

Index Performance Review (25 Nov – 2 Dec 2022)

CES300 4165.16 +144.83 (+3.60%)	CES120 5509.29 +260.20 (+4.96%)	CES280 6447.13 +92.53 (+1.46%)	CESA80 7030.07 +226.16 (+3.32%)	CESHKMI 5161.43 +401.74 (+8.44%)
CESSCHK50 2224.42 +91.21 (+4.28%)	CESSCHK100 4415.26 +310.84 (+7.57%)	CESG10 3159.21 +697.71 (+28.35%)	CES HK Biotech 6390.22 +392.50 (+6.54%)	CES Innovative 10322.01 +83.72 (+0.82%)
CES SCHK E&L 3366.26 +506.86 (+17.73%)	CES REIT 1697.63 +5.82 (+0.34%)	CES China Semiconductor Chips 7334.30 +45.98 (+0.63%)	CES OBOR 1906.18 +25.82 (+1.37%)	CES P Elite 4896.47 +683.15 (+16.21%)
CES SCA Industry Top 4362.20 +126.09 (+2.98%)	CES Greater Bay Area Select 2055.52 +70.70 (+3.56%)	CES Foreign A-Shares Choice 2727.43 +95.83 (+3.64%)	CES High Yield 2246.43 -11.69 (-0.52%)	CES SCHK HYL V 2238.38 -12.94 (-0.57%)
CES SCHK Moat 3024.62 +227.07 (+8.12%)	CES SCHK Value 2741.97 -15.94 (-0.58%)	CES SCHK Growth 4216.57 +257.95 (+6.52%)	Size Factor 1476.17 +29.95 (+2.07%)	Value Factor 2296.13 +34.53 (+1.53%)
			Momentum Factor 1737.02 +16.50 (+0.96%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	3.32%	1.05%	749.87	3.49%
CES China Semiconductor Chips	0.63%	-13.88%	-20.47	5.93%
CES Foreign A-Shares Choice	2.98%	-0.19%	659.01	3.64%
CES SCA Industry Top	3.64%	-1.40%	916.25	4.07%
CNI AlphaFocus CES Size Factor Index	2.07%	6.63%	26.99	5.97%
CNI AlphaFocus CES Value Factor Index	1.53%	-3.98%	-12.28	5.08%
CNI AlphaFocus CES Momentum Factor Index	0.96%	0.18%	-1.20	5.11%
Cross Border Index				
CES 120	4.96%	-1.76%	507.62	3.38%
CES 280	1.46%	-3.90%	3.62	4.81%
CES 300	3.60%	0.00%	346.33	3.49%
CES OBOR	1.37%	0.72%	207.08	2.78%
CES Innovative Pharma	0.82%	-7.32%	-35.06	5.28%
CES Greater Bay Area Select	3.56%	-0.20%	325.44	5.28%
Hong Kong, Overseas Index				
CES HKMI	8.44%	-5.99%	161.33	3.36%
CES SCHK50	4.28%	-0.21%	85.27	1.89%
CES SCHK 100	7.57%	-3.57%	105.44	2.92%
CES G10	28.35%	32.85%	14.78	3.03%
CES HK Biotech	6.54%	-14.93%	31.04	3.90%
CES SCHK E&L	17.73%	3.58%	117.40	3.35%
CES REIT	0.34%	-14.04%	-9.46	0.61%
CES High Yield	-0.52%	-9.71%	-1.21	3.16%
CES SCHK HYL V	-0.57%	7.15%	76.78	1.25%
CES SCHK Moat	8.12%	-10.81%	34.60	2.84%
CES SCHK Value	-0.58%	-3.07%	16.05	3.24%
CES SCHK Growth	6.52%	-10.00%	30.43	5.04%
CES P Elite	16.21%	-6.64%	263.19	5.30%

*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