

Index Performance Review (03Nov – 10Nov2023)

CES SCHK 50 2119.66 -57.65 (-2.65%)	CES120 5197.01 -71.50 (-1.36%)	CES280 5885.08 +6.58 (+0.11%)	CESA80 6589.97 -41.61 (-0.63%)	CESHKMI 4714.53 -102.28 (-2.12%)	CESHKMI 892.24 -0.04 (-0.00%)
CES SCHK 100 3942.35 -72.82 (-1.81%)	CES300 3922.03 -41.55 (-1.05%)	CES China Semiconductor Chips 7261.45 +71.02 (+0.99%)	CES HK Biotech 5873.80 +121.03 (+2.10%)	CES Innovative 4320.15 +78.51 (+1.85%)	
CES Greater Bay Area Select 1839.62 -19.86 (-1.07%)	CES OBOR 2016.56 +5.96 (+0.30%)	CES High Yield 2041.48 -51.99 (-2.48%)	CES SCHK E&L 2777.99 -77.43 (-2.71%)	CES Foreign A-Shares Choice 2465.37 -8.80 (-0.36%)	
CES P Elite 4479.94 -40.18 (-0.89%)	CES REIT 1360.44 -56.04 (-3.96%)	CESCPD 1368.52 -33.54 (-2.39%)	CES SCHK HYL 2149.31 -76.39 (-3.43%)	CESG10 2796.77 -213.89 (-7.10%)	CES SCA Industry Top 4041.93 -21.17 (-0.52%)
CES SCHK Moat 2393.89 -56.21 (-2.29%)	CES SCHK Value 2211.46 -44.65 (-1.98%)	CES SCHK Growth 3046.08 -31.47 (-1.02%)	Size Factor 1497.39 +25.21 (+1.71%)	Value Factor 2286.30 +10.94 (+0.48%)	Momentum Factor 1646.07 +0.24 (+0.01%)

-% %

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.63%	-0.42%	-425.15	2.46%
CES China Semiconductor Chips	0.99%	11.60%	-63.77	8.18%
CES Innovative Pharma	1.85%	3.96%	90.84	4.63%
CES Foreign A-Shares Choice	-0.52%	-0.21%	-442.02	2.67%
CES SCA Industry Top	-0.36%	-3.82%	-384.69	2.55%
CNI AlphaFocus CES Size Factor	1.71%	13.21%	-28.45	5.48%
CNI AlphaFocus CES Value Factor	0.48%	11.41%	-49.83	3.73%
CNI AlphaFocus CES Momentum Factor	0.01%	5.37%	-25.22	4.68%
Cross Border Index				
CES 120	-1.36%	0.00%	-276.30	1.95%
CES 280	0.11%	0.46%	-46.27	4.15%
CES 300	-1.05%	0.00%	-202.73	2.42%
CES OBOR	0.30%	11.50%	-147.00	2.86%
CES Greater Bay Area Select	-1.07%	-5.13%	-313.46	3.14%
Hong Kong, Overseas Index				
CES HKMI	-2.12%	-0.21%	-57.19	1.56%
CES SCHK50	-2.65%	2.37%	-51.29	1.28%
CES SCHK 100	-1.81%	-3.41%	-37.87	1.37%
CES G10	-7.10%	-13.17%	31.55	0.88%
CES HK Biotech	2.10%	-4.48%	81.95	3.15%
CES SCHK E&L	-2.71%	-12.86%	-33.07	1.74%
CES REIT	-3.96%	-16.54%	0.32	0.56%
CES China Mainland Property Developer	-2.39%	-31.35%	-8.84	2.05%
CES High Yield	-2.48%	-5.35%	-6.82	1.11%
CES SCHK HYL	-3.43%	4.33%	-12.29	0.71%
CES SCHK Moat	-2.29%	-10.47%	-14.62	1.50%
CES SCHK Value	-1.98%	-8.97%	-0.59	1.27%
CES SCHK Growth	-1.02%	-18.67%	6.20	2.24%
CES CNI PSM	0.00%	-27.69%	5.10	2.40%
CES P Elite	-0.89%	1.49%	-117.44	2.41%

*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