

Index Performance Review (10Nov – 17Nov2023)

CES SCHK 50 2170.25 +50.59 (+2.39%)	CES120 5169.94 -27.08 (-0.52%)	CES280 5907.43 +22.34 (+0.38%)	CESA80 6528.11 -61.85 (-0.94%)	CESHKMI 4746.17 +31.64 (+0.67%)	CESHKMI 893.02 +0.77 (+0.09%)
CES SCHK 100 4040.23 +97.88 (+2.48%)	CES300 3944.17 +22.15 (+0.56%)	CES China Semiconductor Chips 7224.53 -36.93 (-0.51%)	CES HK Biotech 5826.65 -47.15 (-0.80%)	CES Innovative 4260.35 -59.80 (-1.38%)	
CES Greater Bay Area Select 1864.12 +24.49 (+1.33%)	CES OBOR 2010.86 -5.70 (-0.28%)	CES High Yield 2076.92 +35.44 (+1.74%)	CES SCHK E&L 2771.15 -6.84 (-0.25%)	CES Foreign A-Shares Choice 2440.68 -24.69 (-1.00%)	
CES P Elite 4516.23 +36.29 (+0.81%)	CES REIT 1390.55 +30.10 (+2.21%)	CESCPD 1396.16 +27.65 (+2.02%)	CES SCHK HYL 2200.04 +50.73 (+2.36%)	CESG10 2857.32 +60.54 (+2.16%)	CES SCA Industry Top 4007.40 -34.52 (-0.85%)
CES SCHK Moat 2434.69 +40.81 (+1.70%)	CES SCHK Value 2235.96 +24.51 (+1.11%)	CES SCHK Growth 3060.79 +14.71 (+0.48%)	Size Factor 1497.57 +0.18 (+0.01%)	Value Factor 2291.78 +5.48 (+0.24%)	Momentum Factor 1675.73 +29.66 (+1.80%)

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Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.94%	-0.81%	-360.64	1.95%
CES China Semiconductor Chips	-0.51%	11.54%	-111.33	6.06%
CES Innovative Pharma	-1.38%	2.11%	-218.70	3.19%
CES Foreign A-Shares Choice	-0.85%	-0.53%	-371.88	2.14%
CES SCA Industry Top	-1.00%	-4.24%	-381.43	2.20%
CNI AlphaFocus CES Size Factor	0.01%	13.70%	-21.85	5.12%
CNI AlphaFocus CES Value Factor	0.24%	12.14%	-30.01	3.36%
CNI AlphaFocus CES Momentum Factor	1.80%	7.61%	-30.84	4.96%
Cross Border Index				
CES 120	-0.52%	-0.99%	-141.48	1.80%
CES 280	0.38%	0.29%	-75.78	3.40%
CES 300	0.56%	0.00%	-165.25	2.05%
CES OBOR	-0.28%	10.69%	-230.85	2.39%
CES Greater Bay Area Select	1.33%	-4.50%	-125.13	2.70%
Hong Kong, Overseas Index				
CES HKMI	0.67%	-0.89%	65.88	1.68%
CES SCHK50	2.39%	3.24%	-25.08	1.21%
CES SCHK 100	2.48%	-2.60%	-15.90	1.37%
CES G10	2.16%	-12.84%	-5.02	0.62%
CES HK Biotech	-0.80%	-6.41%	58.12	2.95%
CES SCHK E&L	-0.25%	-14.31%	7.09	1.90%
CES REIT	2.21%	-16.25%	12.06	0.49%
CES China Mainland Property Developer	2.02%	-31.50%	-14.10	1.32%
CES High Yield	1.74%	-5.20%	-11.20	1.05%
CES SCHK HYL	2.36%	5.21%	-14.08	0.60%
CES SCHK Moat	1.70%	-10.44%	19.13	1.47%
CES SCHK Value	1.11%	-9.37%	-14.81	1.20%
CES SCHK Growth	0.48%	-19.61%	15.05	1.79%
CES CNI PSM	0.09%	-28.91%	-5.76	1.72%
CES P Elite	0.81%	0.94%	42.36	3.60%

*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