

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

CES300 4256.69 -9.68 (-0.23%)	CES120 5539.50 +4.65 (+0.08%)	CES280 6660.57 +64.90 (+0.98%)	CESA80 7161.39 -47.07 (-0.65%)	CESHKMI 5285.25 +130.88 (+2.54%)	
CESSCHK50 2409.84 +23.60 (+0.99%)	CESSCHK100 4527.85 +11.24 (+0.25%)	CESG10 3506.07 +79.14 (+2.31%)	CES HK Biotech 6878.60 +132.11 (+1.96%)	CES Innovative 9890.26 -368.03 (-3.59%)	
CES SCHK E&L 3501.46 +54.18 (+1.57%)	CES REIT 2003.10 +15.50 (+0.78%)	CES China Semiconductor Chips 7721.61 +313.42 (+4.23%)	CES OBOR 2017.62 +19.19 (+0.96%)	CES P Elite 4748.83 +77.08 (+1.65%)	
CES SCA Industry Top 4445.05 -23.98 (-0.54%)	CES Greater Bay Area Select 2062.42 -11.57 (-0.56%)	CES Foreign A-Shares Choice 2715.90 -49.89 (-1.80%)	CES High Yield 2521.41 +49.84 (+2.02%)	CES SCHK HYL V 2500.72 +52.56 (+2.15%)	
CES SCHK Moat 3019.02 +43.06 (+1.45%)	CES SCHK Value 2892.59 +88.04 (+3.14%)	CES SCHK Growth 4128.25 -36.25 (-0.87%)	Size Factor 1649.11 +34.51 (+2.14%)	Value Factor 2252.45 -20.64 (-0.91%)	Momentum Factor 1693.54 -42.53 (-2.45%)

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
<b>Mainland Index</b>				
CES A80	-0.65%	-2.04%	-41.55	2.88%
CES China Semiconductor Chips	4.23%	8.59%	397.61	12.18%
CES Foreign A-Shares Choice	-0.54%	-0.61%	35.70	3.61%
CES SCA Industry Top	-1.80%	-4.42%	-180.60	2.85%
CNI AlphaFocus CES Size Factor Index	2.14%	14.32%	4.61	11.43%
CNI AlphaFocus CES Value Factor Index	-0.91%	0.25%	14.35	5.56%
CNI AlphaFocus CES Momentum Factor Index	-2.45%	-1.43%	-34.41	5.54%
<b>Cross Border Index</b>				
CES 120	0.08%	-1.78%	74.92	2.44%
CES 280	0.98%	4.79%	115.85	5.06%
CES 300	-0.23%	0.00%	54.98	2.91%
CES OBOR	0.96%	5.71%	262.14	3.28%
CES Innovative Pharma	-3.59%	-5.13%	-159.16	3.82%
CES Greater Bay Area Select	-0.56%	-2.47%	-4.69	3.52%
<b>Hong Kong, Overseas Index</b>				
CES HKMI	2.54%	-1.41%	152.19	2.08%
CES SCHK50	0.99%	2.90%	56.53	1.46%
CES SCHK 100	0.25%	-2.70%	60.69	1.69%
CES G10	2.31%	-6.16%	-74.45	1.06%
CES HK Biotech	1.96%	-2.07%	21.35	2.96%
CES SCHK E&L	1.57%	-5.26%	20.21	2.02%
CES REIT	0.78%	5.02%	42.85	0.78%
CES High Yield	2.02%	2.13%	-0.01	1.89%
CES SCHK HYL V	2.15%	7.55%	20.15	1.37%
CES SCHK Moat	1.45%	-2.20%	15.70	1.55%
CES SCHK Value	3.14%	3.35%	3.42	2.36%
CES SCHK Growth	-0.87%	-6.11%	0.51	2.66%
CES P Elite	1.65%	-4.90%	208.47	3.52%

\*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