

Index Performance Review (11 Aug 2023 – 18 Aug 2023)

CES SCHK 50 2171.49 -123.90 (-5.40%)	CES120 5483.52 -225.40 (-3.95%)	CES280 6164.50 -207.17 (-3.25%)	CESA80 6943.24 -165.53 (-2.33%)	CESHKMI 4975.90 -330.55 (-6.23%)
CES SCHK 100 4166.06 -234.57 (-5.33%)	CES300 4109.84 -152.11 (-3.57%)	CES China Semiconductor Chips 6794.71 -416.57 (-5.78%)	CES HK Biotech 5232.06 -277.48 (-5.04%)	CES Innovative 8601.24 -239.84 (-2.71%)
CES Greater Bay Area Select 1966.36 -77.06 (-3.77%)	CES OBOR 1968.19 -60.11 (-2.96%)	CES High Yield 2098.96 -87.50 (-4.00%)	CES SCHK E&L 3212.27 -231.98 (-6.74%)	CES Foreign A-Shares Choice 2606.48 -61.82 (-2.32%)
CES P Elite 4590.10 -333.26 (-6.77%)	CES REIT 1528.56 -110.96 (-6.77%)	CESCPD 1587.42 -123.17 (-7.20%)	CES SCHK HYL V 2260.86 -102.64 (-4.34%)	CESG10 3342.68 -297.40 (-8.17%)
CES SCA Industry Top 4259.31 -94.26 (-2.17%)				
CES SCHK Moat 2459.54 -126.66 (-4.90%)	CES SCHK Value 2342.09 -123.45 (-5.01%)	CES SCHK Growth 3373.91 -222.45 (-6.19%)	Size Factor 1570.49 -14.35 (-0.91%)	Value Factor 2313.60 -35.32 (-1.50%)
			Momentum Factor 1696.23 -18.30 (-1.07%)	

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+%

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-2.33%	-0.58%	226.17	2.32%
CES China Semiconductor Chips	-5.78%	-0.20%	62.36	5.12%
CES Foreign A-Shares Choice	-2.17%	-0.34%	160.52	2.53%
CES SCA Industry Top	-2.32%	-3.84%	211.28	2.39%
CNI AlphaFocus CES Size Factor Index	-0.91%	13.27%	9.45	3.57%
CNI AlphaFocus CES Value Factor Index	-1.50%	7.55%	18.33	3.02%
CNI AlphaFocus CES Momentum Factor Index	-1.07%	3.25%	7.09	3.52%
Cross Border Index				
CES 120	-3.95%	0.67%	42.70	2.05%
CES 280	-3.25%	0.44%	37.86	3.42%
CES 300	-3.57%	0.00%	9.83	2.29%
CES OBOR	-2.96%	6.57%	117.01	2.06%
CES Innovative Pharma	-2.71%	-14.02%	81.21	2.88%
CES Greater Bay Area Select	-3.77%	-3.56%	151.54	2.69%
Hong Kong, Overseas Index				
CES HKMI	-6.23%	0.82%	299.89	1.96%
CES SCHK50	-5.40%	0.78%	239.92	1.38%
CES SCHK 100	-5.33%	-2.44%	130.96	1.63%
CES G10	-8.17%	-2.54%	8.07	0.77%
CES HK Biotech	-5.04%	-17.27%	72.80	2.06%
CES SCHK E&L	-6.74%	-5.05%	126.37	1.79%
CES REIT	-6.77%	-11.62%	6.41	0.58%
CES China Mainland Property Developer	-7.20%	-26.23%	25.23	2.73%
CES High Yield	-4.00%	-6.83%	46.58	1.00%
CES SCHK HYL	V -4.34%	5.29%	58.87	0.71%
CES SCHK Moat	-4.90%	-12.15%	39.66	1.41%
CES SCHK Value	-5.01%	-8.14%	35.86	1.72%
CES SCHK Growth	-6.19%	-15.10%	42.93	2.08%
CES P Elite	-6.77%	-0.11%	430.72	2.93%

*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