

Index Performance Review (24 Feb 2023 – 3 Mar 2023)

CES300 4473.22 +94.36 (+2.15%)	CES120 5871.08 +135.00 (+2.35%)	CES280 6852.63 +130.87 (+1.95%)	CESA80 7541.67 +125.64 (+1.69%)	CESHKMI 5590.14 +220.80 (+4.11%)	
CESSCHK50 2521.58 +72.96 (+2.98%)	CESSCHK100 4831.01 +144.14 (+3.08%)	CESSG10 3668.88 -50.94 (-1.37%)	CES HK Biotech 7371.72 +309.82 (+4.39%)	CES Innovative 10656.85 +137.88 (+1.31%)	
CES SCHK E&L 3792.00 +206.37 (+5.76%)	CES REIT 2114.93 +47.34 (+2.29%)	CES China Semiconductor Chips 7500.08 +103.10 (+1.39%)	CES OBOR 2083.60 +54.36 (+2.68%)	CES P Elite 5184.31 +288.73 (+5.90%)	
CES SCA Industry Top 4657.53 +59.45 (+1.29%)	CES Greater Bay Area Select 2182.99 +37.25 (+1.74%)	CES Foreign A-Shares Choice 2905.44 +31.38 (+1.09%)	CES High Yield 2609.80 +51.51 (+2.01%)	CES SCHK HYL V 2512.27 +62.20 (+2.54%)	
CES SCHK Moat 3223.28 +123.81 (+3.99%)	CES SCHK Value 2974.40 +74.73 (+2.58%)	CES SCHK Growth 4609.18 +141.60 (+3.17%)	Size Factor 1638.03 +25.55 (+1.58%)	Value Factor 2347.80 +22.60 (+0.97%)	Momentum Factor 1806.57 +5.02 (+0.28%)

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	1.69%	-1.16%	232.90	2.41%
CES China Semiconductor Chips	1.39%	0.97%	-10.09	7.70%
CES Foreign A-Shares Choice	1.29%	-0.19%	99.41	3.00%
CES SCA Industry Top	1.09%	-2.02%	129.13	2.44%
CNI AlphaFocus CES Size Factor Index	1.58%	9.10%	20.25	11.64%
CNI AlphaFocus CES Value Factor Index	0.97%	0.16%	109.30	5.44%
CNI AlphaFocus CES Momentum Factor Index	0.28%	0.87%	59.17	6.38%
Cross Border Index				
CES 120	2.35%	-0.99%	293.88	2.11%
CES 280	1.95%	2.73%	96.41	4.23%
CES 300	2.15%	0.00%	206.77	2.44%
CES OBOR	2.68%	4.08%	309.82	2.99%
CES Innovative Pharma	1.31%	-2.87%	-56.70	2.82%
CES Greater Bay Area Select	1.74%	-1.86%	67.05	3.24%
Hong Kong, Overseas Index				
CES HKMI	4.11%	-1.10%	264.63	1.84%
CES SCHK50	2.98%	2.30%	204.07	1.16%
CES SCHK 100	3.08%	-1.58%	190.11	1.47%
CES G10	-1.37%	-7.17%	70.67	2.18%
CES HK Biotech	4.39%	-0.45%	72.42	2.61%
CES SCHK E&L	5.76%	-2.82%	131.64	2.07%
CES REIT	2.29%	5.51%	12.55	0.64%
CES High Yield	2.01%	0.36%	9.96	1.40%
CES SCHK HYL V	2.54%	2.74%	42.04	1.09%
CES SCHK Moat	3.99%	-0.98%	64.10	1.72%
CES SCHK Value	2.58%	0.93%	22.46	1.81%
CES SCHK Growth	3.17%	-0.63%	32.92	2.47%
CES P Elite	5.90%	-1.61%	302.70	3.41%

*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