

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

CES300 4339.25 +82.55 (+1.94%)	CES120 5700.31 +160.81 (+2.90%)	CES280 6739.37 +78.80 (+1.18%)	CESA80 7273.89 +112.50 (+1.57%)	CESHKMI 5476.56 +191.31 (+3.62%)	
CESSCHK50 2443.79 +33.95 (+1.41%)	CESSCHK100 4650.74 +122.89 (+2.71%)	CESG10 3521.78 +15.71 (+0.45%)	CES HK Biotech 6656.20 -222.40 (-3.23%)	CES Innovative 9951.94 +61.68 (+0.62%)	
CES SCHK E&L 3702.24 +200.78 (+5.73%)	CES REIT 1946.97 -56.13 (-2.80%)	CES China Semiconductor Chips 8182.60 +460.99 (+5.97%)	CES OBOR 2060.39 +42.77 (+2.12%)	CES P Elite 4955.12 +206.29 (+4.34%)	
CES SCA Industry Top 4544.97 +99.91 (+2.25%)	CES Greater Bay Area Select 2103.53 +41.11 (+1.99%)	CES Foreign A-Shares Choice 2765.29 +49.38 (+1.82%)	CES High Yield 2513.08 -8.32 (-0.33%)	CES SCHK HYL V 2476.99 -23.73 (-0.95%)	
CES SCHK Moat 3075.88 +56.86 (+1.88%)	CES SCHK Value 2836.44 -56.15 (-1.94%)	CES SCHK Growth 4246.95 +118.69 (+2.88%)	Size Factor 1657.25 +8.14 (+0.49%)	Value Factor 2328.52 +76.07 (+3.38%)	Momentum Factor 1714.22 +20.68 (+1.22%)

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	1.57%	-2.23%	-45.40	2.89%
CES China Semiconductor Chips	5.97%	13.44%	73.89	15.42%
CES Foreign A-Shares Choice	2.25%	-0.09%	35.53	4.00%
CES SCA Industry Top	1.82%	-4.40%	-60.86	2.81%
CNI AlphaFocus CES Size Factor Index	0.49%	13.13%	-35.56	13.11%
CNI AlphaFocus CES Value Factor Index	3.38%	1.95%	50.92	7.16%
CNI AlphaFocus CES Momentum Factor Index	1.22%	-1.96%	-24.67	6.45%
Cross Border Index				
CES 120	2.90%	-0.87%	59.77	2.38%
CES 280	1.18%	4.09%	-10.30	5.58%
CES 300	1.94%	0.00%	17.26	3.02%
CES OBOR	2.12%	6.01%	15.82	3.34%
CES Innovative Pharma	0.62%	-5.48%	-47.13	4.22%
CES Greater Bay Area Select	1.99%	-2.46%	66.73	3.78%
Hong Kong, Overseas Index				
CES HKMI	3.62%	0.10%	108.43	1.88%
CES SCHK50	1.41%	2.32%	19.72	1.28%
CES SCHK 100	2.71%	-2.10%	115.88	1.65%
CES G10	0.45%	-7.75%	-77.77	0.81%
CES HK Biotech	-3.23%	-7.20%	9.87	2.37%
CES SCHK E&L	5.73%	-1.92%	80.89	2.22%
CES REIT	-2.80%	0.11%	3.35	0.51%
CES High Yield	-0.33%	-0.21%	-4.32	1.23%
CES SCHK HYL V	-0.95%	4.53%	-21.97	1.02%
CES SCHK Moat	1.88%	-2.39%	16.65	1.48%
CES SCHK Value	-1.94%	-0.64%	-9.43	1.71%
CES SCHK Growth	2.88%	-5.45%	11.85	2.36%
CES P Elite	4.34%	-2.84%	209.41	3.43%

*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