

## Index Performance Review (16 Dec – 23 Dec 2022)

CES300 4231.03 -58.97 (-1.37%)	CES120 5627.61 -59.81 (-1.05%)	CES280 6286.99 -220.67 (-3.39%)	CESA80 7089.80 -192.07 (-2.64%)	CESHKMI 5410.36 +42.32 (+0.79%)	
CESSCHK50 2333.82 +16.60 (+0.72%)	CESSCHK100 4684.34 +44.65 (+0.96%)	CESG10 3680.62 -128.10 (-3.36%)	CES HK Biotech 6855.28 +66.12 (+0.97%)	CES Innovative 10071.49 -207.12 (-2.02%)	
CES SCHK E&L 3690.03 +46.51 (+1.28%)	CES REIT 1842.01 -8.49 (-0.46%)	CES China Semiconductor Chips 6842.40 -570.06 (-7.69%)	CES OBOR 1881.66 -47.57 (-2.47%)	CES P Elite 5028.07 +11.39 (+0.23%)	
CES SCA Industry Top 4359.28 -126.05 (-2.81%)	CES Greater Bay Area Select 2098.14 -44.18 (-2.06%)	CES Foreign A-Shares Choice 2756.79 -75.06 (-2.65%)	CES High Yield 2491.64 -105.89 (-4.08%)	CES SCHK HYL V 2317.65 +2.70 (+0.12%)	
CES SCHK Moat 3112.11 -55.14 (-1.74%)	CES SCHK Value 2828.17 -139.48 (-4.70%)	CES SCHK Growth 4393.80 -77.63 (-1.74%)	Size Factor 1383.70 -70.34 (-4.84%)	Value Factor 2155.91 -107.05 (-4.73%)	Momentum Factor 1645.61 -86.80 (-5.01%)

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
<b>Mainland Index</b>				
CES A80	-2.64%	2.59%	-236.47	1.97%
CES China Semiconductor Chips	-7.69%	-17.34%	-98.68	4.96%
CES Foreign A-Shares Choice	-2.81%	0.63%	-310.53	2.21%
CES SCA Industry Top	-2.65%	0.30%	-211.23	2.27%
CNI AlphaFocus CES Size Factor Index	-4.84%	2.17%	-6.27	0.81%
CNI AlphaFocus CES Value Factor Index	-4.73%	-7.66%	-15.50	1.47%
CNI AlphaFocus CES Momentum Factor Index	-5.01%	-3.09%	-29.95	0.75%
<b>Cross Border Index</b>				
CES 120	-1.05%	-1.34%	-191.05	1.74%
CES 280	-3.39%	-7.11%	-84.93	2.81%
CES 300	-1.37%	0.00%	-150.71	1.96%
CES OBOR	-2.47%	-1.63%	-243.79	1.81%
CES Innovative Pharma	-2.02%	-10.41%	-25.26	3.79%
CES Greater Bay Area Select	-2.06%	0.20%	-108.88	2.36%
<b>Hong Kong, Overseas Index</b>				
CES HKMI	0.79%	-6.35%	-90.05	1.48%
CES SCHK50	0.72%	-0.21%	-91.13	0.88%
CES SCHK 100	0.96%	-2.84%	-54.26	1.26%
CES G10	-3.36%	47.52%	4.30	1.38%
CES HK Biotech	0.97%	-14.13%	1.68	2.43%
CES SCHK E&L	1.28%	7.68%	-20.52	1.86%
CES REIT	-0.46%	-12.36%	-0.79	0.34%
CES High Yield	-4.08%	-5.98%	-9.13	0.72%
CES SCHK HYL V	0.12%	6.30%	-12.10	0.54%
CES SCHK Moat	-1.74%	-12.74%	-75.56	1.79%
CES SCHK Value	-4.70%	-4.58%	-5.73	2.28%
CES SCHK Growth	-1.74%	-10.99%	6.51	2.12%
CES P Elite	0.23%	-8.59%	-85.23	2.45%

\*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