

Index Performance Review (30 Jun 2023 – 7 Jul 2023)

CES SCHK 50 2249.77 -97.50 (-4.15%)	CES120 5437.65 -67.45 (-1.23%)	CES280 6355.59 -71.02 (-1.11%)	CESA80 6908.61 -31.85 (-0.46%)	CESHKMI 4947.14 -126.16 (-2.49%)
CES SCHK 100 4237.29 -111.14 (-2.56%)	CES300 4157.59 -78.52 (-1.85%)	CES China Semiconductor Chips 7539.81 -4.70 (-0.06%)	CES HK Biotech 5441.71 +102.62 (+1.92%)	CES Innovative 8703.20 -6.72 (-0.08%)
CES Greater Bay Area Select 2021.03 -24.36 (-1.19%)	CES OBOR 2018.61 -35.20 (-1.71%)	CES High Yield 2202.19 -100.57 (-4.37%)	CES SCHK E&L 3065.69 -68.27 (-2.18%)	CES Foreign A-Shares Choice 2600.65 -18.01 (-0.69%)
CES P Elite 4583.04 +50.35 (+1.11%)	CES REIT 1690.40 -24.66 (-1.44%)	CESCPD 1725.58 -68.31 (-3.81%)	CES SCHK HYL 2339.35 -99.23 (-4.07%)	CESG10 3349.83 -0.59 (-0.02%)
				CES SCA Industry Top 4265.82 -18.65 (-0.44%)
CES SCHK Moat 2537.40 -57.77 (-2.23%)	CES SCHK Value 2512.21 -76.31 (-2.95%)	CES SCHK Growth 3469.79 -66.44 (-1.88%)	Size Factor 1579.53 -3.61 (-0.23%)	Value Factor 2362.72 -32.00 (-1.34%)
				Momentum Factor 1736.60 -1.34 (-0.08%)

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.46%	-2.14%	-222.97	2.13%
CES China Semiconductor Chips	-0.06%	9.41%	-96.19	7.84%
CES Foreign A-Shares Choice	-0.44%	-1.27%	-161.54	2.65%
CES SCA Industry Top	-0.69%	-5.13%	-228.67	2.53%
CNI AlphaFocus CES Size Factor Index	-0.23%	12.84%	-6.51	4.70%
CNI AlphaFocus CES Value Factor Index	-1.34%	8.71%	-66.45	3.01%
CNI AlphaFocus CES Momentum Factor Index	-0.08%	4.58%	-44.82	5.43%
Cross Border Index				
CES 120	-1.23%	-1.26%	-118.80	1.81%
CES 280	-1.11%	2.32%	-41.66	4.20%
CES 300	-1.85%	0.00%	-97.89	2.35%
CES OBOR	-1.71%	8.08%	-38.95	2.63%
CES Innovative Pharma	-0.08%	-14.16%	12.61	2.99%
CES Greater Bay Area Select	-1.19%	-2.10%	87.98	2.79%
Hong Kong, Overseas Index				
CES HKMI	-2.49%	-1.80%	21.01	1.64%
CES SCHK50	-4.15%	1.98%	-4.45	1.05%
CES SCHK 100	-2.56%	-3.03%	-17.53	1.35%
CES G10	-0.02%	-4.45%	12.75	0.39%
CES HK Biotech	1.92%	-16.42%	35.14	1.96%
CES SCHK E&L	-2.18%	-11.06%	2.65	1.45%
CES REIT	-1.44%	-5.33%	-10.76	0.40%
CES China Mainland Property Developer	-3.81%	-22.72%	5.15	0.83%
CES High Yield	-4.37%	-4.80%	15.61	1.11%
CES SCHK HYL	-4.07%	6.52%	14.82	0.71%
CES SCHK Moat	-2.23%	-11.76%	-15.15	1.15%
CES SCHK Value	-2.95%	-4.24%	14.85	1.29%
CES SCHK Growth	-1.88%	-15.04%	-1.55	1.78%
CES P Elite	1.11%	-2.35%	16.60	2.22%

*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