

## Index Performance Review (04 Nov – 11 Nov 2022)

CES300 3990.08 +100.87 (+2.59%)	CES120 5191.81 +150.63 (+2.99%)	CES280 6355.28 +29.98 (+0.47%)	CESA80 6796.98 +96.48 (+1.44%)	CESHKMI 4706.25 +315.46 (+7.18%)	
CESSCHK50 2083.72 +153.48 (+7.95%)	CESSCHK100 4099.84 +296.32 (+7.79%)	CESG10 2599.68 +236.45 (+10.01%)	CES HK Biotech 6305.72 +291.06 (+4.84%)	CES Innovative Pharma 10425.63 -57.77 (-0.55%)	
CES SCHK E&L 2997.09 +237.73 (+8.62%)	CES REIT 1650.42 +91.73 (+5.88%)	CES China Semiconductor Chips 7254.40 -355.92 (-4.68%)	CES OBOR 1845.99 +37.84 (+2.09%)	CES P Elite 4231.67 +266.60 (+6.72%)	
CES SCA Industry Top 4273.80 +33.17 (+0.78%)	CES Greater Bay Area Select 1953.38 +55.07 (+2.90%)	CES Foreign A-Shares Choice 2656.01 +32.16 (+1.23%)	CES High Yield 2027.41 +277.00 (+15.82%)	CES SCHK HYLV 2175.32 +95.49 (+4.59%)	
CES SCHK Moat 2790.40 +192.81 (+7.42%)	CES SCHK Value 2479.58 +303.41 (+13.94%)	CES SCHK Growth 3929.84 +314.98 (+8.71%)	Size Factor 1452.26 +1.36 (+0.09%)	Value Factor 2248.94 -5.41 (-0.24%)	Momentum Factor 1725.85 +24.96 (+1.47%)

Index	Return (Weekly)	Return (YTD)	Active Net Buy* (Weekly, mil)	Turnover** (Weekly)
CES 300	2.59%	-22.00%	53.13	3.25%
CES 120	2.99%	-24.93%	109.84	3.02%
CES 280	0.47%	-23.58%	75.70	4.77%
CES A80	1.44%	-23.23%	118.70	3.26%
CES HKMI	7.18%	-32.68%	33.91	2.77%
CES SCHK50	7.95%	-25.42%	66.80	1.55%
CES SCHK 100	7.79%	-29.20%	75.22	2.30%
CES G10	10.01%	-7.29%	4.62	1.83%
CES HK Biotech	4.84%	-35.97%	32.87	4.55%
CES Innovative Pharma	-0.55%	-25.15%	-40.11	6.53%
CES SCHK E&L	8.62%	-25.75%	75.66	2.85%
CES REIT	5.88%	-36.05%	12.05	0.72%
CES China Semiconductor Chips	-4.68%	-36.23%	-179.09	8.11%
CES OBOR	2.09%	-20.45%	-23.76	2.69%
CES P Elite	6.72%	-36.76%	105.26	4.25%
CES SCA Industry Top	0.78%	-23.42%	37.23	3.93%
CES Greater Bay Area Select	2.90%	-22.81%	240.06	4.37%
CES Foreign A-Shares Choice	1.23%	-25.06%	169.54	4.04%
CES High Yield	15.82%	-36.73%	5.78	2.13%
CES SCHK HYLV	4.59%	-15.49%	-55.24	0.77%
CES SCHK Moat	7.42%	-36.34%	53.17	2.41%
CES SCHK Value	13.94%	-30.60%	13.94	2.84%
CES SCHK Growth	8.71%	-34.93%	28.14	3.58%
CNI AlphaFocus CES Size Factor Index	0.09%	-16.39%	-32.46	7.76%
CNI AlphaFocus CES Value Factor Index	-0.24%	-27.15%	10.70	5.44%
CNI AlphaFocus CES Momentum Factor Index	1.47%	-21.97%	-13.32	6.58%

\*Weighted by constituent equity weighting, only HK Stocks are considered in CES P Elite

\*\*Weighted by constituent equity weighting