

Index Performance Review (5 May 2023 – 12 May 2023)

CES300 4276.33 -85.72 (-1.97%)	CES120 5571.06 -76.94 (-1.36%)	CES280 6533.44 -160.35 (-2.40%)	CESA80 7188.85 -121.54 (-1.66%)	CESHKMI 5257.81 -93.12 (-1.74%)
CESSCHK50 2423.17 -67.02 (-2.69%)	CESSCHK100 4479.14 -116.38 (-2.53%)	CESG10 3438.34 -183.10 (-5.06%)	CES HK Biotech 6429.03 -330.96 (-4.90%)	CES Innovative 9512.93 -307.25 (-3.13%)
CES SCHK E&L 3305.50 -164.73 (-4.75%)	CES REIT 1895.08 -65.29 (-3.33%)	CES China Semiconductor Chips 7539.65 -272.51 (-3.49%)	CES OBOR 2020.62 -36.48 (-1.77%)	CES P Elite 4605.16 -89.14 (-1.90%)
CES SCA Industry Top 4430.57 -44.97 (-1.00%)	CES Greater Bay Area Select 2029.91 -48.57 (-2.34%)	CES Foreign A-Shares Choice 2673.23 -36.85 (-1.36%)	CES High Yield 2531.25 -46.86 (-1.82%)	CES SCHK HYL V 2608.51 -64.18 (-2.40%)
CES SCHK Moat 2761.88 -120.03 (-4.16%)	CES SCHK Value 2897.72 -92.35 (-3.09%)	CES SCHK Growth 3840.01 -209.22 (-5.17%)	Size Factor 1524.40 -53.89 (-3.41%)	Value Factor 2328.99 -33.70 (-1.43%)
			Momentum Factor 1690.74 -18.37 (-1.07%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-1.66%	-1.12%	-221.47	3.43%
CES China Semiconductor Chips	-3.49%	6.52%	-169.62	10.30%
CES Foreign A-Shares Choice	-1.00%	-0.40%	-248.18	3.83%
CES SCA Industry Top	-1.36%	-5.41%	-242.62	3.15%
CNI AlphaFocus CES Size Factor Index	-3.41%	6.04%	-69.66	9.86%
CNI AlphaFocus CES Value Factor Index	-1.43%	4.28%	70.40	8.93%
CNI AlphaFocus CES Momentum Factor Index	-1.07%	-1.05%	17.29	7.56%
Cross Border Index				
CES 120	-1.36%	-1.68%	-211.08	2.51%
CES 280	-2.40%	2.33%	-90.85	5.51%
CES 300	-1.97%	0.00%	-53.05	3.04%
CES OBOR	-1.77%	5.41%	-251.34	2.92%
CES Innovative Pharma	-3.13%	-9.20%	-105.08	2.89%
CES Greater Bay Area Select	-2.34%	-4.46%	184.35	3.71%
Hong Kong, Overseas Index				
CES HKMI	-1.74%	-2.46%	90.61	1.56%
CES SCHK50	-2.69%	2.91%	61.95	1.15%
CES SCHK 100	-2.53%	-4.28%	85.70	1.11%
CES G10	-5.06%	-8.49%	-50.46	1.05%
CES HK Biotech	-4.90%	-8.93%	12.80	1.73%
CES SCHK E&L	-4.75%	-11.04%	83.22	1.46%
CES REIT	-3.33%	-1.12%	-1.85	0.43%
CES High Yield	-1.82%	1.97%	26.85	1.69%
CES SCHK HYL V	-2.40%	11.58%	-4.66	1.55%
CES SCHK Moat	-4.16%	-10.97%	61.92	1.11%
CES SCHK Value	-3.09%	2.98%	6.14	2.16%
CES SCHK Growth	-5.17%	-13.12%	-8.49	1.80%
CES P Elite	-1.90%	-8.29%	248.06	2.84%

*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