

| 收益率 (%)                | 指數點<br>28/01/2022 | 自<br>21/01/2022 | 年初至今<br>(2022) | 自深港通以來<br>(5/12/2016) | 自滬港通以來<br>(17/11/2014) |
|------------------------|-------------------|-----------------|----------------|-----------------------|------------------------|
| <b>規模指數</b>            |                   |                 |                |                       |                        |
| 中華滬深港300指數             | 4,965.04          | -3.42%          | -2.9%          | 33.0%                 | 53.5%                  |
| 中華120指數                | 6,689.70          | -4.14%          | -3.3%          | 28.8%                 | 62.3%                  |
| 中華280指數                | 7,680.76          | -4.21%          | -7.6%          | 26.6%                 | 49.6%                  |
| 中華A80指數                | 8,311.32          | -4.31%          | -6.1%          | 34.4%                 | 93.2%                  |
| 中華香港內地指數               | 6,924.76          | -6.33%          | -0.9%          | 23.7%                 | 22.0%                  |
| 中華港股通優選50指數            | 2,874.42          | -3.30%          | 2.9%           | 15.7%                 | 11.5%                  |
| <b>行業指數</b>            |                   |                 |                |                       |                        |
| 中華博彩指數                 | 3,010.38          | -3.94%          | 7.4%           | -29.9%                | -54.9%                 |
| 中華香港生物科技               | 7,779.69          | -14.06%         | -21.0%         | 208.6%                | n.a.                   |
| 中華創新醫藥指數               | 11,664.22         | -9.31%          | -16.3%         | 108.6%                | 150.3%                 |
| 中華港股通泛休閒娛樂指數           | 4,073.66          | -6.01%          | 0.9%           | 12.4%                 | -8.7%                  |
| 中華房地產信託基金指數            | 2,574.45          | -1.47%          | -0.2%          | -15.8%                | -9.0%                  |
| 中華交易服務半導體芯片行業指數        | 9,581.66          | -5.49%          | -15.8%         | 108.3%                | 168.7%                 |
| <b>主題指數</b>            |                   |                 |                |                       |                        |
| 中華港股通精選100指數           | 5,783.97          | -4.59%          | -0.1%          | 32.3%                 | 25.4%                  |
| 中華一帶一路指數               | 2,220.62          | -4.29%          | -4.3%          | 33.2%                 | n.a.                   |
| 中華民企指數                 | 6,282.99          | -9.08%          | -6.1%          | 66.1%                 | 78.3%                  |
| 中華陸股通行業龍頭指數            | 5,185.09          | -4.03%          | -7.1%          | 73.1%                 | 147.3%                 |
| 中華大灣區優勢產業指數            | 2,396.87          | -5.17%          | -5.3%          | 34.5%                 | n.a.                   |
| 中華A股外資優先配置指數           | 3,294.58          | -4.75%          | -7.0%          | n.a.                  | n.a.                   |
| <b>策略指數</b>            |                   |                 |                |                       |                        |
| 中華預期高股息指數              | 3,312.00          | -6.20%          | 3.4%           | 22.2%                 | 13.6%                  |
| 中華港股通高息低波指數            | 2,705.67          | -1.06%          | 5.1%           | -2.5%                 | -1.5%                  |
| 中華港股通護城河指數             | 4,219.71          | -6.80%          | -3.7%          | 64.4%                 | 56.7%                  |
| 中華港股通價值指數              | 3,667.73          | -5.85%          | 2.7%           | 20.1%                 | 23.7%                  |
| 中華港股通成長指數              | 5,527.02          | -9.14%          | -8.5%          | 68.2%                 | 60.5%                  |
| 國證 AlphaFocus 中華規模因子指數 | 1,575.93          | -2.80%          | -9.3%          | 0.7%                  | n.a.                   |
| 國證 AlphaFocus 中華價值因子指數 | 2,720.78          | -5.64%          | -11.9%         | 97.8%                 | n.a.                   |
| 國證 AlphaFocus 中華動量因子指數 | 1,972.90          | -2.93%          | -10.8%         | 41.4%                 | n.a.                   |