

Index Performance Review (28 Jul 2023 – 4 Aug 2023)

CES SCHK 50 2348.01 -59.32 (-2.46%)	CES120 5863.48 -17.75 (-0.30%)	CES280 6603.74 +48.95 (+0.75%)	CESA80 7344.59 +13.92 (+0.19%)	CESHKMI 5475.67 -39.65 (-0.72%)
CES SCHK 100 4536.51 -94.72 (-2.05%)	CES300 4381.88 -23.53 (-0.53%)	CES China Semiconductor Chips 7499.40 +111.61 (+1.51%)	CES HK Biotech 5766.04 -281.42 (-4.65%)	CES Innovative 9072.47 -282.94 (-3.02%)
CES Greater Bay Area Select 2114.88 -9.32 (-0.44%)	CES OBOR 2085.07 -0.41 (-0.02%)	CES High Yield 2240.62 -40.67 (-1.78%)	CES SCHK E&L 3538.89 -10.57 (-0.30%)	CES Foreign A-Shares Choice 2763.08 +10.51 (+0.38%)
CES P Elite 5143.63 -92.71 (-1.77%)	CES REIT 1665.03 -67.56 (-3.90%)	CESCPD 1871.59 -50.95 (-2.65%)	CES SCHK HYL V 2379.37 -65.18 (-2.67%)	CESG10 3787.68 -30.84 (-0.81%)
CES SCA Industry Top 4503.29 +21.54 (+0.48%)				
CES SCHK Moat 2728.08 -15.56 (-0.57%)	CES SCHK Value 2643.58 -46.25 (-1.72%)	CES SCHK Growth 3791.70 -45.55 (-1.19%)	Size Factor 1637.59 +23.34 (+1.45%)	Value Factor 2425.14 -22.99 (-0.94%)
			Momentum Factor 1766.25 +5.64 (+0.32%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	0.19%	-1.07%	48.16	3.49%
CES China Semiconductor Chips	1.51%	3.80%	63.73	6.05%
CES Foreign A-Shares Choice	0.48%	-0.88%	121.76	3.78%
CES SCA Industry Top	0.38%	-4.31%	64.64	3.55%
CNI AlphaFocus CES Size Factor Index	1.45%	11.91%	9.06	6.23%
CNI AlphaFocus CES Value Factor Index	-0.94%	6.52%	-83.77	4.05%
CNI AlphaFocus CES Momentum Factor Index	0.32%	1.31%	-30.96	5.52%
Cross Border Index				
CES 120	-0.30%	1.01%	-54.76	2.92%
CES 280	0.75%	0.96%	64.82	4.77%
CES 300	-0.53%	0.00%	-53.12	3.25%
CES OBOR	-0.02%	6.30%	-78.39	2.68%
CES Innovative Pharma	-3.02%	-15.88%	-205.21	4.93%
CES Greater Bay Area Select	-0.44%	-2.93%	59.35	3.79%
Hong Kong, Overseas Index				
CES HKMI	-0.72%	1.99%	-161.74	2.61%
CES SCHK50	-2.46%	0.19%	-252.61	1.39%
CES SCHK 100	-2.05%	-2.62%	-227.04	2.45%
CES G10	-0.81%	1.17%	-24.08	0.50%
CES HK Biotech	-4.65%	-17.80%	10.84	2.93%
CES SCHK E&L	-0.30%	-4.37%	-107.25	2.44%
CES REIT	-3.90%	-12.58%	4.76	0.43%
CES China Mainland Property Developer	-2.65%	-22.72%	-4.38	3.29%
CES High Yield	-1.78%	-9.20%	-19.93	1.53%
CES SCHK HYL	V -2.67%	2.29%	-13.40	0.82%
CES SCHK Moat	-0.57%	-11.60%	0.61	2.11%
CES SCHK Value	-1.72%	-5.54%	-23.95	2.56%
CES SCHK Growth	-1.19%	-13.76%	-5.66	2.86%
CES P Elite	-1.77%	2.79%	-152.05	3.26%

*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