

Index Performance Review (14 Apr 2023 – 21 Apr 2023)

CES300 4352.19 -56.22 (-1.28%)	CES120 5647.83 -102.56 (-1.78%)	CES280 6781.53 -148.22 (-2.14%)	CESA80 7262.74 -65.77 (-0.90%)	CESHKMI 5366.39 -164.11 (-2.97%)
CESSCHK50 2467.18 -48.11 (-1.91%)	CESSCHK100 4613.30 -98.74 (-2.10%)	CESG10 3904.58 +196.72 (+5.31%)	CES HK Biotech 6861.90 -570.98 (-7.68%)	CES Innovative 10162.33 -568.13 (-5.29%)
CES SCHK E&L 3579.73 -86.68 (-2.36%)	CES REIT 1950.81 -27.98 (-1.41%)	CES China Semiconductor Chips 8630.80 -537.60 (-5.86%)	CES OBOR 2078.90 -25.58 (-1.22%)	CES P Elite 4782.23 -136.51 (-2.78%)
CES SCA Industry Top 4534.36 -98.47 (-2.13%)	CES Greater Bay Area Select 2080.64 -48.68 (-2.29%)	CES Foreign A-Shares Choice 2726.97 -40.78 (-1.47%)	CES High Yield 2543.46 -43.31 (-1.67%)	CES SCHK HYL 2569.36 +0.82 (+0.03%)
CES SCHK Moat 2972.11 -149.93 (-4.80%)	CES SCHK Value 2922.03 -14.16 (-0.48%)	CES SCHK Growth 4168.30 -230.09 (-5.23%)	Size Factor 1605.34 -68.81 (-4.11%)	Value Factor 2373.46 +3.17 (+0.13%)
				Momentum Factor 1703.17 -2.82 (-0.17%)

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.90%	-2.53%	88.08	3.29%
CES China Semiconductor Chips	-5.86%	19.73%	-123.61	17.65%
CES Foreign A-Shares Choice	-2.13%	-0.47%	-150.75	4.17%
CES SCA Industry Top	-1.47%	-5.92%	65.99	3.41%
CNI AlphaFocus CES Size Factor Index	-4.11%	9.32%	-81.17	13.48%
CNI AlphaFocus CES Value Factor Index	0.13%	3.86%	40.26	8.92%
CNI AlphaFocus CES Momentum Factor Index	-0.17%	-2.76%	2.46	7.63%
Cross Border Index				
CES 120	-1.78%	-2.10%	52.28	2.42%
CES 280	-2.14%	4.45%	-7.47	6.23%
CES 300	-1.28%	0.00%	-16.27	3.27%
CES OBOR	-1.22%	6.67%	-113.84	3.20%
CES Innovative Pharma	-5.29%	-4.77%	11.58	4.14%
CES Greater Bay Area Select	-2.29%	-3.85%	19.78	3.83%
Hong Kong, Overseas Index				
CES HKMI	-2.97%	-2.73%	-12.57	1.67%
CES SCHK50	-1.91%	2.50%	-121.11	1.15%
CES SCHK 100	-2.10%	-3.71%	-66.86	1.42%
CES G10	5.31%	1.54%	27.02	1.37%
CES HK Biotech	-7.68%	-5.12%	19.75	2.09%
CES SCHK E&L	-2.36%	-5.99%	12.63	2.54%
CES REIT	-1.41%	-0.50%	-14.66	0.39%
CES High Yield	-1.67%	0.20%	2.96	1.54%
CES SCHK HYL	0.03%	7.65%	-17.41	0.95%
CES SCHK Moat	-4.80%	-6.52%	-7.87	1.72%
CES SCHK Value	-0.48%	1.57%	-0.49	1.91%
CES SCHK Growth	-5.23%	-8.03%	17.21	2.24%
CES P Elite	-2.78%	-7.06%	-50.48	3.02%

*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