

Index Performance Review (13Oct – 20Oct2023)

CES SCHK 50 2137.64 -68.03 (-3.08%)	CES120 5115.38 -233.85 (-4.37%)	CES280 5768.59 -256.47 (-4.26%)	CESA80 6470.13 -273.52 (-4.06%)	CESHKMI 4665.31 -230.28 (-4.70%)	CESHKMI 890.93 -39.59 (-4.25%)
CES SCHK 100 3900.24 -166.95 (-4.10%)	CES300 3876.51 -162.67 (-4.03%)	CES China Semiconductor Chips 6726.59 -294.95 (-4.20%)	CES HK Biotech 5152.17 -374.63 (-6.78%)	CES Innovative 3963.22 -263.71 (-6.24%)	
CES Greater Bay Area Select 1824.53 -72.27 (-3.81%)	CES OBOR 1966.57 -70.63 (-3.47%)	CES High Yield 2074.91 -55.59 (-2.61%)	CES SCHK E&L 2841.31 -169.38 (-5.63%)	CES Foreign A-Shares Choice 2398.27 -105.75 (-4.22%)	
CES P Elite 4320.56 -250.41 (-5.48%)	CES REIT 1383.02 -28.64 (-2.03%)	CESCPD 1397.16 -67.29 (-4.60%)	CES SCHK HYL 2187.91 -53.53 (-2.39%)	CESG10 2944.76 -117.34 (-3.83%)	CES SCA Industry Top 3945.98 -192.22 (-4.65%)
CES SCHK Moat 2295.46 -60.34 (-2.56%)	CES SCHK Value 2235.22 -91.87 (-3.95%)	CES SCHK Growth 3016.49 -168.27 (-5.28%)	Size Factor 1443.93 -56.44 (-3.76%)	Value Factor 2177.70 -125.87 (-5.46%)	Momentum Factor 1591.58 -75.68 (-4.54%)

-% %

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-4.06%	-0.14%	-338.29	2.14%
CES China Semiconductor Chips	-4.20%	5.88%	58.04	7.04%
CES Innovative Pharma	-6.24%	-2.89%	-60.39	3.10%
CES Foreign A-Shares Choice	-4.65%	-0.45%	-344.69	2.41%
CES SCA Industry Top	-4.22%	-4.28%	-337.15	2.25%
CNI AlphaFocus CES Size Factor	-3.76%	11.39%	-59.39	4.52%
CNI AlphaFocus CES Value Factor	-5.46%	8.43%	-114.50	3.04%
CNI AlphaFocus CES Momentum Factor	-4.54%	4.08%	-92.10	3.99%
Cross Border Index				
CES 120	-4.37%	-0.37%	-133.84	1.74%
CES 280	-4.26%	-0.30%	-74.05	3.37%
CES 300	-4.03%	0.00%	-136.94	2.06%
CES OBOR	-3.47%	10.01%	-120.79	2.14%
CES Greater Bay Area Select	-3.81%	-4.78%	-139.88	2.50%
Hong Kong, Overseas Index				
CES HKMI	-4.70%	-0.96%	98.04	1.45%
CES SCHK50	-3.08%	3.29%	0.15	1.11%
CES SCHK 100	-4.10%	-4.14%	13.89	1.12%
CES G10	-3.83%	-9.11%	-9.74	0.56%
CES HK Biotech	-6.78%	-14.45%	-0.40	1.98%
CES SCHK E&L	-5.63%	-11.01%	45.09	1.67%
CES REIT	-2.03%	-15.21%	4.12	0.29%
CES China Mainland Property Developer	-4.60%	-30.03%	3.14	1.47%
CES High Yield	-2.61%	-3.86%	1.61	1.18%
CES SCHK HYL	-2.39%	6.12%	11.72	0.82%
CES SCHK Moat	-2.56%	-13.46%	6.06	1.41%
CES SCHK Value	-3.95%	-7.97%	5.84	1.24%
CES SCHK Growth	-5.28%	-19.17%	11.40	1.59%
CES CNI PSM	-4.25%	-27.62%	-1.16	1.93%
CES P Elite	-5.48%	-1.50%	187.01	2.68%

*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