

Index Performance Review (27Oct – 03Nov2023)

CES SCHK 50 2177.31 +31.47 (+1.47%)	CES120 5268.51 +47.69 (+0.91%)	CES280 5878.50 +23.73 (+0.41%)	CESA80 6631.58 +55.97 (+0.85%)	CESHKMI 4816.82 +39.20 (+0.82%)	CESHKMI 892.29 -12.09 (-1.34%)
CES SCHK 100 4015.17 +80.39 (+2.04%)	CES300 3963.58 +40.98 (+1.04%)	CES China Semiconductor Chips 7190.44 +335.99 (+4.90%)	CES HK Biotech 5752.76 +283.19 (+5.18%)	CES Innovative 4241.64 +68.24 (+1.64%)	
CES Greater Bay Area Select 1859.48 +21.80 (+1.19%)	CES OBOR 2010.61 +13.12 (+0.66%)	CES High Yield 2093.47 +2.99 (+0.14%)	CES SCHK E&L 2855.43 +56.75 (+2.03%)	CES Foreign A-Shares Choice 2474.17 +28.76 (+1.18%)	
CES P Elite 4520.12 +87.03 (+1.96%)	CES REIT 1416.48 +44.06 (+3.21%)	CESCPD 1402.06 -10.66 (-0.75%)	CES SCHK HYL 2225.70 +23.33 (+1.06%)	CESG10 3010.67 +25.21 (+0.84%)	CES SCA Industry Top 4063.10 +46.42 (+1.16%)
CES SCHK Moat 2450.10 +89.35 (+3.78%)	CES SCHK Value 2256.11 -9.89 (-0.44%)	CES SCHK Growth 3077.55 +34.51 (+1.13%)	Size Factor 1472.18 -2.02 (-0.14%)	Value Factor 2275.36 +29.54 (+1.32%)	Momentum Factor 1645.83 +3.11 (+0.19%)

-% %

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	0.85%	0.22%	87.12	2.57%
CES China Semiconductor Chips	4.90%	10.64%	134.17	8.68%
CES Innovative Pharma	1.64%	1.24%	59.22	5.65%
CES Foreign A-Shares Choice	1.16%	0.33%	125.89	2.69%
CES SCA Industry Top	1.18%	-3.45%	119.67	2.89%
CNI AlphaFocus CES Size Factor	-0.14%	11.49%	-13.42	5.92%
CNI AlphaFocus CES Value Factor	1.32%	10.97%	21.54	4.43%
CNI AlphaFocus CES Momentum Factor	0.19%	5.41%	28.20	5.00%
Cross Border Index				
CES 120	0.91%	0.29%	69.66	2.03%
CES 280	0.41%	-0.62%	-37.89	3.87%
CES 300	1.04%	0.00%	36.79	2.43%
CES OBOR	0.66%	10.22%	-113.37	2.97%
CES Greater Bay Area Select	1.19%	-5.17%	-117.68	2.75%
Hong Kong, Overseas Index				
CES HKMI	0.82%	-0.65%	58.70	1.63%
CES SCHK50	1.47%	2.47%	45.94	1.40%
CES SCHK 100	2.04%	-4.19%	65.86	1.47%
CES G10	0.84%	-9.86%	-5.57	0.34%
CES HK Biotech	5.18%	-8.51%	60.32	3.38%
CES SCHK E&L	2.03%	-13.12%	11.45	1.71%
CES REIT	3.21%	-15.97%	9.88	0.60%
CES China Mainland Property Developer	-0.75%	-32.32%	-9.81	1.03%
CES High Yield	0.14%	-5.60%	-1.91	1.10%
CES SCHK HYL	1.06%	5.24%	0.19	0.65%
CES SCHK Moat	3.78%	-11.01%	-2.18	1.44%
CES SCHK Value	-0.44%	-9.72%	-1.43	1.10%
CES SCHK Growth	1.13%	-20.29%	22.17	2.20%
CES CNI PSM	-1.34%	-30.02%	-1.33	1.08%
CES P Elite	1.96%	-0.04%	50.34	2.58%

*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