

## Index Performance Review (13 Jan 2023 – 20 Jan 2023)

CES300 4579.66 +105.14 (+2.35%)	CES120 6187.59 +120.71 (+1.99%)	CES280 6881.63 +216.10 (+3.24%)	CESA80 7722.15 +144.44 (+1.91%)	CESHKMI 6083.70 +52.53 (+0.87%)	
CESSCHK50 2608.12 +38.21 (+1.49%)	CESSCHK100 5098.08 +50.83 (+1.01%)	CESG10 4205.73 +67.51 (+1.63%)	CES HK Biotech 8465.08 -8.36 (-0.10%)	CES Innovative 11838.18 +294.37 (+2.55%)	
CES SCHK E&L 4121.91 +89.15 (+2.21%)	CES REIT 2190.21 +118.65 (+5.73%)	CES China Semiconductor Chips 7653.39 +571.36 (+8.07%)	CES OBOR 2053.03 +60.34 (+3.03%)	CES P Elite 5793.83 +2.66 (+0.05%)	
CES SCA Industry Top 4755.02 +126.34 (+2.73%)	CES Greater Bay Area Select 2248.88 +52.27 (+2.38%)	CES Foreign A-Shares Choice 3019.31 +61.52 (+2.08%)	CES High Yield 2742.66 +74.76 (+2.80%)	CES SCHK HYL V 2524.53 +67.33 (+2.74%)	
CES SCHK Moat 3512.05 +58.04 (+1.68%)	CES SCHK Value 3125.90 +97.54 (+3.22%)	CES SCHK Growth 5110.59 +83.54 (+1.66%)	Size Factor 1506.87 +34.40 (+2.34%)	Value Factor 2299.67 +47.34 (+2.10%)	Momentum Factor 1771.09 +46.84 (+2.72%)

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
<b>Mainland Index</b>				
CES A80	1.91%	0.05%	181.80	2.83%
CES China Semiconductor Chips	8.07%	1.85%	363.80	7.54%
CES Foreign A-Shares Choice	2.73%	0.72%	234.30	3.31%
CES SCA Industry Top	2.08%	0.76%	197.22	3.08%
CNI AlphaFocus CES Size Factor Index	2.34%	-1.49%	44.41	7.46%
CNI AlphaFocus CES Value Factor Index	2.10%	-3.35%	64.37	4.53%
CNI AlphaFocus CES Momentum Factor Index	2.72%	-2.56%	55.43	4.76%
<b>Cross Border Index</b>				
CES 120	1.99%	2.11%	122.09	2.26%
CES 280	3.24%	0.69%	120.61	3.89%
CES 300	2.35%	0.00%	81.60	2.55%
CES OBOR	3.03%	0.00%	128.65	2.42%
CES Innovative Pharma	2.55%	5.93%	290.69	5.12%
CES Greater Bay Area Select	2.38%	-1.24%	54.54	2.88%
<b>Hong Kong, Overseas Index</b>				
CES HKMI	0.87%	0.51%	54.97	1.73%
CES SCHK50	1.49%	-1.52%	-78.72	1.15%
CES SCHK 100	1.01%	-3.38%	-24.67	1.42%
CES G10	1.63%	-0.47%	28.43	1.43%
CES HK Biotech	-0.10%	7.44%	19.27	3.17%
CES SCHK E&L	2.21%	-1.48%	0.83	2.06%
CES REIT	5.73%	1.94%	11.75	0.44%
CES High Yield	2.80%	-1.79%	15.10	1.25%
CES SCHK HYL V	2.74%	-4.21%	1.12	0.71%
CES SCHK Moat	1.68%	0.78%	105.14	2.19%
CES SCHK Value	3.22%	-1.19%	3.34	1.33%
CES SCHK Growth	1.66%	3.15%	9.98	2.86%
CES P Elite	0.05%	2.96%	25.85	2.62%

\*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