

## Index Performance Review (23 Dec – 30 Dec 2022)

CES300 4270.53 +39.49 (+0.93%)	CES120 5658.64 +31.03 (+0.55%)	CES280 6376.12 +89.13 (+1.42%)	CESA80 7146.48 +56.68 (+0.80%)	CESHKMI 5434.00 +23.64 (+0.44%)	
CESSCHK50 2372.62 +38.80 (+1.66%)	CESSCHK100 4717.98 +33.64 (+0.72%)	CESG10 3789.82 +109.20 (+2.97%)	CES HK Biotech 7120.57 +265.30 (+3.87%)	CES Innovative 10461.05 +389.55 (+3.87%)	
CES SCHK E&L 3748.60 +58.57 (+1.59%)	CES REIT 1931.70 +89.69 (+4.87%)	CES China Semiconductor Chips 6966.62 +124.23 (+1.82%)	CES OBOR 1914.53 +32.87 (+1.75%)	CES P Elite 5064.45 +36.38 (+0.72%)	
CES SCA Industry Top 4373.33 +14.05 (+0.32%)	CES Greater Bay Area Select 2121.65 +23.51 (+1.12%)	CES Foreign A-Shares Choice 2775.98 +19.19 (+0.70%)	CES High Yield 2501.36 +9.72 (+0.39%)	CES SCHK HYL V 2354.27 +36.63 (+1.58%)	
CES SCHK Moat 3129.52 +17.42 (+0.56%)	CES SCHK Value 2835.23 +7.06 (+0.25%)	CES SCHK Growth 4459.94 +66.14 (+1.51%)	Size Factor 1414.72 +31.02 (+2.24%)	Value Factor 2197.39 +41.48 (+1.92%)	Momentum Factor 1679.66 +34.05 (+2.07%)

-% +%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
<b>Mainland Index</b>				
CES A80	0.80%	2.35%	236.80	2.07%
CES China Semiconductor Chips	1.82%	-17.12%	55.76	4.43%
CES Foreign A-Shares Choice	0.32%	0.00%	172.98	2.18%
CES SCA Industry Top	0.70%	-0.04%	222.97	2.32%
CNI AlphaFocus CES Size Factor Index	2.24%	3.08%	21.31	6.52%
CNI AlphaFocus CES Value Factor Index	1.92%	-7.19%	30.29	4.13%
CNI AlphaFocus CES Momentum Factor Index	2.07%	-2.42%	19.66	3.80%
<b>Cross Border Index</b>				
CES 120	0.55%	-1.66%	187.06	1.53%
CES 280	1.42%	-6.81%	14.50	2.84%
CES 300	0.93%	0.00%	123.65	1.79%
CES OBOR	1.75%	-0.98%	215.75	1.84%
CES Innovative Pharma	3.87%	-8.38%	192.53	4.11%
CES Greater Bay Area Select	1.12%	0.36%	141.24	2.07%
<b>Hong Kong, Overseas Index</b>				
CES HKMI	0.44%	-6.82%	104.08	0.99%
CES SCHK50	1.66%	0.37%	46.52	0.65%
CES SCHK 100	0.72%	-3.07%	50.04	0.85%
CES G10	2.97%	50.61%	48.80	1.06%
CES HK Biotech	3.87%	-12.24%	33.08	1.88%
CES SCHK E&L	1.59%	8.33%	80.74	1.29%
CES REIT	4.87%	-9.69%	5.70	0.30%
CES High Yield	0.39%	-6.49%	5.53	0.80%
CES SCHK HYL V	1.58%	6.92%	7.76	0.42%
CES SCHK Moat	0.56%	-13.15%	68.22	1.33%
CES SCHK Value	0.25%	-5.19%	12.29	0.88%
CES SCHK Growth	1.51%	-10.70%	15.11	1.55%
CES P Elite	0.72%	-8.86%	150.81	1.89%

\*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