

Index Performance Review (17 Feb 2023 – 24 Feb 2023)

CES300 4378.86 -28.62 (-0.65%)	CES120 5736.08 -130.71 (-2.23%)	CES280 6721.76 +53.57 (+0.80%)	CESA80 7416.03 +13.36 (+0.18%)	CESHKMI 5369.33 -286.23 (-5.06%)
CESSCHK50 2448.62 -55.90 (-2.23%)	CESSCHK100 4686.87 -139.59 (-2.89%)	CESG10 3719.83 -12.89 (-0.35%)	CES HK Biotech 7061.90 -269.58 (-3.68%)	CES Innovative 10518.97 -202.03 (-1.88%)
CES SCHK E&L 3585.63 -157.59 (-4.21%)	CES REIT 2067.59 -60.29 (-2.83%)	CES China Semiconductor Chips 7396.98 +2.01 (+0.03%)	CES OBOR 2029.25 +12.74 (+0.63%)	CES P Elite 4895.58 -398.09 (-7.52%)
CES SCA Industry Top 4598.08 +5.95 (+0.13%)	CES Greater Bay Area Select 2145.74 -9.05 (-0.42%)	CES Foreign A-Shares Choice 2874.06 +3.20 (+0.11%)	CES High Yield 2558.29 -5.41 (-0.21%)	CES SCHK HYL V 2450.07 -14.49 (-0.59%)
CES SCHK Moat 3099.47 -113.02 (-3.52%)	CES SCHK Value 2899.67 +14.04 (+0.49%)	CES SCHK Growth 4467.58 -113.01 (-2.47%)	Size Factor 1612.47 +43.71 (+2.79%)	Value Factor 2325.20 +55.80 (+2.46%)
			Momentum Factor 1801.55 +42.44 (+2.41%)	

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	0.18%	-1.12%	325.28	2.72%
CES China Semiconductor Chips	0.03%	1.29%	142.95	5.84%
CES Foreign A-Shares Choice	0.13%	0.25%	314.71	3.40%
CES SCA Industry Top	0.11%	-1.36%	281.34	2.76%
CNI AlphaFocus CES Size Factor Index	2.79%	9.09%	38.96	10.73%
CNI AlphaFocus CES Value Factor Index	2.46%	0.92%	64.79	5.48%
CNI AlphaFocus CES Momentum Factor Index	2.41%	2.36%	38.72	6.33%
Cross Border Index				
CES 120	-2.23%	-1.17%	11.34	2.15%
CES 280	0.80%	2.88%	-6.24	3.85%
CES 300	-0.65%	0.00%	-49.18	2.41%
CES OBOR	0.63%	3.46%	207.95	2.87%
CES Innovative Pharma	-1.88%	-1.98%	131.05	2.94%
CES Greater Bay Area Select	-0.42%	-1.40%	-47.55	2.81%
Hong Kong, Overseas Index				
CES HKMI	-5.06%	-2.35%	229.59	1.60%
CES SCHK50	-2.23%	2.05%	104.21	1.06%
CES SCHK 100	-2.89%	-1.82%	134.88	1.32%
CES G10	-0.35%	-3.00%	-35.38	0.92%
CES HK Biotech	-3.68%	-1.98%	19.05	1.96%
CES SCHK E&L	-4.21%	-5.50%	147.65	1.65%
CES REIT	-2.83%	5.88%	37.30	0.57%
CES High Yield	-0.21%	1.12%	10.47	1.24%
CES SCHK HYL V	-0.59%	2.91%	11.60	0.76%
CES SCHK Moat	-3.52%	-2.12%	54.33	1.56%
CES SCHK Value	0.49%	1.12%	4.36	1.51%
CES SCHK Growth	-2.47%	-0.98%	6.26	2.00%
CES P Elite	-7.52%	-4.49%	367.92	3.23%

*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