For two complex-valued harmonic functions $f$ and $F$ defined in the open unit disk $\Delta$ with $f(0) = F(0) = 0$, we say $f$ is weakly subordinate to $F$ if $f(\Delta) \subset F(\Delta)$. We will define a weak subordination chain of harmonic functions and present the construction of a weak subordination chain of convex univalent harmonic functions using a harmonic de la Vallée Poussin mean. (Received September 12, 2008)