

## Index Performance Review (10 Feb 2023 – 17 Feb 2023)

CES300 <b>4407.48</b> -58.65 (-1.31%)	CES120 <b>5866.79</b> -79.63 (-1.34%)	CES280 <b>6668.19</b> -118.78 (-1.75%)	CESA80 <b>7402.67</b> -102.23 (-1.36%)	CESHKMI <b>5655.57</b> -131.76 (-2.28%)	
CESSCHK50 <b>2504.51</b> -50.05 (-1.96%)	CESSCHK100 <b>4826.46</b> -106.18 (-2.15%)	CESG10 <b>3732.72</b> -143.06 (-3.69%)	CES HK Biotech <b>7331.49</b> -528.93 (-6.73%)	CES Innovative <b>10721.00</b> -420.59 (-3.77%)	
CES SCHK E&L <b>3743.21</b> -109.08 (-2.83%)	CES REIT <b>2127.88</b> -85.61 (-3.87%)	CES China Semiconductor Chips <b>7394.97</b> -377.08 (-4.85%)	CES OBOR <b>2016.50</b> -15.70 (-0.77%)	CES P Elite <b>5293.67</b> -120.98 (-2.23%)	
CES SCA Industry Top <b>4592.13</b> -69.98 (-1.50%)	CES Greater Bay Area Select <b>2154.78</b> -40.85 (-1.86%)	CES Foreign A-Shares Choice <b>2870.86</b> -50.49 (-1.73%)	CES High Yield <b>2563.70</b> -52.84 (-2.02%)	CES SCHK HYL V <b>2464.56</b> -49.61 (-1.97%)	
CES SCHK Moat <b>3212.50</b> -87.11 (-2.64%)	CES SCHK Value <b>2885.63</b> -97.94 (-3.28%)	CES SCHK Growth <b>4580.58</b> -160.02 (-3.38%)	Size Factor <b>1568.76</b> +3.40 (+0.22%)	Value Factor <b>2269.40</b> -22.56 (-0.98%)	Momentum Factor <b>1759.12</b> -26.89 (-1.51%)

-% +%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
<b>Mainland Index</b>				
CES A80	-1.36%	-0.62%	-324.84	2.65%
CES China Semiconductor Chips	-4.85%	1.94%	-261.80	9.23%
CES Foreign A-Shares Choice	-1.50%	0.80%	-336.21	3.45%
CES SCA Industry Top	-1.73%	-0.79%	-341.14	2.79%
CNI AlphaFocus CES Size Factor Index	0.22%	6.68%	-17.92	11.30%
CNI AlphaFocus CES Value Factor Index	-0.98%	-0.93%	-84.67	6.22%
CNI AlphaFocus CES Momentum Factor Index	-1.51%	0.52%	-81.26	6.91%
<b>Cross Border Index</b>				
CES 120	-1.34%	0.47%	-140.30	2.07%
CES 280	-1.75%	1.37%	-148.60	4.27%
CES 300	-1.31%	0.00%	-159.21	2.45%
CES OBOR	-0.77%	2.12%	-191.62	2.57%
CES Innovative Pharma	-3.77%	-0.72%	-115.84	3.55%
CES Greater Bay Area Select	-1.86%	-1.65%	-296.09	3.07%
<b>Hong Kong, Overseas Index</b>				
CES HKMI	-2.28%	-0.67%	109.15	1.56%
CES SCHK50	-1.96%	0.82%	-25.39	0.90%
CES SCHK 100	-2.15%	-2.44%	54.22	1.24%
CES G10	-3.69%	-6.25%	-29.39	0.74%
CES HK Biotech	-6.73%	-1.78%	-32.04	2.62%
CES SCHK E&L	-2.83%	-4.89%	13.61	1.68%
CES REIT	-3.87%	5.41%	23.37	0.92%
CES High Yield	-2.02%	-2.25%	8.12	1.15%
CES SCHK HYL V	-1.97%	-0.06%	33.94	0.75%
CES SCHK Moat	-2.64%	-2.09%	-37.21	1.28%
CES SCHK Value	-3.28%	-2.97%	6.26	1.28%
CES SCHK Growth	-3.38%	-2.04%	-21.40	2.32%
CES P Elite	-2.23%	-0.22%	109.12	2.69%

\*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