

Index Performance Review (4 Aug 2023 – 11 Aug 2023)

CES SCHK 50 2295.39 -52.62 (-2.24%)	CES120 5708.92 -154.56 (-2.64%)	CES280 6371.66 -232.08 (-3.51%)	CESA80 7108.78 -235.82 (-3.21%)	CESHKMI 5306.45 -169.22 (-3.09%)
CES SCHK 100 4400.63 -135.88 (-3.00%)	CES300 4261.95 -119.93 (-2.74%)	CES China Semiconductor Chips 7211.28 -288.12 (-3.84%)	CES HK Biotech 5509.54 -256.49 (-4.45%)	CES Innovative 8841.08 -231.39 (-2.55%)
CES Greater Bay Area Select 2043.42 -71.45 (-3.38%)	CES OBOR 2028.31 -56.76 (-2.72%)	CES High Yield 2186.47 -54.16 (-2.42%)	CES SCHK E&L 3444.25 -94.64 (-2.67%)	CES Foreign A-Shares Choice 2668.30 -94.78 (-3.43%)
CES P Elite 4923.36 -220.26 (-4.28%)	CES REIT 1639.53 -25.51 (-1.53%)	CESCPD 1710.58 -161.00 (-8.60%)	CES SCHK HYL 2363.50 -15.87 (-0.67%)	CESG10 3640.09 -147.59 (-3.90%)
CES SCA Industry Top 4353.57 -149.71 (-3.32%)				
CES SCHK Moat 2586.20 -141.88 (-5.20%)	CES SCHK Value 2465.53 -178.05 (-6.74%)	CES SCHK Growth 3596.36 -195.34 (-5.15%)	Size Factor 1584.84 -52.75 (-3.22%)	Value Factor 2348.92 -76.22 (-3.14%)
			Momentum Factor 1714.54 -51.71 (-2.93%)	

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-3.21%	-0.85%	-345.07	2.41%
CES China Semiconductor Chips	-3.84%	3.19%	-126.65	4.21%
CES Foreign A-Shares Choice	-3.32%	-0.78%	-324.32	2.77%
CES SCA Industry Top	-3.43%	-4.21%	-324.13	2.52%
CNI AlphaFocus CES Size Factor Index	-3.22%	11.70%	-24.23	4.21%
CNI AlphaFocus CES Value Factor Index	-3.14%	6.57%	-51.02	3.38%
CNI AlphaFocus CES Momentum Factor Index	-2.93%	1.75%	-54.74	4.14%
Cross Border Index				
CES 120	-2.64%	1.09%	-158.45	1.86%
CES 280	-3.51%	0.13%	-88.69	3.59%
CES 300	-2.74%	0.00%	-129.47	2.22%
CES OBOR	-2.72%	6.14%	-265.48	2.16%
CES Innovative Pharma	-2.55%	-15.28%	159.03	4.20%
CES Greater Bay Area Select	-3.38%	-3.49%	-138.73	2.97%
Hong Kong, Overseas Index				
CES HKMI	-3.09%	1.22%	28.83	1.44%
CES SCHK50	-2.24%	0.31%	62.03	0.99%
CES SCHK 100	-3.00%	-3.16%	33.89	1.41%
CES G10	-3.90%	-0.38%	-8.66	0.38%
CES HK Biotech	-4.45%	-19.05%	80.28	3.04%
CES SCHK E&L	-2.67%	-4.55%	0.53	1.40%
CES REIT	-1.53%	-11.56%	3.88	0.40%
CES China Mainland Property Developer	-8.60%	-26.91%	29.99	2.82%
CES High Yield	-2.42%	-9.02%	28.50	0.99%
CES SCHK HYL	-0.67%	3.96%	17.50	0.60%
CES SCHK Moat	-5.20%	-13.79%	17.70	1.58%
CES SCHK Value	-6.74%	-9.47%	13.94	1.89%
CES SCHK Growth	-5.15%	-15.79%	24.46	2.11%
CES P Elite	-4.28%	0.78%	52.12	2.68%

*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