

Index Performance Review (01 Sep – 08 Sep 2023)

CES SCHK 50 2199.78 -18.19 (-0.82%)	CES120 5544.68 -18.56 (-0.33%)	CES280 6125.27 -39.01 (-0.63%)	CESA80 6914.02 -89.26 (-1.27%)	CESHKMI 5086.35 -32.23 (-0.63%)	CESHKMI 1133.23 +87.78 (+8.40%)
CES SCHK 100 4142.87 -92.12 (-2.18%)	CES300 4116.95 -30.24 (-0.73%)	CES China Semiconductor Chips 7083.38 -5.83 (-0.08%)		CES HK Biotech 5288.39 -211.22 (-3.84%)	CES Innovative 8557.90 -239.59 (-2.72%)
CES Greater Bay Area Select 1953.90 -18.93 (-0.96%)	CES OBOR 1975.80 -20.15 (-1.01%)	CES High Yield 2181.11 +36.14 (+1.68%)	CES SCHK E&L 3196.08 -46.76 (-1.44%)	CES Foreign A-Shares Choice 2590.42 -41.19 (-1.57%)	
CES P Elite 4720.71 -184.94 (-3.77%)	CES REIT 1491.11 +3.74 (+0.25%)	CESCPD 1752.89 +87.46 (+5.25%)	CES SCHK HYL 2262.37 -17.39 (-0.76%)	CESG10 3334.87 -100.43 (-2.92%)	CES SCA Industry Top 4256.83 -78.94 (-1.82%)
CES SCHK Moat 2481.40 -23.51 (-0.94%)	CES SCHK Value 2432.52 +82.84 (+3.53%)	CES SCHK Growth 3391.19 -0.03 (-0.00%)	Size Factor 1545.08 +0.84 (+0.05%)	Value Factor 2272.83 -25.66 (-1.12%)	Momentum Factor 1686.27 -10.57 (-0.62%)

- % + %

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-1.27%	0.15%	-144.42	2.15%
CES China Semiconductor Chips	-0.08%	5.08%	-9.16	8.22%
CES Foreign A-Shares Choice	-1.82%	0.74%	-205.83	2.26%
CES SCA Industry Top	-1.57%	-3.28%	-166.08	2.32%
CNI AlphaFocus CES Size Factor	0.05%	12.61%	-4.75	4.39%
CNI AlphaFocus CES Value Factor	-1.12%	6.83%	-39.72	2.61%
CNI AlphaFocus CES Momentum Factor	-0.62%	3.79%	-32.98	3.80%
Cross Border Index				
CES 120	-0.33%	1.58%	-74.16	1.80%
CES 280	-0.63%	-0.34%	-64.62	3.56%
CES 300	-0.73%	0.00%	-88.24	2.14%
CES OBOR	-1.01%	5.90%	-103.12	2.17%
CES Innovative Pharma	-2.72%	-14.60%	-100.80	2.22%
CES Greater Bay Area Select	-0.96%	-4.31%	-68.73	2.48%
Hong Kong, Overseas Index				
CES HKMI	-0.63%	1.59%	74.06	1.59%
CES SCHK50	-0.82%	0.70%	-2.47	1.12%
CES SCHK 100	-2.18%	-4.21%	-37.77	1.31%
CES G10	-2.92%	-4.02%	0.29	0.59%
CES HK Biotech	-3.84%	-17.75%	4.17	1.41%
CES SCHK E&L	-1.44%	-6.76%	4.75	1.35%
CES REIT	0.25%	-14.82%	-2.67	0.40%
CES China Mainland Property Developer	5.25%	-20.78%	-0.16	3.04%
CES High Yield	1.68%	-4.82%	58.63	1.21%
CES SCHK HYL	-0.76%	4.08%	50.75	0.60%
CES SCHK Moat	-0.94%	-12.73%	-11.36	1.26%
CES SCHK Value	3.53%	-6.22%	45.70	2.22%
CES SCHK Growth	0.00%	-15.98%	2.60	1.73%
CES CNI PSM	8.40%	-16.73%	20.93	3.97%
CES P Elite	-3.77%	1.20%	16.92	2.18%

*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