

Index Performance Review (31 Mar 2023 – 7 Apr 2023)

CES300 4421.58 +43.10 (+0.98%)	CES120 5803.37 -20.53 (-0.35%)	CES280 6949.18 +177.05 (+2.61%)	CESA80 7367.24 +46.39 (+0.63%)	CESHKMI 5526.12 -87.10 (-1.55%)
CESSCHK50 2480.88 +14.08 (+0.57%)	CESSCHK100 4675.15 -21.30 (-0.45%)	CESG10 3815.92 +195.75 (+5.41%)	CES HK Biotech 6586.93 +168.95 (+2.63%)	CES Innovative 10166.32 +360.75 (+3.68%)
CES SCHK E&L 3723.45 -68.08 (-1.80%)	CES REIT 1974.69 +14.93 (+0.76%)	CES China Semiconductor Chips 9294.99 +1043.51 (+12.65%)	CES OBOR 2106.82 +37.70 (+1.82%)	CES P Elite 5063.80 -99.83 (-1.93%)
CES SCA Industry Top 4649.75 +63.58 (+1.39%)	CES Greater Bay Area Select 2147.71 +28.68 (+1.35%)	CES Foreign A-Shares Choice 2792.05 -4.88 (-0.17%)	CES High Yield 2464.98 -49.38 (-1.96%)	CES SCHK HYL 2514.80 +31.08 (+1.25%)
CES SCHK Moat 3040.32 -55.92 (-1.81%)	CES SCHK Value 2784.68 -27.55 (-0.98%)	CES SCHK Growth 4184.21 -71.09 (-1.67%)	Size Factor 1705.21 +27.42 (+1.63%)	Value Factor 2397.35 +49.91 (+2.13%)
			Momentum Factor 1703.60 +2.37 (+0.14%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	0.63%	-3.41%	-145.51	2.62%
CES China Semiconductor Chips	12.65%	26.92%	639.39	19.97%
CES Foreign A-Shares Choice	1.39%	-0.18%	83.13	3.86%
CES SCA Industry Top	-0.17%	-5.92%	-232.95	2.59%
CNI AlphaFocus CES Size Factor Index	1.63%	14.03%	-62.62	12.44%
CNI AlphaFocus CES Value Factor Index	2.13%	2.60%	52.37	7.27%
CNI AlphaFocus CES Momentum Factor Index	0.14%	-5.07%	-18.71	6.10%
Cross Border Index				
CES 120	-0.35%	-0.98%	-142.33	1.77%
CES 280	2.61%	5.45%	139.31	5.67%
CES 300	0.98%	0.00%	-58.92	2.69%
CES OBOR	1.82%	6.51%	87.59	2.56%
CES Innovative Pharma	3.68%	-6.35%	241.19	3.85%
CES Greater Bay Area Select	1.35%	-2.31%	-7.99	3.31%
Hong Kong, Overseas Index				
CES HKMI	-1.55%	-1.08%	-59.81	0.92%
CES SCHK50	0.57%	1.78%	-29.68	0.64%
CES SCHK 100	-0.45%	-3.69%	-72.63	0.85%
CES G10	5.41%	-2.09%	52.14	0.90%
CES HK Biotech	2.63%	-10.27%	36.04	1.93%
CES SCHK E&L	-1.80%	-3.45%	-83.53	1.31%
CES REIT	0.76%	-0.55%	9.46	0.29%
CES High Yield	-1.96%	-4.23%	11.13	0.77%
CES SCHK HYL	1.25%	4.04%	16.94	0.57%
CES SCHK Moat	-1.81%	-5.63%	-15.96	0.84%
CES SCHK Value	-0.98%	-4.56%	13.43	1.05%
CES SCHK Growth	-1.67%	-8.96%	8.91	1.60%
CES P Elite	-1.93%	-2.79%	-218.62	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