

Index Performance Review (6 Jan 2023 – 13 Jan 2023)

CES300 4474.52 +79.68 (+1.81%)	CES120 6066.88 +162.77 (+2.76%)	CES280 6665.53 +94.27 (+1.43%)	CESA80 7577.71 +215.23 (+2.92%)	CESHKMI 6031.17 +232.54 (+4.01%)
CESSCHK50 2569.91 +92.43 (+3.73%)	CESSCHK100 5047.24 +113.77 (+2.31%)	CESG10 4138.22 +229.25 (+5.86%)	CES HK Biotech 8473.44 +769.27 (+9.99%)	CES Innovative 11543.80 +548.93 (+4.99%)
CES SCHK E&L 4032.76 +61.76 (+1.56%)	CES REIT 2071.56 +99.61 (+5.05%)	CES China Semiconductor Chips 7082.03 +12.81 (+0.18%)	CES OBOR 1992.70 +34.99 (+1.79%)	CES P Elite 5791.17 +226.48 (+4.07%)
CES SCA Industry Top 4628.68 +138.95 (+3.09%)	CES Greater Bay Area Select 2196.62 +18.48 (+0.85%)	CES Foreign A-Shares Choice 2957.79 +98.69 (+3.45%)	CES High Yield 2667.90 +40.00 (+1.52%)	CES SCHK HYL V 2457.20 +33.10 (+1.37%)
CES SCHK Moat 3454.01 +140.64 (+4.24%)	CES SCHK Value 3028.36 +29.06 (+0.97%)	CES SCHK Growth 5027.05 +130.04 (+2.66%)	Size Factor 1472.47 +9.04 (+0.62%)	Value Factor 2252.33 +18.92 (+0.85%)
				Momentum Factor 1724.25 -10.90 (-0.63%)

-% +%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	2.92%	0.80%	718.51	2.72%
CES China Semiconductor Chips	0.18%	-3.58%	-20.67	6.50%
CES Foreign A-Shares Choice	3.09%	0.60%	695.16	3.09%
CES SCA Industry Top	3.45%	1.31%	756.41	3.06%
CNI AlphaFocus CES Size Factor Index	0.62%	-1.15%	-6.98	6.32%
CNI AlphaFocus CES Value Factor Index	0.85%	-2.74%	4.22	4.01%
CNI AlphaFocus CES Momentum Factor Index	-0.63%	-2.58%	-35.68	5.24%
Cross Border Index				
CES 120	2.76%	2.44%	409.24	2.47%
CES 280	1.43%	-0.24%	19.62	4.04%
CES 300	1.81%	0.00%	271.40	2.67%
CES OBOR	1.79%	-0.69%	160.61	2.43%
CES Innovative Pharma	4.99%	5.57%	263.98	5.07%
CES Greater Bay Area Select	0.85%	-1.24%	226.42	3.37%
Hong Kong, Overseas Index				
CES HKMI	4.01%	1.10%	66.99	2.25%
CES SCHK50	3.73%	-1.58%	-107.20	1.43%
CES SCHK 100	2.31%	-2.92%	37.58	1.89%
CES G10	5.86%	-0.70%	-19.35	2.17%
CES HK Biotech	9.99%	9.10%	27.79	3.51%
CES SCHK E&L	1.56%	-2.31%	64.60	2.66%
CES REIT	5.05%	-2.65%	6.94	0.52%
CES High Yield	1.52%	-3.24%	6.20	1.74%
CES SCHK HYL V	1.37%	-5.52%	-38.46	0.80%
CES SCHK Moat	4.24%	0.47%	129.10	2.90%
CES SCHK Value	0.97%	-3.08%	-34.62	2.05%
CES SCHK Growth	2.66%	2.82%	9.82	3.61%
CES P Elite	4.07%	4.46%	237.88	3.58%

*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