

## Index Performance Review (11 Nov – 18 Nov 2022)

CES300 <b>4063.90</b> +73.82 (+1.85%)	CES120 <b>5328.04</b> +136.23 (+2.62%)	CES280 <b>6415.07</b> +59.79 (+0.94%)	CESA80 <b>6824.61</b> +27.63 (+0.41%)	CESHKMI <b>4925.84</b> +219.60 (+4.67%)
CESSCHK50 <b>2144.63</b> +60.91 (+2.92%)	CESSCHK100 <b>4253.81</b> +153.97 (+3.76%)	CESG10 <b>2767.58</b> +167.90 (+6.46%)	CES HK Biotech <b>6647.73</b> +342.01 (+5.42%)	CES Innovative Pharma <b>10919.27</b> +493.64 (+4.73%)
CES SCHK E&L <b>3150.29</b> +153.20 (+5.11%)	CES REIT <b>1690.11</b> +39.69 (+2.40%)	CES China Semiconductor Chips <b>7594.54</b> +340.14 (+4.69%)	CES OBOR <b>1869.18</b> +23.19 (+1.26%)	CES P Elite <b>4525.62</b> +293.95 (+6.95%)
CES SCA Industry Top <b>4280.71</b> +6.91 (+0.16%)	CES Greater Bay Area Select <b>2007.29</b> +53.92 (+2.76%)	CES Foreign A-Shares Choice <b>2664.40</b> +8.39 (+0.32%)	CES High Yield <b>2158.41</b> +131.00 (+6.46%)	CES SCHK HYL <b>2184.80</b> +9.48 (+0.44%)
CES SCHK Moat <b>2913.04</b> +122.64 (+4.40%)	CES SCHK Value <b>2587.75</b> +108.16 (+4.36%)	CES SCHK Growth <b>4166.09</b> +236.24 (+6.01%)	Size Factor <b>1488.02</b> +35.76 (+2.46%)	Value Factor <b>2308.35</b> +59.42 (+2.64%)
				Momentum Factor <b>1692.81</b> -33.04 (-1.91%)

Index	Return (Weekly)	Return (YTD)	Active Net Buy* (Weekly, mil)	Turnover** (Weekly)
CES 300	1.85%	-20.56%	-65.99	3.78%
CES 120	2.62%	-22.96%	-51.40	3.49%
CES 280	0.94%	-22.86%	-91.68	5.58%
CES A80	0.41%	-22.92%	-90.88	3.45%
CES HKMI	4.67%	-29.54%	-79.83	3.62%
CES SCHK50	2.92%	-23.24%	-19.33	1.86%
CES SCHK 100	3.76%	-26.54%	8.18	2.88%
CES G10	6.46%	-1.30%	-52.02	2.20%
CES HK Biotech	5.42%	-32.50%	42.41	4.68%
CES Innovative Pharma	4.73%	-21.61%	145.28	7.39%
CES SCHK E&L	5.11%	-21.95%	-58.61	3.45%
CES REIT	2.40%	-34.51%	8.58	0.70%
CES China Semiconductor Chips	4.69%	-33.24%	134.10	11.34%
CES OBOR	1.26%	-19.45%	-109.82	2.88%
CES P Elite	6.95%	-32.36%	14.78	5.18%
CES SCA Industry Top	0.16%	-23.29%	-256.09	4.06%
CES Greater Bay Area Select	2.76%	-20.68%	77.19	5.29%
CES Foreign A-Shares Choice	0.32%	-24.82%	-117.27	4.33%
CES High Yield	6.46%	-32.64%	-41.81	3.77%
CES SCHK HYL	0.44%	-15.12%	-144.35	0.98%
CES SCHK Moat	4.40%	-33.54%	41.94	3.26%
CES SCHK Value	4.36%	-27.57%	-14.18	4.48%
CES SCHK Growth	6.01%	-31.02%	15.02	4.95%
CNI AlphaFocus CES Size Factor Index	2.46%	-14.33%	42.02	8.02%
CNI AlphaFocus CES Value Factor Index	2.64%	-25.23%	15.55	6.88%
CNI AlphaFocus CES Momentum Factor Index	-1.91%	-23.46%	-92.62	5.53%

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

\*\*Weighted by constituent equity weighting