

Index Performance Review (16 Jun 2023 – 23 Jun 2023)

CES300 4216.76 -158.71 (-3.63%)	CES120 5507.03 -266.95 (-4.62%)	CES280 6396.02 -202.90 (-3.07%)	CESA80 6985.52 -220.05 (-3.05%)	CESHKMI 5072.23 -366.82 (-6.74%)
CESSCHK50 2326.83 -118.92 (-4.86%)	CESSCHK100 4317.42 -285.29 (-6.20%)	CESG10 3516.10 -68.92 (-1.92%)	CES HK Biotech 5255.19 -744.62 (-12.41%)	CES Innovative 8657.75 -679.24 (-7.27%)
CES SCHK E&L 3194.65 -290.42 (-8.33%)	CES REIT 1683.48 -65.60 (-3.75%)	CES China Semiconductor Chips 7640.10 -325.54 (-4.09%)	CES OBOR 2031.79 -44.40 (-2.14%)	CES P Elite 4546.94 -425.68 (-8.56%)
CES SCA Industry Top 4313.01 -108.98 (-2.46%)	CES Greater Bay Area Select 2036.47 -50.00 (-2.40%)	CES Foreign A-Shares Choice 2643.20 -67.81 (-2.50%)	CES High Yield 2238.48 -118.02 (-5.01%)	CES SCHK HYL V 2405.23 -75.86 (-3.06%)
CES SCHK Moat 2557.72 -221.49 (-7.97%)	CES SCHK Value 2541.63 -212.15 (-7.70%)	CES SCHK Growth 3431.98 -449.59 (-11.58%)	Size Factor 1549.35 -25.38 (-1.61%)	Value Factor 2380.20 -46.61 (-1.92%)
			Momentum Factor 1700.62 -19.13 (-1.11%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-3.05%	-2.06%	-451.18	1.46%
CES China Semiconductor Chips	-4.09%	9.86%	-161.56	6.13%
CES Foreign A-Shares Choice	-2.46%	-1.18%	-366.57	2.12%
CES SCA Industry Top	-2.50%	-4.59%	-354.77	1.79%
CNI AlphaFocus CES Size Factor Index	-1.61%	9.71%	-16.84	1.96%
CNI AlphaFocus CES Value Factor Index	-1.92%	8.52%	-10.48	0.50%
CNI AlphaFocus CES Momentum Factor Index	-1.11%	1.44%	-1.04	0.86%
Cross Border Index				
CES 120	-4.62%	-1.42%	-306.69	1.26%
CES 280	-3.07%	1.57%	-27.85	2.90%
CES 300	-3.63%	0.00%	-213.73	1.65%
CES OBOR	-2.14%	7.38%	-32.25	1.94%
CES Innovative Pharma	-7.27%	-15.98%	-148.39	2.48%
CES Greater Bay Area Select	-2.40%	-2.76%	-59.25	2.14%
Hong Kong, Overseas Index				
CES HKMI	-6.74%	-2.15%	-83.92	1.11%
CES SCHK50	-4.86%	2.58%	-75.74	0.77%
CES SCHK 100	-6.20%	-3.98%	-66.34	0.95%
CES G10	-1.92%	-2.72%	7.38	0.66%
CES HK Biotech	-12.41%	-21.69%	-12.28	1.88%
CES SCHK E&L	-8.33%	-10.27%	-71.41	1.12%
CES REIT	-3.75%	-8.34%	-4.54	0.35%
CES High Yield	-5.01%	-6.00%	3.19	0.55%
CES SCHK HYL V	-3.06%	6.67%	-8.25	0.51%
CES SCHK Moat	-7.97%	-13.76%	-27.23	0.98%
CES SCHK Value	-7.70%	-5.85%	-9.65	0.95%
CES SCHK Growth	-11.58%	-18.54%	-11.41	1.63%
CES P Elite	-8.56%	-5.71%	-125.18	2.17%

*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