

Index Performance Review (21 Apr 2023 – 28 Apr 2023)

CES300 4355.85 +3.67 (+0.08%)	CES120 5622.34 -25.49 (-0.45%)	CES280 6724.88 -56.65 (-0.84%)	CESA80 7311.36 +48.62 (+0.67%)	CESHKMI 5269.86 -96.52 (-1.80%)
CESSCHK50 2461.72 -5.46 (-0.22%)	CESSCHK100 4580.38 -32.93 (-0.71%)	CESG10 3801.23 -103.35 (-2.65%)	CES HK Biotech 6614.93 -246.97 (-3.60%)	CES Innovative 9897.91 -264.42 (-2.60%)
CES SCHK E&L 3519.41 -60.31 (-1.68%)	CES REIT 1942.66 -8.16 (-0.42%)	CES China Semiconductor Chips 8119.68 -511.12 (-5.92%)	CES OBOR 2065.80 -13.11 (-0.63%)	CES P Elite 4692.93 -89.30 (-1.87%)
CES SCA Industry Top 4524.86 -9.49 (-0.21%)	CES Greater Bay Area Select 2084.16 +3.52 (+0.17%)	CES Foreign A-Shares Choice 2736.66 +9.68 (+0.36%)	CES High Yield 2548.76 +5.30 (+0.21%)	CES SCHK HYL V 2597.15 +27.79 (+1.08%)
CES SCHK Moat 2898.89 -73.22 (-2.46%)	CES SCHK Value 2923.78 +1.75 (+0.06%)	CES SCHK Growth 4069.47 -98.83 (-2.37%)	Size Factor 1594.13 -11.21 (-0.70%)	Value Factor 2420.16 +46.71 (+1.97%)
				Momentum Factor 1721.04 +17.87 (+1.05%)

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	0.67%	-1.76%	376.05	3.59%
CES China Semiconductor Chips	-5.92%	12.48%	-3.77	15.10%
CES Foreign A-Shares Choice	-0.21%	-0.60%	199.60	4.42%
CES SCA Industry Top	0.36%	-5.48%	239.23	3.81%
CNI AlphaFocus CES Size Factor Index	-0.70%	8.61%	-8.98	13.72%
CNI AlphaFocus CES Value Factor Index	1.97%	6.07%	46.19	11.16%
CNI AlphaFocus CES Momentum Factor Index	1.05%	-1.60%	32.92	8.80%
Cross Border Index				
CES 120	-0.45%	-2.64%	349.44	2.57%
CES 280	-0.84%	3.47%	41.13	6.02%
CES 300	0.08%	0.00%	211.69	3.25%
CES OBOR	-0.63%	5.90%	44.73	3.37%
CES Innovative Pharma	-2.60%	-7.38%	-37.60	4.08%
CES Greater Bay Area Select	0.17%	-3.77%	229.53	4.01%
Hong Kong, Overseas Index				
CES HKMI	-1.80%	-3.59%	188.68	1.45%
CES SCHK50	-0.22%	3.18%	69.98	1.09%
CES SCHK 100	-0.71%	-3.49%	103.86	1.12%
CES G10	-2.65%	-0.27%	-12.71	0.95%
CES HK Biotech	-3.60%	-7.67%	30.34	1.93%
CES SCHK E&L	-1.68%	-6.69%	99.31	1.44%
CES REIT	-0.42%	0.00%	-12.78	0.36%
CES High Yield	0.21%	1.32%	3.46	1.29%
CES SCHK HYL V	1.08%	9.74%	-18.80	0.99%
CES SCHK Moat	-2.46%	-7.94%	36.40	1.26%
CES SCHK Value	0.06%	2.55%	12.09	1.63%
CES SCHK Growth	-2.37%	-9.33%	6.65	2.03%
CES P Elite	-1.87%	-7.91%	316.49	3.04%

*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