

## Index Performance Review (06Oct – 13Oct2023)

|                                                          |                                             |                                                              |                                               |                                                           |                                                    |
|----------------------------------------------------------|---------------------------------------------|--------------------------------------------------------------|-----------------------------------------------|-----------------------------------------------------------|----------------------------------------------------|
| CES SCHK 50<br>2205.67<br>+46.95 (+2.17%)                | CES120<br>5349.23<br>+21.03 (+0.39%)        | CES280<br>6025.06<br>+20.69 (+0.34%)                         | CESA80<br>6743.64<br>-69.04 (-1.01%)          | CESHKMI<br>4895.59<br>+101.91 (+2.13%)                    | CESHKMI<br>930.52<br>-57.16 (-5.79%)               |
| CES SCHK 100<br>4067.19<br>+65.95 (+1.65%)               | CES300<br>4039.18<br>+25.43 (+0.63%)        | CES China Semiconductor Chips<br>7021.54<br>+240.83 (+3.55%) | CES HK Biotech<br>5526.79<br>+334.17 (+6.44%) | CES Innovative<br>4226.93<br>+158.77 (+3.90%)             |                                                    |
| CES Greater Bay Area Select<br>1896.79<br>+9.70 (+0.51%) | CES OBOR<br>2037.20<br>+13.68 (+0.68%)      | CES High Yield<br>2130.50<br>+20.72 (+0.98%)                 | CES SCHK E&L<br>3010.69<br>+69.61 (+2.37%)    | CES Foreign A-Shares Choice<br>2504.01<br>-35.34 (-1.39%) |                                                    |
| CES P Elite<br>4570.96<br>+45.07 (+1.00%)                | CES REIT<br>1411.66<br>-6.71 (-0.47%)       | CESCPD<br>1464.45<br>-53.97 (-3.55%)                         | CES SCHK HYL<br>2241.45<br>+35.95 (+1.63%)    | CESG10<br>3062.10<br>-81.91 (-2.61%)                      | CES SCA Industry Top<br>4138.20<br>-37.57 (-0.90%) |
| CES SCHK Moat<br>2355.80<br>+36.77 (+1.59%)              | CES SCHK Value<br>2327.08<br>+0.40 (+0.02%) | CES SCHK Growth<br>3184.75<br>+39.45 (+1.25%)                | Size Factor<br>1500.37<br>-20.27 (-1.33%)     | Value Factor<br>2303.57<br>-0.95 (-0.04%)                 | Momentum Factor<br>1667.26<br>-19.10 (-1.13%)      |

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| Index                                 | Return (Weekly) | Excess Return* (YTD) | Active Net Buy** (Weekly, mil) | Turnover*** (Weekly) |
|---------------------------------------|-----------------|----------------------|--------------------------------|----------------------|
| <b>Mainland Index</b>                 |                 |                      |                                |                      |
| CES A80                               | -1.01%          | -0.26%               | -243.15                        | 2.17%                |
| CES China Semiconductor Chips         | 3.55%           | 6.17%                | 157.76                         | 6.82%                |
| CES Innovative Pharma                 | 3.90%           | -0.85%               | 100.18                         | 4.15%                |
| CES Foreign A-Shares Choice           | -0.90%          | 0.00%                | -198.11                        | 2.55%                |
| CES SCA Industry Top                  | -1.39%          | -4.42%               | -292.13                        | 2.36%                |
| CNI AlphaFocus CES Size Factor        | -1.33%          | 11.43%               | -21.21                         | 3.85%                |
| CNI AlphaFocus CES Value Factor       | -0.04%          | 10.21%               | 11.36                          | 3.55%                |
| CNI AlphaFocus CES Momentum Factor    | -1.13%          | 4.64%                | -9.85                          | 4.76%                |
| <b>Cross Border Index</b>             |                 |                      |                                |                      |
| CES 120                               | 0.39%           | -0.05%               | -218.37                        | 1.80%                |
| CES 280                               | 0.34%           | -0.09%               | -0.11                          | 3.67%                |
| CES 300                               | 0.63%           | 0.00%                | -178.31                        | 2.22%                |
| CES OBOR                              | 0.68%           | 9.82%                | -98.80                         | 2.09%                |
| CES Greater Bay Area Select           | 0.51%           | -5.18%               | -80.73                         | 2.53%                |
| <b>Hong Kong, Overseas Index</b>      |                 |                      |                                |                      |
| CES HKMI                              | 2.13%           | 0.04%                | -92.29                         | 1.56%                |
| CES SCHK50                            | 2.17%           | 2.91%                | -194.28                        | 1.11%                |
| CES SCHK 100                          | 1.65%           | -3.85%               | -132.44                        | 1.33%                |
| CES G10                               | -2.61%          | -9.25%               | 9.44                           | 0.42%                |
| CES HK Biotech                        | 6.44%           | -12.43%              | 111.45                         | 3.07%                |
| CES SCHK E&L                          | 2.37%           | -9.74%               | -79.60                         | 1.47%                |
| CES REIT                              | -0.47%          | -16.97%              | -2.38                          | 0.27%                |
| CES China Mainland Property Developer | -3.55%          | -30.54%              | -17.29                         | 1.31%                |
| CES High Yield                        | 0.98%           | -4.88%               | -22.25                         | 1.18%                |
| CES SCHK HYL                          | 1.63%           | 5.16%                | -19.98                         | 0.89%                |
| CES SCHK Moat                         | 1.59%           | -14.77%              | -34.17                         | 1.39%                |
| CES SCHK Value                        | 0.02%           | -7.97%               | -13.03                         | 1.37%                |
| CES SCHK Growth                       | 1.25%           | -18.64%              | 4.68                           | 1.75%                |
| CES CNI PSM                           | -5.79%          | -28.23%              | -13.54                         | 1.85%                |
| CES P Elite                           | 1.00%           | 0.20%                | -132.82                        | 2.64%                |

\*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