

Index Performance Review (12 May 2023 – 19 May 2023)

CES300 4294.10 +17.77 (+0.42%)	CES120 5581.18 +10.12 (+0.18%)	CES280 6558.91 +25.47 (+0.39%)	CESA80 7186.18 -2.67 (-0.04%)	CESHKMI 5189.81 -68.00 (-1.29%)
CESSCHK50 2411.55 -11.62 (-0.48%)	CESSCHK100 4423.46 -55.68 (-1.24%)	CESG10 3395.71 -42.63 (-1.24%)	CES HK Biotech 6075.93 -353.10 (-5.49%)	CES Innovative 9566.04 +53.11 (+0.56%)
CES SCHK E&L 3248.25 -57.25 (-1.73%)	CES REIT 1835.95 -59.13 (-3.12%)	CES China Semiconductor Chips 7918.64 +378.99 (+5.03%)	CES OBOR 2038.67 +18.04 (+0.89%)	CES P Elite 4559.61 -45.55 (-0.99%)
CES SCA Industry Top 4412.65 -17.92 (-0.40%)	CES Greater Bay Area Select 2042.55 +12.63 (+0.62%)	CES Foreign A-Shares Choice 2677.03 +3.79 (+0.14%)	CES High Yield 2469.31 -61.94 (-2.45%)	CES SCHK HYL V 2606.81 -1.70 (-0.07%)
CES SCHK Moat 2707.61 -54.28 (-1.97%)	CES SCHK Value 2833.41 -64.31 (-2.22%)	CES SCHK Growth 3745.16 -94.85 (-2.47%)	Size Factor 1549.27 +24.87 (+1.63%)	Value Factor 2380.17 +51.18 (+2.20%)
			Momentum Factor 1716.41 +25.67 (+1.52%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.04%	-1.33%	-379.20	2.48%
CES China Semiconductor Chips	5.03%	11.78%	156.78	10.09%
CES Foreign A-Shares Choice	-0.40%	-0.98%	-417.98	2.99%
CES SCA Industry Top	0.14%	-5.45%	-355.98	2.51%
CNI AlphaFocus CES Size Factor Index	1.63%	7.63%	7.54	8.54%
CNI AlphaFocus CES Value Factor Index	2.20%	6.44%	-58.54	8.36%
CNI AlphaFocus CES Momentum Factor Index	1.52%	0.31%	-30.99	6.56%
Cross Border Index				
CES 120	0.18%	-1.92%	-65.14	1.97%
CES 280	0.39%	2.31%	-16.53	4.33%
CES 300	0.42%	0.00%	-48.49	2.37%
CES OBOR	0.89%	5.93%	89.01	2.38%
CES Innovative Pharma	0.56%	-9.11%	199.78	2.69%
CES Greater Bay Area Select	0.62%	-4.28%	38.18	2.84%
Hong Kong, Overseas Index				
CES HKMI	-1.29%	-2.82%	179.50	1.41%
CES SCHK50	-0.48%	3.31%	142.03	0.92%
CES SCHK 100	-1.24%	-4.57%	125.75	1.06%
CES G10	-1.24%	-8.73%	-4.11	0.93%
CES HK Biotech	-5.49%	-13.00%	15.63	1.89%
CES SCHK E&L	-1.73%	-11.68%	187.42	1.47%
CES REIT	-3.12%	-3.28%	-6.17	0.40%
CES High Yield	-2.45%	0.39%	19.50	1.12%
CES SCHK HYL V	-0.07%	12.40%	20.04	1.00%
CES SCHK Moat	-1.97%	-11.81%	72.93	1.12%
CES SCHK Value	-2.22%	1.61%	11.67	1.44%
CES SCHK Growth	-2.47%	-14.35%	-1.95	1.62%
CES P Elite	-0.99%	-8.30%	398.41	3.14%

*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