

Index Performance Review (20Oct – 27Oct2023)

CES SCHK 50 2145.84 +8.19 (+0.38%)	CES120 5220.82 +105.44 (+2.06%)	CES280 5854.77 +86.18 (+1.49%)	CESA80 6575.61 +105.48 (+1.63%)	CESHKMI 4777.62 +112.31 (+2.41%)	CESHKMI 904.38 +13.45 (+1.51%)
CES SCHK 100 3934.78 +34.54 (+0.89%)	CES300 3922.60 +46.09 (+1.19%)	CES China Semiconductor Chips 6854.44 +127.85 (+1.90%)	CES HK Biotech 5469.57 +317.41 (+6.16%)	CES Innovative 4173.40 +210.18 (+5.30%)	
CES Greater Bay Area Select 1837.69 +13.16 (+0.72%)	CES OBOR 1997.49 +30.92 (+1.57%)	CES High Yield 2090.47 +15.56 (+0.75%)	CES SCHK E&L 2798.68 -42.63 (-1.50%)	CES Foreign A-Shares Choice 2445.41 +47.14 (+1.97%)	
CES P Elite 4433.09 +112.53 (+2.60%)	CES REIT 1372.42 -10.60 (-0.77%)	CESCPD 1412.72 +15.56 (+1.11%)	CES SCHK HYL 2202.38 +14.46 (+0.66%)	CESG10 2985.46 +40.70 (+1.38%)	CES SCA Industry Top 4016.67 +70.69 (+1.79%)
CES SCHK Moat 2360.75 +65.29 (+2.84%)	CES SCHK Value 2266.00 +30.78 (+1.38%)	CES SCHK Growth 3043.04 +26.56 (+0.88%)	Size Factor 1474.20 +30.28 (+2.10%)	Value Factor 2245.82 +68.12 (+3.13%)	Momentum Factor 1642.72 +51.14 (+3.21%)

-% %

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	1.63%	0.00%	149.70	2.47%
CES China Semiconductor Chips	1.90%	6.38%	104.32	7.43%
CES Innovative Pharma	5.30%	0.69%	239.39	3.75%
CES Foreign A-Shares Choice	1.79%	-0.17%	149.07	2.84%
CES SCA Industry Top	1.97%	-3.92%	168.19	2.76%
CNI AlphaFocus CES Size Factor	2.10%	12.19%	15.24	5.37%
CNI AlphaFocus CES Value Factor	3.13%	10.19%	88.67	4.01%
CNI AlphaFocus CES Momentum Factor	3.21%	5.79%	64.36	5.43%
Cross Border Index				
CES 120	2.06%	0.41%	88.95	1.84%
CES 280	1.49%	-0.03%	16.55	4.05%
CES 300	1.19%	0.00%	68.13	2.36%
CES OBOR	1.57%	10.51%	-58.10	2.51%
CES Greater Bay Area Select	0.72%	-5.24%	-4.81	2.86%
Hong Kong, Overseas Index				
CES HKMI	2.41%	-0.03%	39.45	1.27%
CES SCHK50	0.38%	2.49%	-11.49	1.04%
CES SCHK 100	0.89%	-4.56%	33.30	1.14%
CES G10	1.38%	-9.18%	0.73	0.29%
CES HK Biotech	6.16%	-11.14%	42.26	2.15%
CES SCHK E&L	-1.50%	-13.30%	62.52	2.05%
CES REIT	-0.77%	-16.91%	2.66	0.28%
CES China Mainland Property Developer	1.11%	-30.54%	5.41	1.18%
CES High Yield	0.75%	-4.38%	-2.89	0.87%
CES SCHK HYL	0.66%	5.59%	-7.42	0.63%
CES SCHK Moat	2.84%	-12.52%	48.06	1.60%
CES SCHK Value	1.38%	-8.03%	-1.48	1.01%
CES SCHK Growth	0.88%	-19.72%	23.79	1.83%
CES CNI PSM	1.51%	-27.87%	9.21	1.31%
CES P Elite	2.60%	-0.42%	165.43	2.47%

*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