

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

CES300 4266.38 -206.84 (-4.62%)	CES120 5534.85 -336.23 (-5.73%)	CES280 6595.67 -256.96 (-3.75%)	CESA80 7208.46 -333.20 (-4.42%)	CESHKMI 5154.37 -435.77 (-7.80%)	
CESSCHK50 2386.24 -135.34 (-5.37%)	CESSCHK100 4516.61 -314.40 (-6.51%)	CESG10 3426.93 -241.95 (-6.59%)	CES HK Biotech 6746.49 -625.22 (-8.48%)	CES Innovative 10258.29 -398.56 (-3.74%)	
CES SCHK E&L 3447.28 -344.73 (-9.09%)	CES REIT 1987.60 -127.32 (-6.02%)	CES China Semiconductor Chips 7408.19 -91.89 (-1.23%)	CES OBOR 1998.43 -85.18 (-4.09%)	CES P Elite 4671.76 -512.55 (-9.89%)	
CES SCA Industry Top 4469.03 -188.50 (-4.05%)	CES Greater Bay Area Select 2073.99 -109.00 (-4.99%)	CES Foreign A-Shares Choice 2765.79 -139.65 (-4.81%)	CES High Yield 2471.56 -138.23 (-5.30%)	CES SCHK HYL V 2448.16 -64.11 (-2.55%)	
CES SCHK Moat 2975.96 -247.32 (-7.67%)	CES SCHK Value 2804.55 -169.85 (-5.71%)	CES SCHK Growth 4164.51 -444.67 (-9.65%)	Size Factor 1614.61 -23.42 (-1.43%)	Value Factor 2273.09 -74.71 (-3.18%)	Momentum Factor 1736.07 -70.51 (-3.90%)

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-4.42%	-1.60%	-855.93	2.69%
CES China Semiconductor Chips	-1.23%	3.87%	1.30	8.24%
CES Foreign A-Shares Choice	-4.05%	-0.28%	-724.51	3.06%
CES SCA Industry Top	-4.81%	-2.83%	-844.93	2.59%
CNI AlphaFocus CES Size Factor Index	-1.43%	1.66%	-36.25	9.59%
CNI AlphaFocus CES Value Factor Index	-3.18%	0.98%	-98.74	5.01%
CNI AlphaFocus CES Momentum Factor Index	-3.90%	0.89%	-79.43	5.44%
Cross Border Index				
CES 120	-5.73%	-2.09%	-420.76	2.34%
CES 280	-3.75%	3.54%	-136.70	4.21%
CES 300	-4.62%	0.00%	-355.86	2.61%
CES OBOR	-4.09%	4.48%	-344.31	3.06%
CES Innovative Pharma	-3.74%	-1.84%	-54.93	3.16%
CES Greater Bay Area Select	-4.99%	-2.15%	-549.80	3.49%
Hong Kong, Overseas Index				
CES HKMI	-7.80%	-2.81%	101.38	2.10%
CES SCHK50	-5.37%	2.91%	39.49	1.18%
CES SCHK 100	-6.51%	-1.94%	19.97	1.62%
CES G10	-6.59%	-7.24%	-9.50	1.44%
CES HK Biotech	-8.48%	-2.92%	14.26	2.19%
CES SCHK E&L	-9.09%	-5.71%	-28.70	1.84%
CES REIT	-6.02%	5.23%	10.72	0.64%
CES High Yield	-5.30%	1.14%	-0.02	1.71%
CES SCHK HYL V	-2.55%	6.32%	29.55	1.24%
CES SCHK Moat	-7.67%	-2.57%	-61.99	1.62%
CES SCHK Value	-5.71%	1.25%	15.24	1.90%
CES SCHK Growth	-9.65%	-4.29%	4.29	2.45%
CES P Elite	-9.89%	-5.42%	62.75	3.21%

*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