

Index Performance Review (23 Jun 2023 – 30 Jun 2023)

CES300 4236.12 +19.36 (+0.46%)	CES120 5505.10 -1.93 (-0.04%)	CES280 6426.61 +30.59 (+0.48%)	CESA80 6940.46 -45.06 (-0.65%)	CESHKMI 5073.31 +1.08 (+0.02%)
CESSCHK50 2347.28 +20.45 (+0.88%)	CESSCHK100 4348.43 +31.01 (+0.72%)	CESSG10 3350.42 -165.67 (-4.71%)	CES HK Biotech 5339.09 +83.90 (+1.60%)	CES Innovative 8709.91 +52.16 (+0.60%)
CES SCHK E&L 3133.96 -60.69 (-1.90%)	CES REIT 1715.06 +31.58 (+1.88%)	CES China Semiconductor Chips 7544.51 -95.60 (-1.25%)	CES OBOR 2053.81 +22.03 (+1.08%)	CES P Elite 4532.69 -14.25 (-0.31%)
CES SCA Industry Top 4284.48 -28.53 (-0.66%)	CES Greater Bay Area Select 2045.39 +8.92 (+0.44%)	CES Foreign A-Shares Choice 2618.66 -24.54 (-0.93%)	CES High Yield 2302.76 +64.28 (+2.87%)	CES SCHK HYL V 2438.58 +33.35 (+1.39%)
CES SCHK Moat 2595.17 +37.45 (+1.46%)	CES SCHK Value 2588.51 +46.88 (+1.84%)	CES SCHK Growth 3536.23 +104.25 (+3.04%)	Size Factor 1583.15 +33.80 (+2.18%)	Value Factor 2394.73 +14.53 (+0.61%)
			Momentum Factor 1737.94 +37.33 (+2.19%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.65%	-2.13%	-1.41	2.29%
CES China Semiconductor Chips	-1.25%	9.05%	5.86	7.36%
CES Foreign A-Shares Choice	-0.66%	-1.28%	92.62	2.85%
CES SCA Industry Top	-0.93%	-4.91%	27.75	2.74%
CNI AlphaFocus CES Size Factor Index	2.18%	12.66%	2.55	2.06%
CNI AlphaFocus CES Value Factor Index	0.61%	9.73%	4.75	0.85%
CNI AlphaFocus CES Momentum Factor Index	2.19%	4.22%	21.01	1.24%
Cross Border Index				
CES 120	-0.04%	-1.91%	69.25	1.84%
CES 280	0.48%	1.60%	18.57	4.25%
CES 300	0.46%	0.00%	65.45	2.37%
CES OBOR	1.08%	8.08%	226.68	2.98%
CES Innovative Pharma	0.60%	-15.93%	0.47	2.84%
CES Greater Bay Area Select	0.44%	-2.79%	96.95	3.01%
Hong Kong, Overseas Index				
CES HKMI	0.02%	-2.27%	97.42	1.49%
CES SCHK50	0.88%	3.30%	91.80	0.91%
CES SCHK 100	0.72%	-3.46%	67.31	1.26%
CES G10	-4.71%	-7.22%	-8.49	0.49%
CES HK Biotech	1.60%	-20.65%	34.28	1.78%
CES SCHK E&L	-1.90%	-12.02%	81.68	1.33%
CES REIT	1.88%	-6.84%	-1.28	0.57%
CES High Yield	2.87%	-3.57%	28.49	0.93%
CES SCHK HYL V	1.39%	7.95%	25.16	0.61%
CES SCHK Moat	1.46%	-12.70%	48.79	1.21%
CES SCHK Value	1.84%	-4.33%	19.28	1.21%
CES SCHK Growth	3.04%	-16.34%	5.14	2.02%
CES P Elite	-0.31%	-6.13%	205.05	2.41%

*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