

Index Performance Review (2 Jun 2023 – 9 Jun 2023)

CES300 4235.00 +36.91 (+0.88%)	CES120 5535.37 +62.86 (+1.15%)	CES280 6413.71 -22.34 (-0.35%)	CESA80 6969.26 -18.59 (-0.27%)	CESHKMI 5214.64 +114.69 (+2.25%)
CESSCHK50 2397.69 +52.23 (+2.23%)	CESSCHK100 4424.10 +91.06 (+2.10%)	CESG10 3421.12 +101.50 (+3.06%)	CES HK Biotech 5799.06 -137.45 (-2.32%)	CES Innovative 9132.51 -214.63 (-2.30%)
CES SCHK E&L 3274.63 +41.82 (+1.29%)	CES REIT 1778.80 -19.91 (-1.11%)	CES China Semiconductor Chips 7737.73 -262.62 (-3.28%)	CES OBOR 2019.66 +23.06 (+1.16%)	CES P Elite 4682.19 +117.03 (+2.56%)
CES SCA Industry Top 4268.63 -42.34 (-0.98%)	CES Greater Bay Area Select 2024.50 +3.08 (+0.15%)	CES Foreign A-Shares Choice 2572.19 -15.81 (-0.61%)	CES High Yield 2363.55 +41.74 (+1.80%)	CES SCHK HYL V 2526.37 +56.64 (+2.29%)
CES SCHK Moat 2651.39 +31.69 (+1.21%)	CES SCHK Value 2740.20 +82.28 (+3.10%)	CES SCHK Growth 3678.83 +7.89 (+0.22%)	Size Factor 1548.34 -16.24 (-1.04%)	Value Factor 2405.37 +34.84 (+1.47%)
			Momentum Factor 1696.08 -2.24 (-0.13%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.27%	-1.58%	137.39	2.49%
CES China Semiconductor Chips	-3.28%	11.97%	-68.91	9.75%
CES Foreign A-Shares Choice	-0.98%	-1.49%	115.05	3.23%
CES SCA Industry Top	-0.61%	-6.44%	180.38	2.70%
CNI AlphaFocus CES Size Factor Index	-1.04%	10.35%	-7.21	9.83%
CNI AlphaFocus CES Value Factor Index	1.47%	10.37%	87.30	7.38%
CNI AlphaFocus CES Momentum Factor Index	-0.13%	1.88%	32.60	6.12%
Cross Border Index				
CES 120	1.15%	-1.35%	81.15	1.91%
CES 280	-0.35%	1.42%	-26.75	4.30%
CES 300	0.88%	0.00%	39.70	2.39%
CES OBOR	1.16%	6.32%	213.75	2.40%
CES Innovative Pharma	-2.30%	-11.87%	-36.02	3.38%
CES Greater Bay Area Select	0.15%	-3.75%	54.89	2.99%
Hong Kong, Overseas Index				
CES HKMI	2.25%	-2.06%	11.32	1.36%
CES SCHK50	2.23%	3.04%	-33.51	0.95%
CES SCHK 100	2.10%	-4.25%	-37.85	1.13%
CES G10	3.06%	-7.75%	16.83	0.74%
CES HK Biotech	-2.32%	-16.58%	17.28	1.57%
CES SCHK E&L	1.29%	-10.66%	12.17	1.52%
CES REIT	-1.11%	-5.94%	4.32	0.37%
CES High Yield	1.80%	-3.53%	44.11	1.32%
CES SCHK HYL V	2.29%	9.29%	9.49	0.80%
CES SCHK Moat	1.21%	-13.30%	-10.37	1.26%
CES SCHK Value	3.10%	-1.37%	10.91	1.46%
CES SCHK Growth	0.22%	-15.54%	-3.40	1.89%
CES P Elite	2.56%	-5.57%	59.42	2.75%

*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