

Index Performance Review (15 Sep – 22 Sep 2023)

CES SCHK 50 2208.75 -11.16 (-0.50%)	CES120 5493.30 +11.38 (+0.21%)	CES280 6091.85 +16.20 (+0.27%)	CESA80 6933.40 +79.88 (+1.17%)	CESHKMI 5020.62 -70.74 (-1.39%)	CESHKMI 1067.68 -25.06 (-2.29%)
CES SCHK 100 4110.31 -55.58 (-1.33%)	CES300 4106.76 +16.44 (+0.40%)	CES China Semiconductor Chips 6831.76 -114.49 (-1.65%)	CES HK Biotech 5395.50 -111.49 (-2.02%)	CES Innovative 8885.36 -25.57 (-0.29%)	
CES Greater Bay Area Select 1926.70 +5.11 (+0.27%)	CES OBOR 1993.07 +19.74 (+1.00%)	CES High Yield 2198.32 +3.52 (+0.16%)	CES SCHK E&L 3139.39 -47.82 (-1.50%)	CES Foreign A-Shares Choice 2587.00 +26.00 (+1.02%)	
CES P Elite 4660.11 -74.29 (-1.57%)	CES REIT 1430.51 -23.13 (-1.59%)	CESCPD 1632.84 -46.35 (-2.76%)	CES SCHK HYL 2271.16 +9.28 (+0.41%)	CESG10 3415.62 +28.39 (+0.84%)	CES SCA Industry Top 4274.38 +54.93 (+1.30%)
CES SCHK Moat 2422.95 -29.02 (-1.18%)	CES SCHK Value 2456.00 -21.38 (-0.86%)	CES SCHK Growth 3277.19 -47.54 (-1.43%)	Size Factor 1532.05 -6.95 (-0.45%)	Value Factor 2314.75 -3.59 (-0.15%)	Momentum Factor 1695.13 -5.10 (-0.30%)

-% %

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	1.17%	0.45%	409.15	1.91%
CES China Semiconductor Chips	-1.65%	1.49%	-20.00	4.98%
CES Foreign A-Shares Choice	1.30%	1.16%	415.44	2.14%
CES SCA Industry Top	1.02%	-3.38%	373.66	2.06%
CNI AlphaFocus CES Size Factor	-0.45%	11.72%	4.56	3.29%
CNI AlphaFocus CES Value Factor	-0.15%	8.77%	6.73	2.77%
CNI AlphaFocus CES Momentum Factor	-0.30%	4.35%	1.26	3.59%
Cross Border Index				
CES 120	0.21%	0.91%	319.55	1.67%
CES 280	0.27%	-0.62%	54.13	2.91%
CES 300	0.40%	0.00%	214.96	1.93%
CES OBOR	1.00%	7.03%	212.80	1.84%
CES Innovative Pharma	-0.29%	-11.23%	104.27	2.75%
CES Greater Bay Area Select	0.27%	-5.35%	198.39	2.21%
Hong Kong, Overseas Index				
CES HKMI	-1.39%	1.11%	187.76	1.56%
CES SCHK50	-0.50%	1.81%	35.09	1.05%
CES SCHK 100	-1.33%	-4.16%	33.43	1.39%
CES G10	0.84%	-1.16%	9.17	0.36%
CES HK Biotech	-2.02%	-15.51%	39.28	1.65%
CES SCHK E&L	-1.50%	-7.54%	65.76	1.40%
CES REIT	-1.59%	-17.23%	15.44	0.37%
CES China Mainland Property Developer	-2.76%	-24.93%	3.97	1.50%
CES High Yield	0.16%	-3.40%	35.73	1.43%
CES SCHK HYL	0.41%	5.18%	50.22	0.72%
CES SCHK Moat	-1.18%	-13.86%	40.29	1.26%
CES SCHK Value	-0.86%	-4.66%	16.44	1.58%
CES SCHK Growth	-1.43%	-17.80%	-3.77	1.55%
CES CNI PSM	-2.29%	-20.35%	-3.11	2.59%
CES P Elite	-1.57%	0.73%	256.67	2.52%

*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