

Index Performance Review (3 Feb 2023 – 10 Feb 2023)

CES300 4466.13 -55.90 (-1.24%)	CES120 5946.42 -117.79 (-1.94%)	CES280 6786.96 -58.57 (-0.86%)	CESA80 7504.90 -90.79 (-1.20%)	CESHKMI 5787.33 -233.57 (-3.88%)	
CESSCHK50 2554.57 -22.74 (-0.88%)	CESSCHK100 4932.64 -142.57 (-2.81%)	CESG10 3875.77 -59.00 (-1.50%)	CES HK Biotech 7860.42 -594.90 (-7.04%)	CES Innovative 11141.59 -275.15 (-2.41%)	
CES SCHK E&L 3852.29 -215.86 (-5.31%)	CES REIT 2213.49 -27.73 (-1.24%)	CES China Semiconductor Chips 7772.05 +59.58 (+0.77%)	CES OBOR 2032.20 -13.75 (-0.67%)	CES P Elite 5414.65 -271.14 (-4.77%)	
CES SCA Industry Top 4662.11 -57.53 (-1.22%)	CES Greater Bay Area Select 2195.64 -29.06 (-1.31%)	CES Foreign A-Shares Choice 2921.34 -42.74 (-1.44%)	CES High Yield 2616.53 -49.73 (-1.86%)	CES SCHK HYL V 2514.16 -13.26 (-0.52%)	
CES SCHK Moat 3299.60 -163.06 (-4.71%)	CES SCHK Value 2983.57 -63.04 (-2.07%)	CES SCHK Growth 4740.61 -253.09 (-5.07%)	Size Factor 1565.36 +22.86 (+1.48%)	Value Factor 2291.95 -0.79 (-0.03%)	Momentum Factor 1786.01 -4.43 (-0.25%)

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-1.20%	-0.05%	-420.54	2.22%
CES China Semiconductor Chips	0.77%	5.50%	-18.47	7.50%
CES Foreign A-Shares Choice	-1.22%	0.54%	-472.93	2.90%
CES SCA Industry Top	-1.44%	-0.83%	-495.24	2.46%
CNI AlphaFocus CES Size Factor Index	1.48%	4.59%	5.89	9.62%
CNI AlphaFocus CES Value Factor Index	-0.03%	-1.76%	-68.06	4.76%
CNI AlphaFocus CES Momentum Factor Index	-0.25%	0.27%	-47.67	6.08%
Cross Border Index				
CES 120	-1.94%	0.51%	-150.13	2.00%
CES 280	-0.86%	1.86%	-97.57	3.78%
CES 300	-1.24%	0.00%	-193.61	2.32%
CES OBOR	-0.67%	1.57%	-282.23	2.12%
CES Innovative Pharma	-2.41%	1.93%	-114.04	3.08%
CES Greater Bay Area Select	-1.31%	-1.09%	-264.38	2.71%
Hong Kong, Overseas Index				
CES HKMI	-3.88%	-0.62%	121.05	1.89%
CES SCHK50	-0.88%	0.55%	-73.85	1.04%
CES SCHK 100	-2.81%	-2.57%	-3.92	1.54%
CES G10	-1.50%	-4.85%	25.16	1.28%
CES HK Biotech	-7.04%	3.27%	-0.03	2.41%
CES SCHK E&L	-5.31%	-4.36%	44.24	2.03%
CES REIT	-1.24%	7.46%	7.08	0.33%
CES High Yield	-1.86%	-2.52%	-10.44	1.12%
CES SCHK HYL V	-0.52%	-0.33%	-27.72	0.66%
CES SCHK Moat	-4.71%	-1.69%	-5.97	1.33%
CES SCHK Value	-2.07%	-1.89%	-19.06	1.22%
CES SCHK Growth	-5.07%	-0.83%	2.03	2.58%
CES P Elite	-4.77%	-0.21%	137.34	3.24%

*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