

## Index Performance Review (2 Dec – 9 Dec 2022)

CES300 <b>4349.75</b> +184.60 (+4.43%)	CES120 <b>5809.82</b> +300.52 (+5.45%)	CES280 <b>6601.19</b> +154.06 (+2.39%)	CESA80 <b>7339.25</b> +309.18 (+4.40%)	CESHKMI <b>5581.45</b> +420.03 (+8.14%)
CESSCHK50 <b>2352.68</b> +128.26 (+5.77%)	CESSCHK100 <b>4753.74</b> +338.48 (+7.67%)	<b>CESG10</b> <b>3926.85</b> +767.64 (+24.30%)	CES HK Biotech <b>6985.06</b> +594.85 (+9.31%)	CES Innovative <b>10332.75</b> +10.74 (+0.10%)
CES SCHK E&L <b>3752.30</b> +386.04 (+11.47%)	CES REIT <b>1858.07</b> +160.44 (+9.45%)	CES China Semiconductor Chips <b>7443.84</b> +109.54 (+1.49%)	CES OBOR <b>1960.76</b> +54.59 (+2.86%)	CES P Elite <b>5221.67</b> +325.21 (+6.64%)
CES SCA Industry Top <b>4529.57</b> +167.38 (+3.84%)	CES Greater Bay Area Select <b>2166.08</b> +110.56 (+5.38%)	CES Foreign A-Shares Choice <b>2852.64</b> +125.21 (+4.59%)	<b>CES High Yield</b> <b>2654.74</b> +408.31 (+18.18%)	CES SCHK HYL V <b>2311.75</b> +73.37 (+3.28%)
CES SCHK Moat <b>3253.12</b> +228.50 (+7.55%)	CES SCHK Value <b>3068.58</b> +326.61 (+11.91%)	CES SCHK Growth <b>4632.99</b> +416.41 (+9.88%)	Size Factor <b>1485.76</b> +9.59 (+0.65%)	Value Factor <b>2309.84</b> +13.71 (+0.60%)
				Momentum Factor <b>1765.82</b> +28.80 (+1.66%)

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
<b>Mainland Index</b>				
CES A80	4.40%	1.97%	659.81	3.54%
CES China Semiconductor Chips	1.49%	-15.49%	117.41	7.06%
CES Foreign A-Shares Choice	3.84%	0.24%	579.04	3.69%
CES SCA Industry Top	4.59%	-0.44%	756.01	4.03%
CNI AlphaFocus CES Size Factor Index	0.65%	4.61%	34.56	6.81%
CNI AlphaFocus CES Value Factor Index	0.60%	-6.11%	-9.45	5.78%
CNI AlphaFocus CES Momentum Factor Index	1.66%	-1.09%	13.04	5.83%
<b>Cross Border Index</b>				
CES 120	5.45%	-1.02%	423.58	3.39%
CES 280	2.39%	-5.65%	46.20	4.96%
CES 300	4.43%	0.00%	289.57	3.54%
CES OBOR	2.86%	-0.54%	218.38	2.95%
CES Innovative Pharma	0.10%	-10.85%	-128.42	5.61%
CES Greater Bay Area Select	5.38%	0.56%	417.23	5.07%
<b>Hong Kong, Overseas Index</b>				
CES HKMI	8.14%	-5.22%	106.58	3.35%
CES SCHK50	5.77%	-0.85%	91.90	1.97%
CES SCHK 100	7.67%	-2.96%	-44.98	2.81%
CES G10	24.30%	54.98%	187.16	5.31%
CES HK Biotech	9.31%	-14.13%	25.52	4.69%
CES SCHK E&L	11.47%	7.91%	12.10	4.14%
CES REIT	9.45%	-13.06%	-6.03	0.66%
CES High Yield	18.18%	-2.21%	40.12	4.22%
CES SCHK HYL V	3.28%	4.76%	230.82	1.10%
CES SCHK Moat	7.55%	-10.84%	34.59	3.18%
CES SCHK Value	11.91%	0.83%	80.29	4.36%
CES SCHK Growth	9.88%	-8.35%	13.07	5.00%
CES P Elite	6.64%	-7.02%	15.35	4.66%

\*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