

Index Performance Review (28 Apr 2023 – 5 May 2023)

CES300 4362.05 +6.20 (+0.14%)	CES120 5648.01 +25.67 (+0.46%)	CES280 6693.79 -31.09 (-0.46%)	CESA80 7310.39 -0.97 (-0.01%)	CESHKMI 5350.93 +81.06 (+1.54%)
CESSCHK50 2490.19 +28.47 (+1.16%)	CESSCHK100 4595.52 +15.14 (+0.33%)	CESG10 3621.45 -179.78 (-4.73%)	CES HK Biotech 6759.99 +145.06 (+2.19%)	CES Innovative 9820.18 -77.73 (-0.79%)
CES SCHK E&L 3470.23 -49.18 (-1.40%)	CES REIT 1960.37 +17.71 (+0.91%)	CES China Semiconductor Chips 7812.16 -307.52 (-3.79%)	CES OBOR 2057.10 -8.70 (-0.42%)	CES P Elite 4694.30 +1.38 (+0.03%)
CES SCA Industry Top 4475.54 -49.32 (-1.09%)	CES Greater Bay Area Select 2078.49 -5.67 (-0.27%)	CES Foreign A-Shares Choice 2710.08 -26.57 (-0.97%)	CES High Yield 2578.11 +29.35 (+1.15%)	CES SCHK HYL V 2672.69 +75.54 (+2.91%)
CES SCHK Moat 2881.91 -16.98 (-0.59%)	CES SCHK Value 2990.07 +66.29 (+2.27%)	CES SCHK Growth 4049.23 -20.24 (-0.50%)	Size Factor 1578.29 -15.84 (-0.99%)	Value Factor 2362.69 -57.47 (-2.37%)
			Momentum Factor 1709.11 -11.93 (-0.69%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.01%	-1.46%	45.27	1.54%
CES China Semiconductor Chips	-3.79%	8.39%	-139.79	4.31%
CES Foreign A-Shares Choice	-1.09%	-1.41%	-170.15	1.48%
CES SCA Industry Top	-0.97%	-6.13%	-124.86	1.55%
CNI AlphaFocus CES Size Factor Index	-0.99%	7.81%	-36.17	5.32%
CNI AlphaFocus CES Value Factor Index	-2.37%	3.77%	-73.45	4.37%
CNI AlphaFocus CES Momentum Factor Index	-0.69%	-2.00%	-24.86	3.42%
Cross Border Index				
CES 120	0.46%	-2.33%	57.00	1.23%
CES 280	-0.46%	2.84%	-46.82	2.42%
CES 300	0.14%	0.00%	-2.68	1.44%
CES OBOR	-0.42%	5.30%	-4.50	1.48%
CES Innovative Pharma	-0.79%	-8.27%	-52.70	1.39%
CES Greater Bay Area Select	-0.27%	-4.18%	114.65	1.77%
Hong Kong, Overseas Index				
CES HKMI	1.54%	-2.38%	63.96	0.96%
CES SCHK50	1.16%	3.60%	7.34	0.79%
CES SCHK 100	0.33%	-3.95%	-16.51	0.73%
CES G10	-4.73%	-5.80%	-48.07	1.03%
CES HK Biotech	2.19%	-6.42%	25.97	1.05%
CES SCHK E&L	-1.40%	-8.78%	-47.61	1.03%
CES REIT	0.91%	0.13%	4.61	0.26%
CES High Yield	1.15%	1.71%	22.36	0.94%
CES SCHK HYL V	2.91%	12.17%	31.44	1.02%
CES SCHK Moat	-0.59%	-9.27%	-8.37	0.77%
CES SCHK Value	2.27%	4.11%	31.44	1.02%
CES SCHK Growth	-0.50%	-10.56%	6.04	1.21%
CES P Elite	0.03%	-8.66%	1.45	2.13%

*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