

Index Performance Review (29 Sep – 06 Oct 2023)

CES SCHK 50 2158.72 -27.18 (-1.24%)	CES120 5328.20 -69.71 (-1.29%)	CES280 6004.37 -44.05 (-0.73%)	CESA80 6812.69 -	CESHKMI 4793.68 -143.23 (-2.90%)	CESHKMI 987.68 -14.96 (-1.49%)
CES SCHK 100 4001.24 -52.58 (-1.30%)	CES300 4013.75 -29.86 (-0.74%)	CES China Semiconductor Chips 6780.71 -		CES HK Biotech 5192.62 -143.84 (-2.70%)	CES Innovative 9020.83 -86.76 (-0.95%)
CES Greater Bay Area Select 1887.09 -4.83 (-0.26%)	CES OBOR 1951.23 -11.28 (-0.57%)	CES High Yield 2109.78 -52.39 (-2.42%)	CES SCHK E&L 2941.08 -97.93 (-3.22%)	CES Foreign A-Shares Choice 2539.35 -	
CES P Elite 4525.89 -52.15 (-1.14%)	CES REIT 1418.37 -30.16 (-2.08%)	CESCPD 1518.42 -37.82 (-2.43%)	CES SCHK HYL 2205.49 -35.08 (-1.57%)	CESG10 3144.01 -104.57 (-3.22%)	CES SCA Industry Top 4175.77 -
CES SCHK Moat 2319.04 -64.85 (-2.72%)	CES SCHK Value 2326.68 -60.13 (-2.52%)	CES SCHK Growth 3145.30 -83.99 (-2.60%)	Size Factor 1520.64 -	Value Factor 2304.53 -	Momentum Factor 1686.35 -

-% %

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	0.00%	0.03%	0.00	0.00%
CES China Semiconductor Chips	0.00%	2.04%	0.00	0.00%
CES Foreign A-Shares Choice	0.00%	0.19%	0.00	0.00%
CES SCA Industry Top	0.00%	-3.82%	0.00	0.00%
CNI AlphaFocus CES Size Factor	0.00%	12.19%	0.00	0.00%
CNI AlphaFocus CES Value Factor	0.00%	9.58%	0.00	0.00%
CNI AlphaFocus CES Momentum Factor	0.00%	5.10%	0.00	0.00%
Cross Border Index				
CES 120	-1.29%	0.17%	-43.39	0.35%
CES 280	-0.73%	0.18%	3.04	0.18%
CES 300	-0.74%	0.00%	-53.65	0.32%
CES OBOR	-0.57%	7.04%	-57.34	0.12%
CES Innovative Pharma	-0.95%	-7.75%	-1.42	0.26%
CES Greater Bay Area Select	-0.26%	-5.04%	-41.31	0.26%
Hong Kong, Overseas Index				
CES HKMI	-2.90%	-0.18%	-53.23	0.79%
CES SCHK50	-1.24%	2.59%	-103.64	0.65%
CES SCHK 100	-1.30%	-3.59%	-94.22	0.75%
CES G10	-3.22%	-5.44%	11.75	0.29%
CES HK Biotech	-2.70%	-15.47%	16.88	0.90%
CES SCHK E&L	-3.22%	-9.94%	-93.10	0.74%
CES REIT	-2.08%	-14.97%	-1.88	0.35%
CES China Mainland Property Developer	-2.43%	-26.69%	-1.25	0.40%
CES High Yield	-2.42%	-4.05%	7.16	0.46%
CES SCHK HYL	-1.57%	5.28%	8.71	0.40%
CES SCHK Moat	-2.72%	-14.29%	-39.33	0.65%
CES SCHK Value	-2.52%	-6.33%	7.70	0.44%
CES SCHK Growth	-2.60%	-17.87%	4.61	0.58%
CES CNI PSM	-1.49%	-22.78%	2.31	0.51%
CES P Elite	-1.14%	0.97%	-197.73	1.68%

*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