CO LTD A SHRS ORD CNY1	11,395	-	-	2,600	8,795
CHINA MINMETALS RARE METAL EARTH CO LTD A SHR ORD CNY1	-	1,000	-	-	1,000
CHINA MINSHENG BANKING CO LTD A SHR ORD CNY1	61,412	-	-	17,300	44,112
CHINA MINSHENG BANKING ORD CNY 1 CC	-	2,200	-	-	2,200
CHINA MOLYBDENUM CO LTD A SHR ORD NPV	30,600	-	-	8,600	22,000
CHINA MOLYBDENUM CO LTD ORD CNY 0.2 CC	-	1,100	-	-	1,100
CHINA NATIONAL ACCORD MEDICINES CORP LTD A SHS ORD CNY1	676	-	-	676	-
CHINA NATIONAL CHEMICAL ENGINEERING CO LTD A SHS ORD NPV	8,506	-	-	1,800	6,706
CHINA NATIONAL MEDICINES CORP LTD A SHR ORD CNY1	1,264	-	-	300	964
CHINA NATIONAL MEDICINES ORD CNY 1 CC	-	100	-	-	100

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For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
CHINA NATIONAL NUCLEAR POWER CO LTD A SHS ORD CNY1	22,500	-	-	6,900	15,600
CHINA NATIONAL NUCLEAR POWER CO LTD CHINA CONNECT ORD CNY1	-	3,600	-	-	3,600
CHINA NATIONAL SOFTWARE & SERVICE A SHRS ORD CNY1	900	-	-	900	-
CHINA NORTHERN RARE EARTH (GROUP) HIGH- TECH CO LTD A SHR ORD CNY1	6,316	-	-	1,700	4,616
CHINA PACIFIC INSURANCE GR ORD CNY 1 CC	-	1,300	-	-	1,300
CHINA PACIFIC INSURANCE GROUP A SHR ORD CNY1	10,921	-	-	3,300	7,621
CHINA PETROLEUM & CHEMICAL CORP CL A ORD CNY1	44,184	-	-	11,600	32,584
CHINA PETROLEUM & CHEMICAL ORD CNY 1 CC	-	9,400	-	-	9,400
CHINA RAILWAY GROUP LTD A ORD CNY1	35,300	-	-	9,900	25,400
CHINA RAILWAY GROUP LTD ORD CNY 1 CC	-	1,200	-	-	1,200
CHINA RAILWAY SIGNAL & COMMUNICATIO N CORP LTD ORD CNY1 CC	-	1,714	-	-	1,714
CHINA RAILWAY SIGNAL & COMMUNICATION CORP LTD A SHS ORD CNY1	-	8,100	-	-	8,100
CHINA RAILWAYS CONSTRUCTION CORP A SHS ORD CNY1	19,900	-	-	19,900	-
CHINA RESOURCES SANJIU MED ORD CNY1 SZHK	-	100	-	-	100
CHINA RESOURCES SANJIU MEDICAL AND PHARMACEUTICAL CO LTD A SHR ORD CNY1	1,654	-	-	400	1,254

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
CHINA SHENHUA ENERGY CO LTD A SHS ORD CNY1	9,557	-	-	2,200	7,357
CHINA SHENHUA ENERGY CO ORD CNY 1 CC	-	1,200	-	-	1,200
CHINA SHIPBUILDING INDUSTRY CO LTD A SHR ORD CNY1	39,500	-	-	39,500	-
CHINA SHIPBUILDING INDUSTRY CO LTD ORD CNY 1 CC	-	1,400	-	1,400	-
CHINA SOUTH PUBLISHING & MEDIA GROUP COMPANY LTD A SHS ORD NPV	3,100	-	-	3,100	-
CHINA SOUTHERN AIRLINES CO LTD A SHRS ORD CNY1	15,960	3,400	-	7,300	12,060
CHINA SOUTHERN AIRLINES CO ORD CNY 1 CC	-	600	-	-	600
CHINA STATE CONSTRUCTION ENGINEERING CORP LTD A SHR ORD CNY1	72,720	-	-	22,900	49,820
CHINA STATE CONSTRUCTION ORD CNY 1 CC	1,000	4,100	-	-	5,100
CHINA TOURISM GROUP DUTY FREE CORP LTD A SHS ORD CNY1	3,432	-	-	1,300	2,132
CHINA TOURISM GROUP DUTY FREE CORP LTD ORD CNY1 CC	-	400	-	-	400
CHINA UNITED NETWORK COMMUNICATIONS LTD A SHRS ORD CNY1	44,800	8,000	-	50,600	2,200
CHINA UNITED NETWORK ORD CNY 1 CC	-	35,900	-	-	35,900
CHINA VANKE CO LTD A SHR ORD CNY1	16,862	-	-	5,200	11,662
CHINA VANKE CO LTD ORD CNH1 SZHK	200	900	-	-	1,100

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For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
CHINA YANGTZE POWER CO LTD CL A ORD CNY1	38,163	-	-	9,600	28,563
CHINA YANGTZE POWER CO LTD ORD CNY1 CC	500	800	-	-	1,300
CHINA ZHENHUA GROUP SCIENCE & ORD CNY1 A	-	500	-	-	500
CHINA ZHESHANG BANK CO LTD A SHS ORD CNY1	3,900	-	-	-	3,900
CHINA ZHESHANG BANK CO LTD ORD CNY1 CC	15,400	8,000	-	4,000	19,400
CHONGQING BREWERY CO LTD A SHS ORD CNY1	800	-	-	400	400
CHONGQING BREWERY CO ORD CNY 1 CC	100	100	-	-	200
CHONGQING CHANGAN AUTOMOBILE CO LTD A SHR ORD CNY1	7,750	-	2,380	2,200	7,930
CHONGQING CHANGAN AUTOMOBILE CO LTD ORD CNY1 SZHK	-	300	120	-	420
CHONGQING FULING ZHACAI-A ORD CNY1	1,400	-	-	300	1,100
CHONGQING RURAL COMMERCIAL BANK CO LTD ORD CNY1 A	2,100	4,200	-	2,100	4,200
CHONGQING RURAL COMMERCIAL BANK CO	8,100	-	-	-	8,100
CHONGQING TONGJUNGE CO LTD A SHR ORD CNY1	-	3,000	-	-	3,000
CHONGQING ZHIFEI BIOLOGICAL PRODUCT CO LTD A SHRS ORD CNY1	2,800	-	-	900	1,900
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD ORD CNY1 SZHK	-	200	-	-	200

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
CITIC SECURITIES CO LTD A SHR ORD CNY1	18,500	-	-	6,300	12,200
CITIC SECURITIES CO ORD CNY 1 CC	200	900	-	-	1,100
CNNC HUA YUAN TITANIUM DIOXIDE CO LTD A SHS ORD CNY1	-	2,100	-	-	2,100
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD A SHS ORD CNY1	4,000	-	-	1,400	2,600
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD ORD CNY1 SZHK	100	300	-	-	400
COSCO SHIPPING DEVELOPMENT CO LTD ORD CNY1	-	8,000	-	-	8,000
COSCO SHIPPING ENERGY TRANSPORTATION CO LTD A SHRS ORD CNY1	6,050	-	-	1,200	4,850
COSCO SHIPPING HOLDINGS CO LTD A SHS ORD CHY1	16,800	-	3,630	5,400	15,030
COSCO SHIPPING HOLDINGS CO LTD ORD CNY1 CC	-	1,300	180	-	1,480
CRRC CORP LTD A SHR ORD CNY1	42,151	6,000	-	46,451	1,700
CRRC CORP LTD A SHS ORD CNY1 CC	-	28,200	-	-	28,200
CSC FINANCIAL CO LTD A SHS ORD CNY1	4,800	-	-	1,500	3,300
CSC FINANCIAL CO LTD ORD CNY1 CC	-	2,100	-	-	2,100
DA AN GENE CO LTD A ORD CNY1	1,540	-	744	300	1,984
DAQIN RAILWAY CO LTD A SHS ORD CNY1	25,759	-	-	25,759	-

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For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
DAQIN RAILWAY CO LTD ORD CNY 1 CC	-	900	-	900	-
DASHENLIN PHARMACEUTICAL GROUP CO L TD ORD CNY1 CC	900	-	160	100	960
DASHENLIN PHARMACEUTICAL GROUP CO LTD A SHRS ORD CNY1	300	-	20	200	120
DAWNING INFORMATION INDUSTRY C ORD CNY1 CC	300	-	-	300	-
DAWNING INFORMATION INDUSTRY CO LTD ORD CNY1	2,224	1,500	-	2,224	1,500
DHC SOFTWARE CO LTD A SHS ORD CNY1	5,376	-	-	1,100	4,276
DO-FLUORIDE CHEMICALS CO LTD A SHR ORD CNY1	-	800	-	-	800
DONG-E-E-JIAO CO LTD ORD CNY1 SZHK	-	100	-	-	100
DONGFANG ELECTRIC CO LTD A SHR ORD CNY1	4,819	-	-	1,000	3,819
DONGXING SECURITIES CO LTD A SHRS ORD CNY1	4,800	-	-	1,000	3,800
EAST GROUP CO LTD A SHRS ORD CNY1	800	-	-	800	-
EAST MONEY INFO CO LTD NIL PAID RTS	-	-	20,200	20,200	-
EAST MONEY INFORMATION CO LTD A SHR ORD CNY1	14,420	-	2,204	5,300	11,324
EAST MONEY INFORMATION CO LTD ORD CNY1 SZHK	700	700	200	-	1,600
ECOVACS ROBOTICS CO LTD ORD CNY1 CC	-	600	-	100	500
ECOVACS ROBOTICS CO LTD-A SHRS ORD CNY1	-	100	-	-	100

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For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
ENN ENERGY CHEMICALS CO LTD A SHRS ORD CNY1	-	2,100	-	-	2,100
ENN NATURAL GAS CO LTD CC ORD CNY1	-	500	-	-	500
EVE ENERGY CO LTD A SHARE ORD CNY1	3,222	-	-	1,000	2,222
EVE ENERGY CO LTD ORD CNY1 SZHK	-	100	-	-	100
EVERBRIGHT SECURITIES CO LTD A SHRS ORD CNY1	6,723	-	-	1,600	5,123
EVERBRIGHT SECURITIES CO LTD ORD CNY1 CC	-	300	-	-	300
FANGDA CARBON NEW MATERIAL CO LTD A SHS ORD CNY1	6,617	-	-	1,400	5,217
FAW CAR CO LTD A SHR ORD CNY1	1,100	-	-	1,100	-
FAW CAR COMPANY LIMITED ORD CNY1 SZHK	4,200	-	-	-	4,200
FIBERHOME TELECOMMUNICATION TECHNOLOGIES CO LTD A SHR ORD CNY1	2,006	-	-	400	1,606
FINANCE STREET HOLDING CO LTD A SHR ORD CNY1	5,192	-	-	5,192	-
FIRST CAPITAL SECURITIES COMPANY LTD A SHS ORD CNY1	7,300	-	-	1,500	5,800
FLAT GLASS GROUP CO LTD A SHS ORD CNY1	-	1,300	-	500	800
FLAT GLASS GROUP CO LTD ORD CNY1 CC	-	900	-	-	900
FOCUS MEDIA INFORMATION TE ORD CNY1 SZHK	-	900	-	-	900

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD A SHS ORD CNY1	25,400	-	-	7,100	18,300
FOSHAN HAITIAN FLAV & FOOD CO LTD ORD CNY1 CC	100	300	60	-	460
FOSHAN HAITIAN FLAVOURING & FOOD COMPANY LTD A SHS ORD CNY1	4,640	-	1,062	1,700	4,002
FOUNDER SECURITIES CO LTD ORD CNY 1 CC	-	500	-	-	500
FOUNDER SECURITIES COMPANY LIMITED A SHR ORD CNY1	14,250	-	-	4,600	9,650
FOXCONN INDUSTRIAL INTERNET CO LTD A SHRS ORD CNY1	10,300	-	-	2,800	7,500
FOXCONN INDUSTRIAL INTERNET CO LTD ORD CNY1 CC	-	2,000	-	-	2,000
FU JIAN ANJOY FOODS CO LTD A SHS ORD CNY1	100	-	-	100	-
FU JIAN ANJOY FOODS CO LTD CC ORD CNY1	300	-	-	-	300
FUJIAN SUNNER DEVELOPMENT CO LTD A SHS ORD CNY1	2,200	-	-	500	1,700
FUYAO GROUP GLASS INDUSTR ORD CNY 1 CC	-	100	-	-	100
FUYAO GROUP GLASS INDUSTRIES CO LTD A SHR ORD CNY1	3,467	-	-	1,100	2,367
G-BITS NETWORK TECHNOLOGY XIAM ORD 1 CC	-	200	-	100	100
G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD A SHRS ORD CNY1	140	-	-	100	40
GCL SYSTEM INTEGRATION TEC-A ORD CNH1.0	-	1,500	-	-	1,500

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
GCL SYSTEM INTEGRATION TECHNOLOGY CO LTD SHS A ORD CNY1	8,800	-	-	2,100	6,700
GD POWER DEVELOPMENT CO LTD A SHS ORD CNY1	-	18,100	-	-	18,100
GD WEN'S FOODSTUFF GR CL NIL PIA D RTS	-	-	12,400	12,400	-
GEM CO LTD A SHS ORD CNY1	8,258	-	-	1,700	6,558
GEMDALE CORP A SHR ORD CNY1	7,868	-	-	1,600	6,268
GEZHOUBA CO LTD A SHS ORD CNY1	7,983	-	-	7,983	-
GF SECURITIES CO LTD A SHR ORD CNY1	10,248	-	-	2,900	7,348
GF SECURITIES CO LTD ORD CNY1 SZHK	-	400	-	-	400
GIANT NETWORK GROUP CO LTD A SHRS ORD CNY1	2,900	-	-	600	2,300
GIGADEVICE SEMICONDUCTOR BEIJING INC A SHRS CNY1	840	-	256	300	796
GINLONG TECHNOLOGIES CO LTD ORD CNY 1 A	-	300	-	-	300
GLODON CO LTD A SHS ORD CNY1	991	-	-	991	-
GLODON CO LTD ORD CNY1 SZHK	-	100	-	100	-
GOERTEK INC A SHS ORD CNY1	5,650	-	-	1,600	4,050
GOERTEK INC ORD CNY1 SZHK	-	200	-	-	200

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
GOTION HIGH-TECH CO LTD ORD CNY1	2,040	-	-	500	1,540
GOTION HIGH-TECH CO LTD A SHRS ORD CNY1 SZHK	200	100	-	100	200
GREAT WALL MOTOR CO LTD A SHRS ORD NPV	800	-	-	800	-
GREAT WALL MOTOR CO LTD ORD CNY 1 CC	3,100	100	-	300	2,900
GREENLAND HOLDINGS CORPORATION LIMITED A SHRS ORD1 CNY1	14,100	-	560	2,900	11,760
GRG BANKING EQUIPMENT CO LTD A SHR ORD CNY1	4,135	-	-	900	3,235
GUANGDONG BY-HEALTH BIOTECHNOLOGY CO LTD A SHS ORD CNY1	2,700	-	-	600	2,100
GUANGDONG DONGYANGGUANG ALUMINIUM CO LTD A SHS ORD CNY1	5,200	-	-	5,200	-
GUANGDONG EAST POWER CO LT ORD CNY1 SZHK	3,200	-	-	3,200	-
GUANGDONG HAID GROUP CO LTD A SHR ORD CNY1	2,706	-	-	700	2,006
GUANGDONG HAID GROUP CO ORD CNY1 SZHK	100	100	-	-	200
GUANGDONG HONGDA BLASTING CO LTD A SHS ORD NPV	1,300	-	-	1,300	-
GUANGDONG KINLONG HARDWARE PRODUCTS CO LTD A SHS ORD CNY1	200	-	-	100	100
GUANGDONG KINLONG HARDWARE PRODUCTS CO LTD ORD CNY1 SZHK	400	-	-	100	300
GUANGDONG LY INTELLIGENT MANUFACTURING CO LTD A SHS ORD CNY1	10,200	-	-	2,100	8,100
GUANGDONG SHENGYI SCIENCE TECHNOLOGY CO LTD A SHS ORD CNY1	4,005	-	-	800	3,205

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
GUANGDONG WEIHUA CORP A SHR ORD CNY1	-	900	-	-	900
GUANGDONG XINBAO ELECTRICAL AP - A ORD NPV	300	-	-	300	-
GUANGDONG XINBAO ELECTRICAL APPLIANCES HOLDINGS CO LTD ORD NPVSZHK	900	-	-	900	-
GUANGHUI ENERGY CO LTD A SHS ORD CNY1	11,790	-	-	2,400	9,390
GUANGZHOU BAIYUN INTERNATI ORD CNY 1 CC	500	-	-	500	-
GUANGZHOU BAIYUN INTL AIRPORT CO LTD A SHR ORD CNY1	3,596	-	-	3,596	-
GUANGZHOU BAIYUNSHAN PHAR ORD CNY 1 CC	-	100	-	-	100
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS CO LTD A SHRS ORD CNY1	2,389	-	-	500	1,889
GUANGZHOU FRIENDSHIP CO LTD A SHRS ORD CNY1	700	-	-	700	-
GUANGZHOU HAIGE COMMUNICATION GROUP ORD CNY1	3,950	-	-	800	3,150
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD A SHRS ORD CNY1	800	-	-	200	600
GUANGZHOU SHIYUAN ELECTRONIC TECHNOLOGY CO LTD A SHS ORD CNY1	1,200	-	-	300	900
GUANGZHOU TINCI MATERIALS TECHNOLOGY CO LTD A SHS ORD CNY1	200	-	-	200	-
GUANGZHOU TINCI MATERIALS TECHNOLOGY CO LTD A SHS ORD CNY1 SZHK	800	-	560	100	1,260
GUANGZHOU WONDFO BIOTECH CO LTD A SHRS ORD CNY1	600	-	150	750	-

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
GUANGZHOU YUEXIU FINANCIAL ORD CNY1 SZHK	2,500	-	875	-	3,375
GUOLIAN SECURITIES CO LTD ORD CNY1 A	600	-	-	600	-
GUOLIAN SECURITIES CO LTD ORD CNY1 CC	2,200	-	-	-	2,200
GUOSEN SECURITIES CO LTD A SHRS	7,200	-	-	1,700	5,500
GUOSEN SECURITIES CO LTD ORD CNY1 SZHK	-	2,500	-	-	2,500
GUOTAI JUNAN SECURITIES CO LTD A SHRS ORD NPV	13,000	-	-	3,700	9,300
GUOTAI JUNAN SECURITIES CO LTD CHINA CONNECT ORD NPV	-	500	-	-	500
GUOYUAN SECURITIES CO LTD A SHS ORD CNY1	7,613	-	-	1,600	6,013
HAFEI AVIATION INDUSTRY CO LTD A SHS ORD CNY1	1,000	-	-	300	700
HAFEI AVIATION INDUSTRY CO ORD CNY 1 CC	-	100	-	-	100
HAIER SMART HOME CO LTD ORD CNY1 CC	200	600	-	-	800
HAITONG SECURITIES CO LTD CL A ORD CNY1	16,747	-	-	4,700	12,047
HAITONG SECURITIES CO LTD ORD CNY 1 CC	-	600	-	-	600

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For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
HANG ZHOU GREAT STAR INDUSTRIAL CO LTD A SHARE ORD CNY1	-	1,300	-	-	1,300
HANGZHOU FIRST APPLIED MATERIAL CO LTD A SHS CNY1	300	-	20	200	120
HANGZHOU FIRST APPLIED MATERIAL CO LTD CC ORD CNY1	800	299	160	200	1,059
HANGZHOU HANGYANG CO LTD A ORD CNY1	-	1,100	-	-	1,100
HANGZHOU HIKVISION DIGITAL TECH ORD CNY1 SZHK	200	-	-	200	-
HANGZHOU HIKVISION DIGITAL TECHNOLOGY CO LTD A SHS ORD NPV	16,166	-	-	16,166	-
HANGZHOU ROBAM APPLIANCES COMPANY LIMITED A SHS ORD CNY1	1,680	-	-	400	1,280
HANGZHOU SILAN MICROELECTRONICS CO LTD A SHR ORD CNY 1	2,300	-	-	700	1,600
HANGZHOU TIGERMED CONSULTI ORD CNY0 SZHK	100	-	-	-	100
HANGZHOU TIGERMED CONSULTING CO LTD A SHR ORD NPV	600	-	-	200	400
HAPPIGO HOME SHOPPING CO L ORD CNY1 SZHK	-	100	-	-	100
HBIS COMPANY LIMITED A SHR ORD CNY1	18,350	-	-	3,800	14,550
HEFEI MEIYA OPTOELECTRONIC A ORD NPV	1,200	-	-	300	900
HEILONGJIANG AGRICULTURE CO LTD A SHR ORD CNY1	3,100	-	-	600	2,500
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO LTD A SHR ORD CNY1	5,000	-	-	1,600	3,400

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
HENAN SHUANGHUI					
INVESTMENT A SHRS ORD CNY1 SZHK	-	200	-	-	200
HENGLI PETROCHEMICAL CO LTD A SHRS ORD CNY1	10,180	-	-	3,500	6,680
HENGLI PETROCHEMICAL CO LTD ORD CNY1 CC	-	600	-	-	600
HENGTONG OPTIC- ELECTRIC CO LTD A SHRS ORD CNY1	3,380	2,400	-	3,380	2,400
HENGTONG OPTICELECTRIC CO ORD CNY 1 CC	-	900	-	900	-
HENGYI PETROCHEMICAL CO LTD A SHR ORD CNY1	6,420	-	-	1,300	5,120
HITHINK FLUSH INFORMATION NETWORK CO LTD A SHS ORD CNY1	900	-	-	300	600
HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD ORD CNY1 SZHK	-	100	-	-	100
HONGFA TECHNOLOGY CO LTD A SHS ORD CNY1	1,300	-	-	300	1,000
HONGFA TECHNOLOGY CO LTD NIL PAID RTS	-	-	3,000	3,000	-
HOSHINE SILICON INDUSTRY C-A ORD CNH1.0 SZHK	-	200	-	-	200
HOSHINE SILICON INDUSTRY C-A ORD RMB1	-	400	-	-	400
HUAAN SECURITIES CO LTD A SHS ORD CNY1	6,300	1,500	-	7,800	-
HUAAN SECURITIES NIL PAID RTS	-	-	1,500	1,500	-
HUADIAN POWER INTL CORP LTD A SHS ORD CNY1	11,750	-	-	2,400	9,350

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
HUADONG MEDICINE CO LTD A ORD CNY1	3,029	-	-	600	2,429
HUAFON CHEMICAL CO LTD ORD CNY1 SZHK	-	1,000	-	-	1,000
HUAGONG TECH CO LTD A SHS ORD CNY1	1,700	-	-	400	1,300
HUAGONG TECH CO LTD ORD CNY1 SZHK	-	100	-	-	100
HUALAN BIOLOGICAL ENGINEER ORD CNY1 SZHK	-	200	-	-	200
HUALAN BIOLOGICAL ENGINEERING INC A SHR ORD CNY1	3,124	-	-	800	2,324
HUANENG POWER INTERNATIONAL INC A SHS ORD CNY1	12,693	-	-	2,600	10,093
HUATAI SECURITIES CO LTD A SHS ORD CNY1	12,700	-	-	3,600	9,100
HUATAI SECURITIES CO LTD ORD CNY 1 CC	-	500	-	-	500
HUAXI SECURITIES CO LTD A SHRS ORD CNY1	4,500	-	-	900	3,600
HUAXIA BANK CO LTD A SHR ORD CNY1	22,216	-	-	7,200	15,016
HUAXIA BANK CO LTD ORD CNY 1 CC	-	800	-	-	800
HUAXIN CEMENT CO LTD A SHR ORD CNY1	2,400	-	-	500	1,900
HUAYU AUTOMOTIVE SYSTEMS CO LTD A SHR ORD CNY1	5,464	-	-	1,800	3,664
HUAYU AUTOMOTIVE SYSTEMS ORD CNY 1 CC	-	200	-	-	200

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
HUBEI BIOCAUSE PHARMACEUTICAL CO LTD A SHR ORD CNY1	8,600	-	-	8,600	-
HUBEI HONGCHENG GENERAL A ORD CNY1	1,400	-	-	1,400	-
HUBEI HONGCHENG GENERAL MACHIN ORD CNY 1 CC	100	-	-	100	-
HUBEI XINGFA CHEMICALS GROUP CO LTD A SHS ORD CNY1	-	1,100	-	-	1,100
HUIZHOU DESAY SV AUTOMOTIVE CO LTD A SHRS ORD CNY1	-	500	-	-	500
HUIZHOU DESAY SV AUTOMOTIVE CO LTD ORD CNY1 SZHK	-	100	-	-	100
HUMANWELL HEALTHCARE GROUP CO LTD A SHS ORD CNY1	500	400	-	500	400
HUMANWELL HEALTHCARE GROUP ORD CNY 1 CC	1,800	100	-	-	1,900
HUNAN VALIN STEEL CO LTD A SHR ORD CNY1	10,580	-	-	2,200	8,380
HUNDSUN ELECTRONIC CO LTD A ORD CNY1	1,838	-	575	600	1,813
IFLYTEK CO LTD A SHS ORD CNY1	3,858	-	-	900	2,958
IFLYTEK CO LTD ORD CNY1 SZHK	-	100	-	-	100
IMEIK TECHNOLOGY DEVELOPMENT CO LTD ORD CNY1 A SHRS	-	200	-	-	200
IMEIK TECHNOLOGY DEVELOPMENT CO LTD ORD CNY1 SZHK	-	100	-	-	100
IND & COMM BK OF CHINA ORD CNY 1 CC	1,300	11,200	-	-	12,500

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
INDUSTRIAL AND					
COMMERCIAL BANK OF					
CHINA LTD A SHS ORD					
CNY1					
	93,441	-	-	27,600	65,841
INDUSTRIAL BANK CO LTD					
A SHR ORD CNY1					
	36,036	-	-	11,900	24,136
INDUSTRIAL BANK CO LTD					
NIL PAID RTS					
	-	-	58,000	58,000	-
INDUSTRIAL BANK CO LTD					
ORD CNY 1 CC					
	500	1,400	-	-	1,900
INDUSTRIAL SECURITIES					
CO ORD CNY 1 CC					
	-	400	-	-	400
INGENIC SEMICONDUCTOR					
CO LTD A ORD CNY1					
	200	100	-	100	200
INGENIC SEMICONDUCTOR					
CO LTD ORD CN Y1 SZHK					
	500	-	-	100	400
INNER MONGILIA YILI					
INDUSTRIAL GR CO LTD A					
SHS ORD CNY1					
	10,538	-	-	3,400	7,138
INNER MONGOLIA BAOTOU					
STEE ORD CNY 1 CC					
	-	100	-	-	100
INNER MONGOLIA FIRST					
MACHINERY GROUP CO					
LTD A SHS ORD CNY1					
	2,900	-	-	2,900	-
INNER MONGOLIA					
JUNZHENG ENERGY AND					
CHEMICAL GROUP CO LTD					
A SHRS ORD CNY1					
	14,600	-	-	3,000	11,600
INNER MONGOLIA YILI					
INDUS ORD CNY 1 CC					
	-	800	-	-	800
INNER MONGOLIA YUAN					
XING ENERGY CO LTD A					
	-	3,700	-	-	3,700
INNER MONGOLIAN					
BAOTOU STE ORD CNY 1					
CC					
	-	2,800	-	-	2,800
INNER MONGOLIAN					
BAOTOU STEEL UNION CO					
LTD A SHR ORD CNY1					
	79,000	-	-	22,300	56,700

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD A SHRS ORD CNY1	2,533	-	-	500	2,033
INTCO MEDICAL TECHNOLOGY CO LTD ORD CNY1 SZHK	400	-	200	-	600
JA SOLAR TECHNOLOGY CO LTD ORD CNY1 A SHRS	400	500	-	400	500
JA SOLAR TECHNOLOGY CO LTD ORD CNY1 SZHK	1,400	100	-	-	1,500
JAFRON BIOMEDICAL CO LTD A SHRS ORD CNY1	1,420	-	-	300	1,120
JAFRON BIOMEDICAL RIGHTS NIL PAI D RTS	-	-	1,400	1,400	-
JASON FURNITURE HANGZHOU CO LT ORD 1 CC	800	-	-	-	800
JASON FURNITURE HANGZHOU CO LTD A SHS ORD CNY1	300	-	-	200	100
JIANGSU CHANGJIANG ELECTRO ORD CNY 1 CC	-	1,800	-	-	1,800
JIANGSU CHANGJIANG ELECTRONICS TECHNOLOGY CO LTD A SHR ORD CNY1	-	400	-	-	400
JIANGSU CHANGSHU RURAL COMMERCIAL BANK CO LTD A SHS ORD CNY1	4,700	-	-	4,700	-
JIANGSU HENGLI HIGHPRESSURE OIL CYLINDER CO LTD A SHR ORD CNY1	2,298	-	-	600	1,698
JIANGSU HENGRUI MEDICINE C ORD CNY 1 CC	200	500	80	-	780
JIANGSU HENGRUI MEDICINE CO LTD A SHR ORD CNY1	9,156	-	1,331	3,200	7,287
JIANGSU KINGS LUCK BREWERY JSC CO LTD A SHRS ORD CNY1 CC	-	100	-	-	100

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
JIANGSU SHAGANG CO LTD A SHS ORD CNY1	3,800	-	-	3,800	-
JIANGSU WUJIANG CHINA EASTERN SILK MARKET CO LTD A SHS ORD CNY1	-	3,600	-	-	3,600
JIANGSU WUJIANG CHINA EASTERN SILK MARKET CO LTD ORD CNY1 SZHK	-	700	-	-	700
JIANGSU YANGHE BREWERY JOINT-STOCK CO LTD A SHS ORD CNY1	2,581	-	-	900	1,681
JIANGSU YANGHE BREWERY ORD CNY1 SZHK	100	100	-	-	200
JIANGSU YANGNONG CHEMICAL CO LTD ORD CNY1	500	-	-	200	300
JIANGSU YANGNONG CHEMICAL ORD CNY 1 CC	-	100	-	-	100
JIANGSU YOKE TECHNOLOGY CO LTD A SHR ORD CNY1	-	500	-	-	500
JIANGSU YOKE TECHNOLOGY CO LTD ORD CNY1 SZHK	-	100	-	-	100
JIANGSU YUYUE MEDICAL EQUIPMENT CO LTD ORD CNY1	1,784	-	-	400	1,384
JIANGSU ZHONGNAN CONSTRUCTION GROUP CO LTD SHS A ORD CNY1	6,550	-	-	6,550	-
JIANGSU ZHONGTIAN TECHNOLOGIES CO LTD A SHR ORD CNY1	5,325	-	-	1,100	4,225
JIANGXI COPPER CO LTD A SHRS ORD CNY1	3,588	-	-	700	2,888
JIANGXI GANFENG LITHIUM CO LTD A SHS ORD CNY1 SZHK	-	100	-	-	100
JIANGXI GANFENG LITHIUM CO-A SHRS ORD CNY1	1,900	-	-	500	1,400

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
JIANGXI ZHENGBOANG TECH ORD CNY1 SZHK	-	1,200	-	-	1,200
JIANGXI ZHENGBOANG TECHNOLOGY CO LTD A SHS ORD CNY1	4,300	-	-	1,100	3,200
JILIN AODONG MEDICINE INDUSTRY GROUPS CO LTD A SHS ORD CNY1	2,062	-	-	2,062	-
JINKE PROPERTIES GROUP CO LTD A SHR ORD CNY1	9,300	-	-	1,900	7,400
JINYU BIO-TECHNOLOGY CO LTD A SHRS ORD CNY1	1,938	-	-	1,938	-
JIUGUI LIQUOR CO LTD ORD CNY1 SZHK	400	-	-	100	300
JIUGUIJIU CO LTD A SHRS ORD CNY1	200	-	-	100	100
JOINCARE PHARMACEUTICAL GR IND CO LTD A SHR ORD CNY1	3,396	-	-	700	2,696
JOINN LABORATORIES CHINA CO LTD A SHRS ORD CNY1	-	300	120	-	420
JOINTOWN PHARMACEUTICAL GROUP CO LTD A SHR ORD CNY1	3,300	-	-	700	2,600
JONJEE HIGH TECH ORD CNY1	1,400	-	-	300	1,100
JOYOUNG CO LTD A SHR ORD CNY1	1,300	-	-	1,300	-
JOYOUNG CO LTD ORD CNY1 SZHK	-	100	-	100	-
JUEWEI FOOD CO LTD A SHS ORD CNY1	1,100	-	-	300	800
KINGFA SCI. & TECH. CO LTD A SHR ORD CNY1	900	-	-	900	-

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
KINGFA SCI.& TECH CO LTD ORD CNY 1 CC	3,600	-	-	-	3,600
KINGS LUCK ORD CNY1 A	2,200	-	-	600	1,600
KUNLUN TECH CO LTD ORD	2,000	-	-	400	1,600
KWEICHOW MOUTAI CO LTD A SHR ORD CNY1	2,197	-	-	700	1,497
KWEICHOW MOUTAI CO LTD ORD CNY1 CC	-	100	-	-	100
LAKALA PAYMENT CO LTD A SHS ORD CNY1	300	-	-	300	-
LAKALA PAYMENT CO LTD ORD CNY1 SZHK	1,100	-	-	-	1,100
LAOBAIXING PHARMACY CHAIN JSC A SHRS ORD CNY1	700	-	-	100	600
LB GROUP CO LTD A SHR ORD CNY1	2,900	-	-	600	2,300
LB GROUP CO LTD ORD CNY1 SZHK	-	800	-	-	800
LENS TECHNOLOGY CO LTD A SHRS ORD CNY1	5,100	-	-	2,300	2,800
LENS TECHNOLOGY CO LTD ORD CNY1 SZHK	2,500	1,300	-	-	3,800
LEO GROUP CO LTD A SHS ORD CNY1	11,700	-	-	11,700	-
LEPU MEDICAL TECHNOLOGY (BJ) NIL PAID RTS	-	-	2,300	2,300	-
LEPU MEDICAL TECHNOLOGY A SHRS CNY1	3,100	-	-	600	2,500

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
LEYARD OPTOELECTRONIC CO L A SHRS ORD CNY1	4,400	-	-	900	3,500
LIAONING CHENG DA CO LTD A SHS ORD CNY1	2,657	-	-	2,657	-
LINGYI ITECH (GUANGDONG) COMPANY	-	1,700	-	-	1,700
LIVZON PHARMACEUTICAL GROUP INC A SHR ORD CNY1	1,124	-	-	300	824
LONGI GREEN ENERGY TECHNOLOGY CO LTD A SHRS ORD CNY1 CC	100	300	80	-	480
LONGI GREEN ENERGY TECHNOLOGY-A A SHRS ORD CNY1	6,548	-	1,899	2,100	6,347
LTDNGHAI JUNSHI BIOSCIENCES CO LTD ORD CNY1 A	-	700	-	-	700
LUENMEI QUANTUM CO LTD A SHS ORD CNY1	2,600	-	-	2,600	-
LUOYANG XINQIANGLIAN SLEWING BEARIN G CO LTD ORD CNY1 A	-	200	-	-	200
LUXI CHEMICAL GROUP CO LT ORD A SHS CNY1 SZHK	-	500	-	-	500
LUXI CHEMICAL GROUP CO LTD A SHS ORD CNY1	-	2,100	-	-	2,100
LUXIANG COMPANY LTD A SHR ORD CNY1	-	300	-	-	300
LUXSHARE PRECISION INDUSTRY CO LTD A SHS ORD CNY1	12,126	-	-	4,100	8,026
LUXSHARE PRECISION INDUSTRY CO LTD A SHS ORD CNY1 SZHK	100	600	-	-	700
LUZHOU LAOJIAO CO LTD A SHR ORD CNY1	2,521	-	-	900	1,621

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
LUZHOU LAOJIAO CO LTD ORD CNY1 SZHK	100	100	-	-	200
MANGO EXCELLENT MEDIA CO LTD A SHS ORD CNY1	3,110	-	-	900	2,210
MATERIAL INDUSTRY ZHONGDA GRO A SHARES ORD CNY1	8,755	-	-	1,800	6,955
MAXSCEND MICROELECTRONICS CO LTD A SHRS ORD CNY1	300	-	160	100	360
MAXSCEND MICROELECTRONICS CO LTD OR D CNY1 SZHK	-	100	-	-	100
MEINIAN ONEHEALTH HEALTHCARE HOLDINGS CO LTD A SHRS ORD CNY1 SZHK	-	300	-	-	300
MEINIAN ONEHEALTH HEALTHCARE HOLDINGS CO LTD A SHS ORD CNY1	6,752	-	-	1,600	5,152
METALLURGICAL CORP OF CHIN ORD CNY1 CC	-	1,100	-	-	1,100
METALLURGICAL CORPORATION OF CHINA LTD A SHRS ORD CNY1	30,950	-	-	8,700	22,250
MIANYANG FULIN PRECISION MACHINING CO LTD A SHRS ORD CNY1	-	800	-	-	800
MIDEA GROUP CO LTD A SHRS ORD CNY1	-	1,000	-	1,000	-
MIDEA GROUP CO LTD ORD CNY1 SZHK	-	4,100	-	4,100	-
MING YANG SMART ENERGY GROUP LTD ORD CNY1 A	-	2,200	-	-	2,200
MONTAGE TECHNOLOGY CO LTD ORD CNY1 A	-	900	-	-	900
MUYUAN FOODSTUFF CO LTD A SHS ORD CNY1	6,534	-	1,894	2,400	6,028

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
MUYUAN FOODSTUFF CO LTD NIL PAID RTS	-	-	12,000	12,000	-
MUYUAN FOODSTUFF CO LTD ORD CNY1 SZHK	-	500	80	-	580
NANJI E-COMMERCE CO LTD A SHRS ORD CNY1	4,250	-	-	4,250	-
NANJING KING-FRIEND BIOCHEMICAL PHA RMACEUTICAL CO LTD ORD CNY1 CC	-	100	30	-	130
NANJING KING-FRIEND BIOCHEMICAL PHARMACEUTICAL CO LTD A SHRS ORD CNY1	1,330	-	309	300	1,339
NANJING SECURITIES CO LTD A SHS ORD CNY1	5,900	-	-	1,300	4,600
NANJING SECURITIES CO LTD ORD CNY1 CC	500	-	-	-	500
NANTONG FUJITSU MICROELE ORD CNY1 SZHK	200	100	-	-	300
NARI TECHNOLOGY DEVELOPMEN ORD CNY 1 CC	-	700	60	-	760
NARI TECHNOLOGY DEVELOPMENT LTD A SHR ORD CNY1	7,966	-	1,133	2,600	6,499
NATIONAL SILICON INDUSTRY GROUP CO LTD ORD CNY1 A	-	2,393	-	-	2,393
NAURA TECHNOLOGY GROUP CO LTD A SHRS ORD CNY1	900	-	-	300	600
NAVINFO CO LTD ORD CNY1	3,375	-	-	700	2,675
NAVINFO CO LTD ORD CNY1 SZHK	-	500	-	-	500
NEW CHINA LIFE INSURANCE C ORD CNY 1 CC	-	100	-	-	100

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
NEW CHINA LIFE INSURANCE CO LTD A SHRS ORD NPV	3,660	-	-	1,200	2,460
NEW HOPE LIUHE CO LTD A SHR ORD CNY1	7,480	-	-	2,200	5,280
NEW HOPE LIUHE CO LTD A SHRS ORD CNY1 SZHK	-	300	-	-	300
NEW HOPE LIUHE CO LTD NIL PAID RTS	-	-	11,000	11,000	-
NINESTAR CORP A SHRS ORD CNY1	1,800	-	-	400	1,400
NINESTAR CORP ORD CNY1 SZHK	-	100	-	-	100
NINGBO JOYSON ELECTRONIC CORP A ORD CNY1	2,240	-	-	500	1,740
NINGBO JOYSON ELECTRONIC CORP ORD CC	100	100	-	-	200
NINGBO TUOPU GROUP CO LTD A SHRS ORD NPV1	1,800	-	-	400	1,400
NINGBO TUOPU GROUP CO LTD ORD CNY1 CC	-	100	-	-	100
NINGXIA BAOFENG ENERGY GROUP CO LTD A SHS ORD CNY1	-	6,900	-	-	6,900
NINGXIA BAOFENG ENERGY GROUP CO LTD ORD CNY1 CC	-	1,300	-	-	1,300
NORTH INDUSTRIES GROUP RED ARROW CO LTD ORD CNY1	-	1,400	-	-	1,400
NORTHEAST SECURITIES CO LTD A SHR ORD CNY1	4,019	-	-	800	3,219
OCEANWIDE HOLDINGS CO LTD A SHR ORD ORD CNY1	7,500	-	-	7,500	-

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
OFFCN EDUCATION					
TECHNOLOGY CO LTD O					
RD CNY1 SZHK	-	800	-	800	-
OFFSHORE OIL					
ENGINEERING CO LTD A					
SHRS ORD CNY1	7,650	-	-	1,600	6,050
OFILM GROUP CO LTD A					
SHRS ORD CNY1	4,640	-	-	1,000	3,640
OPPEIN HOME GROUP INC A					
SHS ORD CNY1	700	-	-	100	600
OPPEIN HOME GROUP INC					
ORD CNY1 CC	-	100	-	-	100
ORIENT SECURITIES CO					
LTD/CHIN ORD CNY1 CC	-	400	-	-	400
ORIENT SECURITIES					
COMPANY LTD A SHRS					
ORD CNY1	10,300	-	-	2,900	7,400
ORIENTAL PEARL GROUP					
CO LTD A SHRS ORD CNY1	5,887	-	-	5,887	-
PACIFIC SECURITY CO LTD					
A SHR ORD CNY1	11,779	-	-	11,779	-
PANGANG GROUP					
VANADIUM TITANIUM &					
RESOURCES CO LTD A					
SHR ORD CNY1	14,900	-	-	3,100	11,800
PEOPLE'S INSURANCE CO					
GROUP OF CHINA LTD/THE					
A SHRS ORD RMB1	10,300	-	-	2,100	8,200
PERFECT WORLD CO LTD A					
ORD CNY1	3,350	-	-	700	2,650
PERFECT WORLD CO					
LTD/CHINA ORD CNY1					
SZHK	-	100	-	-	100
PETROCHINA CO LTD A					
SHRS CNY1	37,439	-	-	10,500	26,939
PETROCHINA CO LTD ORD					
CNY 1 CC	-	1,300	-	-	1,300

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
PHARMABLOCK SCIENCES					
NANJING INC OR D CNY1 A SHRS	-	200	-	-	200
PHARMARON BEIJING CO LTD A SHRS ORD CNY1	-	800	-	100	700
PHARMARON BEIJING CO LTD ORD CNY1 S ZHK	-	100	-	-	100
PING AN BANK CO LTD A SHR ORD CNY1	33,619	-	-	11,600	22,019
PING AN BANK CO LTD ORD CNH1 SZHK	500	1,800	-	-	2,300
PING AN INSURANCE (GROUP) CO OF CHINA LTD A SHR ORD CNY1	18,772	-	-	6,500	12,272
PING AN INSURANCE GROUP CO ORD CNY 1 CC	300	1,300	-	-	1,600
POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD A SHR ORD CNY1	20,657	-	-	5,800	14,857
POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD ORD CNY 1 CC	-	800	-	-	800
POSTAL SAVINGS BANK OF CHINA CO LTD ORD CNY1 A	19,400	-	-	6,800	12,600
POSTAL SAVINGS BANK OF CHINA CO LTD ORD CNY1 CC	-	22,100	-	-	22,100
POWER CONSTRUCTION CORP OF ORD CNY 1 CC	-	900	-	-	900
POWER CONSTRUCTION CORPORATION OF CHINA A SHRS ORD CNY1	26,500	-	-	7,500	19,000
PROYA COSMETICS CO LTD A SHRS ORD CNY1	300	-	-	200	100
PROYA COSMETICS CO LTD ORD CNY1 CC	100	-	-	-	100

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
QIANHE CONDIMENT AND FOOD CO LTD A SHS ORD CNY1	300	-	20	320	-
QIANHE CONDIMENT AND FOOD CO LTD ORD CNY1 CC	900	-	160	1,060	-
QINGDAO HAIER CO LTD A SHR ORD CNY1	10,892	-	-	3,400	7,492
QINGDAO RURAL COMMERCIAL BANK CORP A SHS ORD CNY1	9,600	-	-	2,000	7,600
RAYTRON TECHNOLOGY CO LTD A SHS ORD CNY1	-	500	-	200	300
RAYTRON TECHNOLOGY CO LTD ORD CNY1 CC	-	200	-	-	200
RISESUN REAL ESTATE DEVELOPMENT CO LTD A SHR ORD CNY1	7,500	-	-	1,600	5,900
RIYUE HEAVY INDUSTRY CO LTD A SHRS ORD CNY1	-	1,100	-	-	1,100
RONGSHENG PETRO CHEMICAL CO LTD A SHS ORD CNY1	9,700	-	3,750	2,700	10,750
RONGSHENG PETRO CHEMICAL CO LTD A SHS ORD CNY1 SZHK	200	1,700	650	-	2,550
RTS O BK O NB RIGHTS NIL PAID RTS1	-	-	702	702	-
S F HOLDING CO LTD A SHRS ORD CNY1	5,300	-	-	2,400	2,900
S F HOLDING CO LTD A SHRS ORD CNY1 SZHK	1,400	1,800	-	-	3,200
SAIC MOTOR CORP LTD A SHR ORD CNY1	13,537	-	-	4,200	9,337
SAIC MOTOR CORP LTD ORD CNY 1 CC	-	900	-	-	900

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
SAILUN CO LTD A ORD CNY1	-	3,400	-	-	3,400
SANAN OPTOELECTRONICS CO L ORD CNY 1 CC	-	500	-	500	-
SANAN OPTOELECTRONICS CO LTD A SHS ORD CNY1	7,800	-	-	7,800	-
SANGFOR TECHNOLOGIES INC A SHRS ORD CNY1	500	-	-	300	200
SANGFOR TECHNOLOGIES INC ORD CNY1 S ZHK	200	100	-	-	300
SANHUA A NIL PAID RTS	-	-	4,100	4,100	-
SANQUAN FOOD CO LTD A SHS ORD CNY1	300	-	-	300	-
SANQUAN FOOD CO LTD ORD CNY1 SZHK	1,100	-	110	1,210	-
SANY HEAVY INDUSTRY CO LTD A ORD CNY1	14,695	-	-	4,600	10,095
SANY HEAVY INDUSTRY CO LTD ORD CNY 1 CC	200	800	-	-	1,000
SATELLITE CHEMICAL CO LTD A SHRS ORD CNY1	-	1,400	560	-	1,960
SATELLITE CHEMICAL CO LTD ORD CNY1 SZHK	-	400	-	-	400
SDIC CAPITAL CO LTD ORD CNY1 CC	-	1,100	572	-	1,672
SDIC CAPITAL CO. ORD CNY1	6,100	-	2,496	1,300	7,296
SDIC POWER HOLDINGS CO LTD A SHS ORD CNY1	11,770	-	-	2,700	9,070

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SDIC POWER HOLDINGS CO LTD ORD CNY 1 CC	-	400	-	-	400
SEALAND SECURITIES CO LTD A SHR ORD CNY1	9,443	-	-	2,000	7,443
SEAZEN HOLDINGS CO LTD A SHRS ORD CNY1	3,900	-	-	1,000	2,900
SEAZEN HOLDINGS CO LTD CC ORD CNY1	-	200	-	-	200
SG MICRO CORP A SHS ORD CNY1	300	-	100	100	300
SH WINNING HEALTH 'A' NIL PAIDRTS	-	-	1,300	1,300	-
SHAANXI COAL INDUSTRY CO L - A SHRS ORD CNY1	14,400	-	-	4,200	10,200
SHAANXI COAL INDUSTRY CO LTD ORD CNY 1 CC	-	1,900	-	-	1,900
SHANDONG BUCHANG PHARMACEUTICALS CO LTD A SHRS ORD CNY1	2,025	-	-	400	1,625
SHANDONG DONG-E E-JIAO CO LTD A SHR ORD CNY1	1,119	-	-	300	819
SHANDONG GOLD MINING CO LT ORD CNY 1 CC	-	200	-	-	200
SHANDONG GOLD MINING CO LTD SHS A ORD CNY1	6,290	-	-	1,800	4,490
SHANDONG HUALU HENGSHENG CHEMICAL A SHR ORD CNY1	2,781	-	654	800	2,635
SHANDONG HUALU HENGSHENG CHEMICAL ORD CNY 1 CC	-	100	30	-	130
SHANDONG INTCO MEDICAL PRODUCTS CO LTD A SHRS ORD CNY1	200	-	50	100	150

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For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
SHANDONG LINGLONG TYRE CO LTD A SHRS ORD CNY1	2,208	-	-	500	1,708
SHANDONG LINGLONG TYRE CO LTD ORD C CC	-	200	-	-	200
SHANDONG NANSHAN ALUMINUM CO LTD A SHR ORD CNY1	20,746	-	-	4,300	16,446
SHANDONG PHARMACEUTICAL GLASS CO LTD A ORD CNY1	200	-	-	200	-
SHANDONG PHARMACEUTICAL GLASS CO LTD ORD CNY1 CC	800	100	-	900	-
SHANDONG SINOCERA FUNCTION MATERIAL CO LTD A SHR NPV	1,700	-	-	1,700	-
SHANDONG SUN PAPER INDUSTR ORD CNY1 SZHK	-	200	-	-	200
SHANDONG SUNPAPER CO LTD A SHS ORD CNY1	4,500	-	-	900	3,600
SHANGHAI BAILIAN GROUP CO A SHR ORD CNY1	-	1,800	-	1,800	-
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD ORD CNY1	200	-	-	200	-
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD ORD CNY1 SZHK	700	-	280	-	980
SHANGHAI BAOSIGHT SOFTWARE CO A SHS ORD CNY1	1,520	-	366	400	1,486
SHANGHAI CONSTRUCTION CO LTD A SHR ORD CNY1	15,422	-	-	3,200	12,222
SHANGHAI ELECTRIC GRP CO L ORD CNY 1 CC	-	3,100	-	-	3,100
SHANGHAI ELECTRIC GRP CO LTD-A ORD NPV	14,100	-	-	2,900	11,200

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
SHANGHAI ELECTRIC POWER CO LTD A SHRS ORD CNY1	4,552	-	-	4,552	-
SHANGHAI FOSUN PHARMACEUTI ORD CNY 1 CC	-	100	-	-	100
SHANGHAI FOSUN PHARMACEUTICAL (GROUP) CO LTD A SHR ORD CNY1	3,491	-	-	1,000	2,491
SHANGHAI FRIENDESS ELECTRONIC TECHNOLOGY CORP LTD ORD CNY1 A	-	200	-	-	200
SHANGHAI INTERNATIONAL AIR ORD CNY 1 CC	100	-	-	-	100
SHANGHAI INTERNATIONAL AIRPORT CO LTD A SHR ORD CNY1	1,624	-	-	400	1,224
SHANGHAI INTERNATIONAL PORT GR LTD A SHR ORD CNY 1	16,100	-	-	3,300	12,800
SHANGHAI JAHWA UNITED CO LTD A SHR ORD CNY1	1,152	-	-	300	852
SHANGHAI JAHWA UNITED CO LTD ORD CNY1 CC	-	100	-	-	100
SHANGHAI JINJIANG INTERNAT ORD CNY 1 CC	-	200	-	-	200
SHANGHAI JINJIANG INTERNATIONAL HOTELS CO LTD A SHS ORD CNY1	1,400	-	-	500	900
SHANGHAI LINGANG HOLDINGS CORP LTD A SHRS ORD CNY1 CC	1,800	-	360	-	2,160
SHANGHAI LINGANG HOLDINGS CORP LTD A SHS ORD CNY1	500	-	-	500	-
SHANGHAI M&G STATIONERY INC A SHRS ORD NPV	1,600	-	-	400	1,200
SHANGHAI M&G STATIONERY INC ORD CNY1 CC	-	100	-	-	100

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SHANGHAI MEDICILON INC A SHS ORD CNY1	-	200	-	-	200
SHANGHAI PHARMACEUTICAL CO LTD A SHR ORD CNY1	3,328	-	-	700	2,628
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD A SHR ORD CNY1	50,857	-	-	17,100	33,757
SHANGHAI PUDONG DEVELOPMENT BANK ORD CNY 1 CC	700	2,300	-	-	3,000
SHANGHAI PUTAILAI NEW ENERGY TECHNO LOGY CO LTD ORD CNY1 CC	100	-	40	-	140
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO LTD A SHRS ORD CNY1	800	-	240	300	740
SHANGHAI RAAS BLOOD PRODUC ORD CNY1 SZHK	-	1,800	-	300	1,500
SHANGHAI RAAS BLOOD PRODUCTS CO LTD A SHR ORD CNY1	9,700	-	-	2,000	7,700
SHANGHAI WANGSU SCIENCE & TECHNOLOGY CO LTD A SHARE ORD CNY1	4,300	-	-	4,300	-
SHANGHAI YUYUAN TOURIST MART GROUP CO LTD A SHS ORD CNY1	5,600	-	-	1,200	4,400
SHANGHAI ZHANGJIANG HI- TECH PARK DEVELOPMENT CO LTD A SHS ORD CNY1	2,634	-	-	600	2,034
SHANXI COKING COAL ENERGY GROUP CO LTD A SHR ORD CNY1	7,144	-	-	1,500	5,644
SHANXI LU'AN ENVIROMENT ENGY DEV CO LTD A SHS ORD CNY1	5,186	-	-	1,100	4,086
SHANXI MEIJIN ENERGY CO LTD ORD CNY1 A SHARES	7,100	-	-	1,500	5,600
SHANXI SECURITIES CO LTD A SHR ORD CNY1	6,230	-	-	1,300	4,930

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SHANXI TAIGANG					
STAINLESS STEEL CO LTD A SHR ORD CNY1	9,900	-	-	2,000	7,900
SHANXI XINGHUACUN FEN WINE FACTORY CO LTD A SHR ORD CNY1	1,539	-	456	600	1,395
SHANXI XINGHUACUN FEN WINE ORD CNY 1 CC	-	200	-	-	200
SHENERGY COMPANY LIMITED A ORD CNY1	8,550	-	-	8,550	-
SHENGHE RESOURCES A SHRS ORD CNY1	-	2,000	-	-	2,000
SHENGHE RESOURCES HOLDING CO LTD ORD CNY1 CC	-	400	-	-	400
SHENNAN CIRCUITS CO LTD A SHRS ORD CNY1	840	-	-	200	640
SHENWAN HONGYUAN GROUP CO LTD A SHRS ORD CNY1	39,018	-	-	11,000	28,018
SHENWAN HONGYUAN GROUP CO LTD ORD CNY1 SZHK	-	1,400	-	-	1,400
SHENZHEN AIRPORT CO LTD A SHR ORD CNY1	3,600	-	-	3,600	-
SHENZHEN CAPCHEM TECHNOLOGY- A ORD CNY1	200	-	-	100	100
SHENZHEN CAPCHEM TECHNOLOGY CO LTD ORD CNY1 SZHK	500	-	-	100	400
SHENZHEN ENERGY GROUP CO LTD A SHR ORD CNY1	6,841	-	-	1,400	5,441
SHENZHEN HEPALINK PHARMACEUTICAL GROUP CO., LTD. CL A ORD CNY1	1,773	-	-	1,773	-
SHENZHEN HUIDING TECHNOLOGY CO LTD A SHS ORD NPV	800	-	-	200	600

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
SHENZHEN INOVANCE TECHNOLOGY CO LTD A SHR ORD CNY1	3,000	-	1,100	800	3,300
SHENZHEN INOVANCE TECHNOLOGY CO LTD ORD CNY1 SZHK	-	100	50	-	150
SHENZHEN KAIFA TECHNOLOGY CO LTD A SHR ORD CNY1	2,500	-	-	500	2,000
SHENZHEN KAIFA TECHNOLOGY ORD CNY1 SZHK	-	100	-	-	100
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO LTD A SHS ORD CNY1	1,200	-	-	300	900
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO LTD NIL PAID RTS	-	-	2,600	2,600	-
SHENZHEN KEDALI INDUSTRY CO LTD A SHS ORD CNY1	-	200	-	-	200
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS CO LTD A SHS ORD CNY1	1,800	-	-	700	1,100
SHENZHEN MINDRAY BIO- MEDICAL ELECTRONICS CO LTD ORD CNY1 SZHK	-	500	-	-	500
SHENZHEN MTC CO LTD A ORD CNY1	1,600	-	-	1,600	-
SHENZHEN MTC CO LTD ORD CNY1 SZHK	6,200	-	-	-	6,200
SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGINEERING CO LTD ORD CNY1 A	-	700	-	-	700
SHENZHEN OVERSEAS CHINESE TOWN CO LTD A SHR ORD CNY1	14,220	-	-	3,300	10,920
SHENZHEN OVERSEAS CHINESE TOWN CO LTD ORD CNY1 SZHK	-	500	-	-	500
SHENZHEN SALUBRIS PHARMACEUTICALS CO LTD A SHRS ORD CNY1	1,859	-	-	400	1,459

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP A SHRS ORD CNY1	200	-	-	100	100
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP ORD CNY1 SZHK	400	100	-	100	400
SHENZHEN SENIOR TECHNOLOGY MATERIAL CO LTD A SHRS ORD CNY1	-	800	-	-	800
SHENZHEN SUNLORD ELECTRONICS CO LTD A SHR ORD CNY1	-	900	-	-	900
SHENZHEN SUNWAY COMMUNICATION CO LTD ORD CNY1	1,700	-	-	400	1,300
SHENZHEN TRANSSION HOLDINGS CO LTD ORD CNY1 A	-	676	-	-	676
SHENZHEN TRANSSION HOLDINGS CO LTD ORD CNY1 CC	-	200	-	-	200
SHH BANK OF NANJING CO LTD NIL PAID RTS	-	-	27,000	27,000	-
SHH WINGTECH RIGHTS NIL PAID RTS	-	-	8,000	8,000	-
SHIJIAZHUANG YILING PHARMACEUTICAL CO LTD A SHR ORD CNY1	2,102	-	681	400	2,383
SIASUN ROBOT & AUTOMATION CO LTD A SHR ORD CNY1	2,700	-	-	2,700	-
SICHUAN CHUANTOU ENERGY CO LTD A SHR ORD CNY1	7,636	-	-	3,300	4,336
SICHUAN CHUANTOU ENERGY CO ORD CNY1 CC	-	300	-	-	300
SICHUAN HEBANG BIOTECHNOLOGY C ORD CNY1 A	-	8,900	-	-	8,900
SICHUAN KELUN PHARMACEUTIC CO LTD A SHS ORD CNY1	2,514	-	-	500	2,014

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
SICHUAN MAKER BIOTECHNOLOG ORD CNY0 SZHK	800	-	-	800	-
SICHUAN MAKER BIOTECHNOLOGY CO LTD A SHRS ORD NPV	200	-	-	200	-
SICHUAN NEW ENERGY POWER CO LTD SHS ORD CNY1 A	-	1,300	-	-	1,300
SICHUAN ROAD & BRIDGE GROUP CO LTD A SHS ORD CNY1	-	5,400	-	-	5,400
SICHUAN SWELLFUN CO LTD A SHS ORD CNY1	800	-	-	300	500
SICHUAN SWELLFUN CO LTD ORD CNY1 CC	100	-	-	-	100
SICHUAN YAHUA INDUSTRIAL GROUP CO LTD A ORD CNY1	-	1,200	-	-	1,200
SIEYUAN ELECTRIC CO LTD A SHR ORD CNY1	-	800	-	-	800
SINOLINK SECURITIES CO LTD A SHS ORD CNY1	5,200	-	-	1,100	4,100
SINOLINK SECURITIES CO LTD ORD CNY 1 CC	-	200	-	-	200
SINOMA SCIENCE & TECHNOLOGY CO LTD ORD NPV	600	-	-	600	-
SINOMA SCIENCE&TECHNOLOGY ORD CNY1 SZHK	2,300	-	-	-	2,300
SINOPEC SHANGHAI PETROCHEMICAL CO LTD A SHR ORD CNY1	10,538	-	-	2,200	8,338
SINOTRANS LTD A SHRS ORD CNY1	7,600	-	-	1,600	6,000
SKSHU PAINT CO LTD A SHS ORD CNY1	100	-	-	100	-

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STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)
For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
SKSHU PAINT CO LTD ORD CNY1 CC	400	-	160	100	460
SONGCHENG PERFORMANCE DEVELOPMENT CO LTD A SHRS ORD CNY1	4,560	-	-	900	3,660
SOOCHOW SECURITY CO LTD A SHS ORD CNY1	6,723	1,597	-	1,400	6,920
SOOCHOW SECURITY CO LTD NIL PAID RTS	-	-	1,597	1,597	-
SOUFEIYA HOME COLLECTION CO LTD A SHRS ORD CNY1	800	-	-	800	-
SOUTHWEST SECURITIES CO LTD A SHR ORD CNY1	11,514	-	-	2,400	9,114
SPRING AIRLINES CO LTD ORD NPV	1,600	-	-	1,600	-
STARPOWER SEMICONDUCTOR LTD A SHRS ORD CNY1	-	200	-	-	200
STO EXPRESS CO LTD ORD CNY1	2,700	-	-	2,700	-
SUNGROW POWER SUPPLY CO LT ORD CNY1 SZHK	2,100	-	-	200	1,900
SUNGROW POWER SUPPLY CO LTD CL A ORD CNY1	500	-	-	500	-
SUNING COM CO LTD A SHR ORD CNY1	16,150	-	-	4,600	11,550
SUNING COM CO LTD ORD CNY1 SZHK	-	600	-	-	600
SUNSHINE CITY GROUP CO LTD A SHRS ORD CNY1	7,050	-	-	7,050	-
SUNWODA ELECTRONIC CO LTD A SHR ORD CNY1	2,700	-	-	600	2,100

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For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
SUNWODA ELECTRONIC CO LTD ORD CNY1 SZHK	-	100	-	-	100
SUREKAM CORP A ORD CNY1	2,700	-	-	600	2,100
SUZHOU DONGSHAN PRECISION MANUFACTURING CO LTD A SHS ORD CNY1	3,000	-	-	600	2,400
SUZHOU GOLD MANTIS CONSTRUCTIONS SHS A ORD CNY1	4,650	-	-	4,650	-
SUZHOU MAXWELL TECHNOLOGIES CO LTD ORD CNY1 A	-	100	-	-	100
SUZHOU TA&A ULTRA CLEAN TECHNOLOGY CO LTD ORD CNY1 A	-	600	-	-	600
TANGSHAN JIDONG CEMENT CO. LTD. A SHR ORD CNY1	2,368	-	-	2,368	-
TBEA CO LTD A SHS ORD CNY1	6,395	-	-	1,800	4,595
TBEA CO LTD ORD CNY 1 CC	-	300	-	-	300
TCL TECHNOLOGY GROUP CORP A SHR ORD CNY1	23,409	-	-	6,200	17,209
TCL TECHNOLOGY GROUP CORP ORD CNY1 SZHK	-	1,100	-	-	1,100
THUNDER SOFTWARE TECHNOLOG ORD CNY1 SZHK	-	100	-	-	100
THUNDER SOFTWARE TECHNOLOGY GO LTD ORD CNY1	700	-	-	300	400
TIANFENG SECURITIES CO LTD A CNY1	11,600	-	-	2,400	9,200
TIANFENG SECURITIES CO LTD ORD CNY1 CC	-	2,500	-	-	2,500

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
TIANJIN 712 COMMUNICATION & BROADCASTING CO LTD ORD CNY1 A	1,300	-	-	300	1,000
TIANJIN 712 COMMUNICATION & BROADCASTING CO LTD ORD CNY1 CC	-	100	-	-	100
TIANJIN CHASE SUN PHARMACEUTICAL CO LTD A SHRS ORD CNY1	5,200	-	-	5,200	-
TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD A SHR ORD CNY1	5,300	-	-	1,300	4,000
TIANMA MICROELECTRONICS CO LTD A SHS ORD CNY1	4,300	-	-	900	3,400
TIANSHUI HUATIAN TECHNOLOGY CO LTD ORD CNY1 A SHR	4,700	-	-	1,000	3,700
TIBET SUMMIT RESOURCES CO LTD ORD CNY1	-	900	-	-	900
TITAN WIND ENERGY SUZHOU CO LTD A SHR ORD CNY1	-	1,800	-	-	1,800
TOLY BREAD CO LTD A SHS ORD CNY1	1,000	-	320	200	1,120
TONGFU MICROELECTRONICS CO LTD A SHS LTD ORD CNY1	2,100	-	-	500	1,600
TONGHUA DONGBAO PHARMACEUTICAL CO LTD A SHRS ORD CNY1	3,523	-	-	3,523	-
TONGKUN GROUP CO LTD A SHR ORD NPV	3,220	-	-	700	2,520
TONGKUN GROUP CO LTD ORD CNY1 CC	-	500	-	-	500
TONGLING NONFERROUS METALS GROUP CO LTD A SHR ORD CNY1	18,255	-	-	3,800	14,455
TONGWEI CO LTD A SHRS ORD CNY1	7,400	-	-	2,100	5,300

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For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
TONGWEI CO LTD ORD CNY 1 CC	-	300	-	-	300
TOPCHOICE MEDICAL CORPORATION A SHS ORD CNY1	600	-	-	200	400
TOPSEC TECHNOLOGIES GROUP INC A SHS ORD CNY1	2,000	-	-	400	1,600
TRANSFAR ZHILIAN CO LTD A SHRS ORD CNY1	5,600	-	-	1,200	4,400
TSINGHUA UNISPLENDOUR CO A SHRS ORD CNY1	4,941	-	-	1,400	3,541
TSINGTAO BREWERY CO LTD A SHS ORD CNY1	1,225	-	-	400	825
TSINGTAO BREWERY CO LTD ORD CNY 1 CC	-	100	-	-	100
UNIGROUP GUOXIN MICROELECTRONICS CO LTD A SHS ORD CNY1	1,100	-	-	300	800
UNIGROUP GUOXIN MICROELECTRONICS COLTD NIL PAID RIGHTS	-	-	2,000	2,000	-
UNISPLENDOUR CORP LTD ORD CNY1 SZHK	-	200	-	-	200
UNIVERSAL SCIENTIFIC INDUSTRIAL CO A SHR ORD CNY1	2,500	-	-	500	2,000
UNIVERSAL SCIENTIFIC INDUSTRIAL CO NIL PAID RTS	-	-	3,000	3,000	-
VENUSTECH GROUP INC A SHS ORD CNY1	800	-	-	800	-
VENUSTECH GROUP INC A SHS ORD CNY1 SZHK	-	100	-	100	-
VISIONOX TECHNOLOGY INC ORD CNY1 A SHRS	2,400	-	-	2,400	-

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For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
WALVAX BIOTECHNOLOGY CO LTD ORD CNY1 SZHK	-	100	-	-	100
WALVAX BIOTECHNOLOGY CO LTD SHS A ORD CNY1	2,700	-	-	700	2,000
WANGFUJING GROUP CO LTD A SHARES ORD CNY1	300	-	-	300	-
WANGFUJING GROUP CO LTD ORD CNY1 CC	1,000	100	-	1,100	-
WANHUA CHEMICAL GROUP CO LTD A SHR ORD CNY1	5,400	-	-	1,900	3,500
WANHUA CHEMICAL GROUP CO ORD CNY1 CC	100	300	-	-	400
WEICHAI POWER CO LTD A SHS ORD CNY1	10,420	-	-	3,100	7,320
WEICHAI POWER CO LTD ORD CNY1 SZHK	-	1,100	-	-	1,100
WEIFU HIGH-TECHNOLOGY CO LTD A SHRS ORD CNY1	1,443	-	-	1,443	-
WEIHAI GUANGWEI COMPOSITES CO LTD A SHRS ORD CNY1	900	-	-	200	700
WENS FOODSTUFF GROUP CO LTD A SHRS ORD CNY1	11,020	-	-	3,100	7,920
WENS FOODSTUFF GROUP CO LTD ORD CNY1 SZHK	-	400	-	-	400
WESTERN SECURITIES CO LTD A SHS ORD ORD NPV	6,032	-	-	1,600	4,432
WESTERN SECURITIES CO LTD ORD CNY1 SZHK	-	2,000	-	-	2,000
WESTERN SUPERCONDUCTING TECHNOLOGIES CO LTD ORD CNY1 A SHRS	-	447	-	-	447

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
WESTONE INFORMATION INDUSTRY INC A ORD CNY1	-	900	-	-	900
WILL SEMICONDUCTOR LTD A SHS ORD CNY1	1,000	-	-	500	500
WILL SEMICONDUCTOR LTD ORD CNY1 CC	500	100	-	-	600
WINGTECH TECHNOLOGY CO LTD A SHRS ORD CNY1	1,700	-	-	600	1,100
WINGTECH TECHNOLOGY CO LTD CC ORD CNY1	500	-	-	-	500
WINNING HEALTH TECHNOLOGY GROUP CO LTD SHS A ORD CNY1	3,700	-	-	800	2,900
WUHAN GUIDE INFRARED CO LTD A SHS ORD CNY1	2,790	-	836	700	2,926
WUHAN GUIDE INFRARED CO LTD ORD CNY1 SZHK	-	100	40	-	140
WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD A SHS ORD CNY1	3,700	-	-	900	2,800
WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD ORD CNY1 SZHK	-	100	-	-	100
WUHU TOKEN SCIENCE CO LTD A SHR ORD CNY1	4,200	-	-	900	3,300
WULIANGYE YIBIN CO LTD A SHRS ORD CNY1 SZHK	100	500	-	-	600
WULIANGYE YIBIN CO LTD A SHS ORD CNY1	6,725	-	-	2,300	4,425
WUS PRINTED CIRCUIT KUNSHAN CO A SHRS ORD CNY1	3,000	-	240	600	2,640
WUXI APPTEC CO LTD A SHS ORD CNY1	3,680	-	516	1,300	2,896

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For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
WUXI APTEC CO LTD ORD CNY1 CC	100	300	40	-	440
WUXI LEAD INTELLIGENT EQUIPMENT CO LTD A SHS ORD CNY1 SZHK	-	400	60	-	460
WUXI LEAD INTELLIGENT EQUIPMENT CO LTD A SHS ORD NPV	1,500	-	240	1,200	540
WUXI SHANGJI AUTOMATION CO LTD A SHRS ORD CNY1	-	300	-	100	200
WUXI SHANGJI AUTOMATION CO LTD ORD CNY1 CC	-	100	-	-	100
WUXI TAIJI INDUSTRY CO LTD A SHRS ORD CNY1	3,600	-	-	3,600	-
XCMG CONSTRUCTION MACHINERY CO LTD A SHS ORD CNY1	13,604	-	-	2,800	10,804
XIAMEN C&D INC A SHR ORD CNY1	4,870	-	-	1,000	3,870
XIAMEN FARATRONIC CO LTD A ORD CNY1	-	200	-	-	200
XIAMEN FARATRONIC CO LTD ORD CNY 1 CC	-	100	-	-	100
XIAMEN INTRATECH INC A SHRS ORD CNY1	800	-	350	300	850
XIAMEN TUNGSTEN CO LTD A SHR ORD CNY1	2,411	-	-	500	1,911
XIAMEN TUNGSTEN CO LTD ORD CNY 1 CC	-	100	-	-	100
XINHU ZHONGBAO CO LTD A SHS ORD CNY1	14,915	-	-	14,915	-
XINJIANG GOLDWIND SCI & TECH CO LTD A SHR ORD CNY1	5,989	-	-	1,400	4,589

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For the year ended 31 December 2021

	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
XINJIANG GOLDWIND SCI&TECH ORD CNY1 SZHK	-	200	-	-	200
XINJIANG ZHONGTAI CHEMICAL (GROUP) CO LTD A SHR ORD CNY1	-	2,600	-	-	2,600
YANKUANG ENERGY GROUP CO LTD A SHRS ORD CNY1	4,300	-	-	900	3,400
YANTAI EDDIE PRECISION MACHINERY CO LTD A SHRS ORD CNY1	200	-	-	200	-
YANTAI EDDIE PRECISION MACHINERY CO LTD ORD CNY1 CC	900	-	320	100	1,120
YANTAI JEREH OILFIELD SERVICES GROUP CO LTD A SHR ORD CNY1	1,684	-	-	300	1,384
YAXIA AUTOMOBILE CORP A SHRS ORD CNY1	2,800	-	-	2,800	-
YEALINK NETWORK TECHNOLOGY CORP LTD A SHRS ORD CNY1	1,350	-	-	400	950
YEALINK NETWORK TECHNOLOGY CORP LTD ORD CNY1	-	200	-	-	200
YIFAN PHARMACEUTICAL CO LTD A SHR ORD CNY1	2,150	-	-	2,150	-
YIFENG PHARMACY CHAIN CO A SHRS ORD NPV	880	-	204	200	884
YIFENG PHARMACY CHAIN CO ORD CNY1 CC	100	-	30	-	130
YIHAI KERRY ARAWANA HOLDINGS CO LTD ORD CNY1 A	-	400	-	100	300
YIHAI KERRY ARAWANA HOLDINGS CO LTD ORD CNY1 SZHK	-	1,400	-	-	1,400
YINTAI GOLD CO LTD A SHS ORD CNY1	4,784	-	-	1,000	3,784

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For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
YIXINTANG					
PHARMACEUTICAL					
GROUP CO LTD A SHS ORD CNY1	-	700	-	700	-
YONGHUI SUPERSTORES CO LTD A SHR ORD CNY1	16,452	-	-	3,800	12,652
YONGHUI SUPERSTORES CO LTD ORD CNY 1 CC	-	600	-	-	600
YONGXING SPEACAIL STAINLESS A SHR ORD CNY1	-	400	-	-	400
YONYOU NETWORK TECHNOLOGY CO LTD A SHRS ORD CNY1	5,706	-	-	1,600	4,106
YONYOU NETWORK TECHNOLOGY CO LTD ORD CNY1 CC	-	200	-	-	200
YOUNGOR GROUP CO LTD A SHS ORD CNY1	8,000	-	-	1,700	6,300
YTO EXPRESS GROUP CO LTD A SHRS ORD CNY1	1,100	-	-	1,100	-
YTO EXPRESS GROUP CO LTD ORD CNY1 CC	4,400	-	-	-	4,400
YUAN LONGPIN HIGH-TECH AGRICULTURE CO LTD A ORD CNY1	2,232	-	-	500	1,732
YUNDA HOLDING CO LTD A SHS ORD CNY1	4,320	-	-	1,200	3,120
YUNDA HOLDING CO LTD-A ORD CNH1.0 SZHK	700	200	-	-	900
YUNNAN ALUMINIUM CO LTD A SHR ORD CNY1	-	3,500	-	-	3,500
YUNNAN ALUMINIUM CO LTD ORD CNY1 SZHK	-	800	-	-	800
YUNNAN BAIYAO GROUP CO LTD A SHR ORD CNY1	2,166	-	-	600	1,566

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For the year ended 31 December 2021

	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
YUNNAN BAIYAO GROUP CO LTD ORD CNY1 SZHK	100	-	-	-	100
YUNNAN ENERGY NEW MATERIAL CO LTD A SHS ORD CNY1	1,560	-	-	500	1,060
YUNNAN ENERGY NEW MATERIAL CO LTD O RD CNY1 SZHK	-	100	-	-	100
YUNNAN TIN CO LTD A SHR ORD CNY1	-	1,700	-	-	1,700
YUTONG BUS CO LTD A SHR ORD CNY1	3,850	-	-	3,850	-
ZHANGZHOU PIENTZEHUANG PHA ORD CNY 1 CC	-	200	-	-	200
ZHANGZHOU PIENTZEHUANG PHARM CO LTD A SHS ORD CNY1	1,024	-	-	400	624
ZHEFU HOLDING GROUP CO LTD A ORD CNY1	-	6,000	-	-	6,000
ZHEJIANG CENTURY HUATONG A SHARES ORD CNY1	12,900	-	-	3,600	9,300
ZHEJIANG CENTURY HUATONG GROUP CO LTD ORD CNY1 SZHK	-	500	-	-	500
ZHEJIANG CHINA COMMODITIES CITY GROUP CO LTD A SHR ORD CNY1	-	6,100	-	-	6,100
ZHEJIANG CHINT ELECTRICS CO LTD ORD CNY1	3,677	-	-	1,100	2,577
ZHEJIANG CHINT ELECTRICS ORD CNY 1 CC	-	200	-	-	200
ZHEJIANG DAHUA TECHNOLOGY CO LTD A SHS ORD CNY1	5,250	-	-	1,600	3,650
ZHEJIANG DINGLI MACHINERY CO LTD A SHRS ORD CNY1	840	-	-	200	640

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
ZHEJIANG HANGKE TECHNOLOGY INC CO A SHS ORD CNY1	-	400	-	200	200
ZHEJIANG HANGKE TECHNOLOGY INC CO O RD CNY1 CC	-	200	-	-	200
ZHEJIANG HUAFENG SPANDEX CO LTD A SHS ORD CNY 1	-	5,200	-	-	5,200
ZHEJIANG HUAHAI PHARMACEUT ORD CNY 1 CC	-	100	-	-	100
ZHEJIANG HUAHAI PHARMACEUTICAL CO LTD A SHR ORD CNY1	2,527	-	-	600	1,927
ZHEJIANG HUAYOU COBALT CO LTD ORD CNY 1	2,008	-	-	500	1,508
ZHEJIANG HUAYOU COBALT CO LTD ORD CNY1 CC	-	100	-	-	100
ZHEJIANG JINGSHENG MECHANI ORD CNY1 SZHK	-	100	-	-	100
ZHEJIANG JINGSHENG MECHANICAL & ELECTRICAL CO LTD A SHRS ORD CNY1	2,200	-	-	600	1,600
ZHEJIANG JIUZHOU PHARMACEUTICAL CO LTD ORD CNY1	-	900	-	-	900
ZHEJIANG JIUZHOU PHARMACEUTICAL CO LTD ORD CNY1 CC	-	200	-	-	200
ZHEJIANG JUHUA CO LTD A SHS ORD CNY1	4,634	-	-	1,000	3,634
ZHEJIANG LONGSHENG AUTO PARTS CO LTD ORD CNY1 SZHK	2,900	200	-	100	3,000
ZHEJIANG LONGSHENG AUTO PARTS ORD CNY1 A	800	-	-	800	-
ZHEJIANG LONGSHENG GROUP CO LTD A SHRS ORD CNY1	5,600	-	-	1,200	4,400

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	Holdings				
	1 January 2021	Additions	Corporate action	Disposals	31 December 2021
Investments (continued)					
Listed equities (continued)					
ZHEJIANG NHU CO LTD A SHR ORD CNY1	3,740	-	588	1,100	3,228
ZHEJIANG NHU CO LTD ORD CNY1 SZHK	-	100	20	-	120
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD A SHS ORD CNY1	6,239	-	-	1,800	4,439
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD ORD CNY1 SZHK	-	200	-	-	200
ZHEJIANG SEMIR GARMENT CO LTD A SHS ORD CNY1	3,900	-	-	800	3,100
ZHEJIANG SHIMGE PUMP INDUSTRY CO LTD A SHR ORD CNY1	-	4,700	-	-	4,700
ZHEJIANG SUPOR COOKWARE CO A SHS ORD CNY1	900	-	-	200	700
ZHEJIANG SUPOR COOKWARE CO ORD CNY1 SZHK	100	-	-	-	100
ZHEJIANG WEIMING ENVIRONME-A ORD CNY1	-	1,300	-	-	1,300
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD A SHR ORD CNY1	2,748	-	-	600	2,148
ZHEJIANG WOLWO BIO PHARMAC A ORD NPV	900	-	-	200	700
ZHEJIANG YONGTAI TECHNOLOGY CO ORD CNY1 A	-	900	-	-	900
ZHESHANG SECURITIES CO LTD A SHRS ORD CNY1	6,100	-	-	1,300	4,800
ZHESHANG SECURITIES CO LTD ORD CNY1 CC	200	-	-	-	200
ZHONGHANG HEIBAO CO LTD A SHS ORD CNY1	2,000	-	600	2,600	-

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	Holdings				31 December 2021
	1 January 2021	Additions	Corporate action	Disposals	
Investments (continued)					
Listed equities (continued)					
ZHONGJI INNOLIGHT CO LTD A SHS ORD CNY1	1,200	-	-	300	900
ZHONGJI INNOLIGHT CO LTD ORD CNY 1 SZHK	100	-	-	-	100
ZHONGJIN GOLD CO LTD A SHR ORD CNY1	8,409	-	-	8,409	-
ZHONGTAI SECURITIES CO LTD ORD CNY1 A	-	6,700	-	-	6,700
ZHONGTIAN FINANCIAL GROUP CO LTD A SHRS ORD CNY1	12,100	-	-	12,100	-
ZHUZHOU HONGDA ELECTRONICS CORP LTD A SHRS ORD CNY1	-	400	-	-	400
ZHUZHOU KIBING GROUP CO LTD ORD CNY1 A	-	3,000	-	-	3,000
ZHUZHOU KIBING GROUP CO LTD ORD CNY1 CC	-	600	-	-	600
ZIBO QIXIANG TENGDA CHEMICAL CO LTD A SHS ORD CNY1	-	2,800	-	-	2,800
ZIJIN MINING GROUP CO LTD A SHR ORD CNY0.1	34,050	-	-	10,500	23,550
ZIJIN MINING GROUP CO LTD ORD CNY 0.1 CC	-	2,300	-	-	2,300
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD A SHR ORD CNY1	11,191	-	-	2,600	8,591
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD ORD CNY1 SZHK	-	1,300	-	-	1,300
ZTE CORP ORD CNY1 SZHK	-	200	-	-	200
ZTE CORPORATION A SHR ORD CNY1	6,700	-	-	1,800	4,900

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

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 year dated		
31 December 2021	57,405,650	17.94
31 December 2020	72,147,329	18.04
31 December 2019	77,730,393	13.88

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 year ended		
31 December 2021	20.15	16.94
31 December 2020	18.04	12.20
31 December 2019	13.97	10.09
31 December 2018	15.04	10.18
31 December 2017	14.71	12.19
31 December 2016	13.86	10.81
31 December 2015	19.96	11.07
31 December 2014	12.10	7.37
31 December 2013	9.22	7.46
31 December 2012 (Since inception)	8.48	7.18

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

MANAGEMENT AND ADMINISTRATION

Manager and RQFII Holder

Harvest Global Investments Limited
31/F, One Exchange Square
8 Connaught Place
Central
Hong Kong

Directors of the Manager

ZHAO Xuejun
JING Lei
KWAN Chi Wang
LU Lingfei
GUO Song (appointed on 18 May 2021)

Trustee and Registrar

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

Legal Counsel to the Manager

Simmons & Simmons
13/F, One Pacific Place
979 King's Road
Hong Kong

Investment Adviser

Harvest Fund Management Co., Ltd.
16/F, China Resources Building
No. 8, Jianguomen, Beidajie
Beijing 100005
China

Auditors

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

Custodian

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

Participating Dealers

Credit Suisse Securities (Hong Kong)
Limited
88/F, International Commerce Centre
1 Austin Road West
Kowloon
Hong Kong

PRC Custodian

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

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

Service Agent

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

Goldman Sachs (Asia) Securities Limited
68/F, Cheung Kong Center
2 Queen's Road Central
Hong Kong

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

MANAGEMENT AND ADMINISTRATION (continued)

Participating Dealers (continued)

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

Shenwan Hongyuan Securities (H.K.) Limited
Level 19
28 Hennessy Road
Hong Kong

UBS Securities Hong Kong Limited
46-52/F, Two International Finance Centre
8 Finance Street
Central
Hong Kong

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

BOCI Securities Limited
20/F, Bank of China Tower
1 Garden Road
Central
Hong Kong

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

Citic Securities Brokerage (HK) Limited
26/F CITIC Tower
1 Tim Mei Avenue
Central
Hong Kong

CIMB Securities Limited
Unit 7701A, 7705B & 7706-8
Level 77, International Commerce Centre
1 Austin Road West
Kowloon
Hong Kong

**HARVEST MSCI CHINA A INDEX ETF
(A SUB-FUND OF HARVEST FUNDS (HONG KONG) ETF)**

MANAGEMENT AND ADMINISTRATION (continued)

Participating Dealers (continued)

China Everbright Securities (HK) Limited
36/F Far East Finance Centre
16 Harcourt Road
Hong Kong

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

Merrill Lynch Far East Limited
Level 55 Cheung Kong Center
2 Queen's Road Central
Hong Kong

Mirae Asset Securities (HK) limited
Units 8501, 8507-08, level 85,
International Commerce Centre,
1 Austin Road West, Kowloon
Hong Kong