

Index Performance Review (26 May 2023 – 2 Jun 2023)

CES300 4198.10 +27.58 (+0.66%)	CES120 5472.51 +63.41 (+1.17%)	CES280 6436.05 +51.04 (+0.80%)	CESA80 6987.85 -12.43 (-0.18%)	CESHKMI 5099.95 +101.61 (+2.03%)
CESSCHK50 2345.46 +21.34 (+0.92%)	CESSCHK100 4333.04 +48.80 (+1.14%)	CESG10 3319.62 +103.21 (+3.21%)	CES HK Biotech 5936.51 -85.21 (-1.42%)	CES Innovative 9347.15 -150.68 (-1.59%)
CES SCHK E&L 3232.81 +93.16 (+2.97%)	CES REIT 1798.70 +2.03 (+0.11%)	CES China Semiconductor Chips 8000.35 +102.84 (+1.30%)	CES OBOR 1996.60 +13.21 (+0.67%)	CES P Elite 4565.16 +90.41 (+2.02%)
CES SCA Industry Top 4310.96 +20.59 (+0.48%)	CES Greater Bay Area Select 2021.41 +26.34 (+1.32%)	CES Foreign A-Shares Choice 2587.99 -30.14 (-1.15%)	CES High Yield 2321.80 -22.31 (-0.95%)	CES SCHK HYL V 2469.72 -33.36 (-1.33%)
CES SCHK Moat 2619.70 -9.78 (-0.37%)	CES SCHK Value 2657.93 -21.59 (-0.81%)	CES SCHK Growth 3670.93 -1.68 (-0.05%)	Size Factor 1564.58 +13.56 (+0.87%)	Value Factor 2370.53 +33.88 (+1.45%)
			Momentum Factor 1698.32 +5.16 (+0.30%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.18%	-1.97%	102.86	2.72%
CES China Semiconductor Chips	1.30%	15.09%	194.15	10.55%
CES Foreign A-Shares Choice	0.48%	-1.17%	18.89	3.56%
CES SCA Industry Top	-1.15%	-6.52%	132.57	2.97%
CNI AlphaFocus CES Size Factor Index	0.87%	10.85%	5.14	11.23%
CNI AlphaFocus CES Value Factor Index	1.45%	8.13%	140.98	8.86%
CNI AlphaFocus CES Momentum Factor Index	0.30%	1.36%	36.43	6.82%
Cross Border Index				
CES 120	1.17%	-1.59%	5.66	2.48%
CES 280	0.80%	2.64%	73.82	4.80%
CES 300	0.66%	0.00%	19.56	2.83%
CES OBOR	0.67%	5.98%	111.37	2.78%
CES Innovative Pharma	-1.59%	-8.95%	57.61	3.56%
CES Greater Bay Area Select	1.32%	-3.03%	114.71	3.53%
Hong Kong, Overseas Index				
CES HKMI	2.03%	-1.94%	106.26	2.31%
CES SCHK50	0.92%	3.06%	27.08	1.41%
CES SCHK 100	1.14%	-3.96%	71.85	1.89%
CES G10	3.21%	-8.20%	13.47	1.05%
CES HK Biotech	-1.42%	-12.43%	2.90	2.57%
CES SCHK E&L	2.97%	-9.56%	88.80	2.70%
CES REIT	0.11%	-2.68%	-1.34	0.72%
CES High Yield	-0.95%	-2.98%	4.27	1.90%
CES SCHK HYL V	-1.33%	9.11%	0.18	1.34%
CES SCHK Moat	-0.37%	-12.09%	-2.10	1.91%
CES SCHK Value	-0.81%	-2.05%	-3.65	1.81%
CES SCHK Growth	-0.05%	-13.49%	1.36	2.63%
CES P Elite	2.02%	-5.66%	275.91	3.73%

*The Mainland Index benchmark is CSI 300, the Cross Border Index benchmark is CES 300, and the Hong Kong and Overseas Index benchmark is HSI

**Weighted by constituent equity weighting, only HK Stocks are considered in CES P Elite

***Weighted by constituent equity weighting