

Index Performance Review (9 Jun 2023 – 16 Jun 2023)

CES300 4375.47 +140.47 (+3.32%)	CES120 5773.98 +238.62 (+4.31%)	CES280 6598.92 +185.21 (+2.89%)	CESA80 7205.57 +236.31 (+3.39%)	CESHKMI 5439.04 +224.40 (+4.30%)
CESSCHK50 2445.75 +48.05 (+2.00%)	CESSCHK100 4602.71 +178.61 (+4.04%)	CESG10 3585.01 +163.89 (+4.79%)	CES HK Biotech 5999.81 +200.75 (+3.46%)	CES Innovative 9336.99 +204.48 (+2.24%)
CES SCHK E&L 3485.07 +210.44 (+6.43%)	CES REIT 1749.08 -29.71 (-1.67%)	CES China Semiconductor Chips 7965.65 +227.91 (+2.95%)	CES OBOR 2076.19 +56.53 (+2.80%)	CES P Elite 4972.62 +290.44 (+6.20%)
CES SCA Industry Top 4421.99 +153.36 (+3.59%)	CES Greater Bay Area Select 2086.47 +61.98 (+3.06%)	CES Foreign A-Shares Choice 2711.01 +138.82 (+5.40%)	CES High Yield 2356.51 -7.04 (-0.30%)	CES SCHK HYL 2481.09 -45.28 (-1.79%)
CES SCHK Moat 2779.22 +127.83 (+4.82%)	CES SCHK Value 2753.78 +13.58 (+0.50%)	CES SCHK Growth 3881.57 +202.75 (+5.51%)	Size Factor 1574.73 +26.39 (+1.70%)	Value Factor 2426.81 +21.43 (+0.89%)
			Momentum Factor 1719.75 +23.67 (+1.40%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	3.39%	-1.54%	743.53	2.79%
CES China Semiconductor Chips	2.95%	11.97%	125.79	9.54%
CES Foreign A-Shares Choice	3.59%	-1.26%	932.64	3.41%
CES SCA Industry Top	5.40%	-4.71%	1001.11	3.32%
CNI AlphaFocus CES Size Factor Index	1.70%	8.94%	14.62	1.93%
CNI AlphaFocus CES Value Factor Index	0.89%	8.07%	2.48	1.12%
CNI AlphaFocus CES Momentum Factor Index	1.40%	0.02%	-20.13	1.73%
Cross Border Index				
CES 120	4.31%	-0.42%	355.92	2.39%
CES 280	2.89%	1.04%	103.81	4.63%
CES 300	3.32%	0.00%	278.54	2.84%
CES OBOR	2.80%	5.99%	335.06	3.07%
CES Innovative Pharma	2.24%	-13.20%	202.01	3.61%
CES Greater Bay Area Select	3.06%	-4.12%	285.46	3.32%
Hong Kong, Overseas Index				
CES HKMI	4.30%	-1.22%	-75.91	2.06%
CES SCHK50	2.00%	1.77%	-142.26	1.23%
CES SCHK 100	4.04%	-3.75%	-101.51	1.65%
CES G10	4.79%	-6.71%	48.86	0.80%
CES HK Biotech	3.46%	-17.05%	7.38	2.24%
CES SCHK E&L	6.43%	-8.34%	32.95	2.22%
CES REIT	-1.67%	-10.76%	6.54	0.46%
CES High Yield	-0.30%	-7.10%	-37.89	0.99%
CES SCHK HYL	-1.79%	4.08%	-53.82	0.93%
CES SCHK Moat	4.82%	-12.50%	2.93	1.59%
CES SCHK Value	0.50%	-4.18%	-29.29	1.84%
CES SCHK Growth	5.51%	-14.28%	23.44	2.60%
CES P Elite	6.20%	-3.12%	23.27	3.48%

*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