

Index Performance Review (18 Nov – 25 Nov 2022)

CES300 4020.33 -43.57 (-1.07%)	CES120 5249.10 -78.95 (-1.48%)	CES280 6354.59 -60.48 (-0.94%)	CESA80 6803.91 -20.70 (-0.30%)	CESHKMI 4759.68 -166.16 (-3.37%)	
CESSCHK50 2133.21 -11.42 (-0.53%)	CESSCHK100 4104.42 -149.39 (-3.51%)	CESG10 2461.50 -306.09 (-11.06%)	CES HK Biotech 5997.72 -650.02 (-9.78%)	CES Innovative 10238.29 -680.98 (-6.24%)	
CES SCHK E&L 2859.39 -290.89 (-9.23%)	CES REIT 1691.81 +1.70 (+0.10%)	CES China Semiconductor Chips 7288.33 -306.21 (-4.03%)	CES OBOR 1880.35 +11.17 (+0.60%)	CES P Elite 4213.31 -312.31 (-6.90%)	
CES SCA Industry Top 4236.11 -44.60 (-1.04%)	CES Greater Bay Area Select 1984.82 -22.47 (-1.12%)	CES Foreign A-Shares Choice 2631.60 -32.80 (-1.23%)	CES High Yield 2258.12 +99.71 (+4.62%)	CES SCHK HYL V 2251.32 +66.52 (+3.04%)	
CES SCHK Moat 2797.54 -115.50 (-3.96%)	CES SCHK Value 2757.91 +170.16 (+6.58%)	CES SCHK Growth 3958.62 -207.47 (-4.98%)	Size Factor 1446.22 -41.79 (-2.81%)	Value Factor 2261.60 -46.76 (-2.03%)	Momentum Factor 1720.52 +27.71 (+1.64%)

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.30%	0.41%	-21.37	2.53%
CES China Semiconductor Chips	-4.03%	-12.35%	-157.82	6.25%
CES Foreign A-Shares Choice	-1.04%	-0.52%	-202.20	2.62%
CES SCA Industry Top	-1.23%	-2.17%	-119.99	2.83%
CNI AlphaFocus CES Size Factor Index	-2.81%	6.84%	-50.79	6.35%
CNI AlphaFocus CES Value Factor Index	-2.03%	-3.17%	36.54	4.73%
CNI AlphaFocus CES Momentum Factor Index	1.64%	1.36%	47.13	5.24%
Cross Border Index				
CES 120	-1.48%	-2.69%	10.22	2.31%
CES 280	-0.94%	-2.18%	-54.89	3.88%
CES 300	-1.07%	0.00%	-20.59	2.50%
CES OBOR	0.60%	2.44%	33.88	2.25%
CES Innovative Pharma	-6.24%	-5.09%	-246.18	5.15%
CES Greater Bay Area Select	-1.12%	-0.16%	-5.88	3.32%
Hong Kong, Overseas Index				
CES HKMI	-3.37%	-7.02%	83.01	2.02%
CES SCHK50	-0.53%	1.24%	12.46	1.00%
CES SCHK 100	-3.51%	-4.23%	38.50	1.59%
CES G10	-11.06%	12.67%	-6.96	1.06%
CES HK Biotech	-9.78%	-14.21%	-14.60	2.51%
CES SCHK E&L	-9.23%	-4.27%	26.57	1.85%
CES REIT	0.10%	-9.55%	3.81	0.48%
CES High Yield	4.62%	-4.64%	8.82	2.03%
CES SCHK HYL V	3.04%	12.36%	19.16	0.74%
CES SCHK Moat	-3.96%	-11.29%	7.98	1.58%
CES SCHK Value	6.58%	2.09%	29.60	3.32%
CES SCHK Growth	-4.98%	-9.57%	-0.11	2.54%
CES P Elite	-6.90%	-12.14%	87.20	2.54%

*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