

Index Performance Review (17Nov – 24Nov2023)

CES SCHK 50 2171.06 +0.81 (+0.04%)	CES120 5166.11 -3.83 (-0.07%)	CES280 5837.95 -69.47 (-1.18%)	CESA80 6502.05 -26.07 (-0.40%)	CESHKMI 4805.86 +59.69 (+1.26%)	CESHKMI 993.12 +100.11 (+11.21%)
CES SCHK 100 4058.20 +17.97 (+0.44%)	CES300 3915.24 -28.93 (-0.73%)	CES China Semiconductor Chips 6943.51 -281.02 (-3.89%)	CES HK Biotech 5754.39 -72.26 (-1.24%)	CES Innovative 4269.11 +8.75 (+0.21%)	
CES Greater Bay Area Select 1842.02 -22.10 (-1.19%)	CES OBOR 1978.42 -32.44 (-1.61%)	CES High Yield 2113.14 +36.23 (+1.74%)	CES SCHK E&L 2777.93 +6.77 (+0.24%)	CES Foreign A-Shares Choice 2422.44 -18.24 (-0.75%)	
CES P Elite 4572.88 +56.65 (+1.25%)	CES REIT 1441.40 +50.86 (+3.66%)	CESCPD 1528.42 +132.26 (+9.47%)	CES SCHK HYL 2230.13 +30.09 (+1.37%)	CESG10 2841.42 -15.90 (-0.56%)	CES SCA Industry Top 3976.79 -30.61 (-0.76%)
CES SCHK Moat 2457.96 +23.27 (+0.96%)	CES SCHK Value 2344.10 +108.14 (+4.84%)	CES SCHK Growth 3090.68 +29.89 (+0.98%)	Size Factor 1502.12 +4.55 (+0.30%)	Value Factor 2344.28 +52.50 (+2.29%)	Momentum Factor 1686.89 +11.16 (+0.67%)

-% %

Index	Return (Weekly)	Excess Return* (YTD)	Active Net Buy** (Weekly, mil)	Turnover*** (Weekly)
Mainland Index				
CES A80	-0.40%	-0.40%	-137.40	1.80%
CES China Semiconductor Chips	-3.89%	8.29%	-198.70	5.77%
CES Innovative Pharma	0.21%	2.98%	-66.59	3.60%
CES Foreign A-Shares Choice	-0.76%	-0.45%	-193.36	2.04%
CES SCA Industry Top	-0.75%	-4.12%	-165.59	1.99%
CNI AlphaFocus CES Size Factor	0.30%	14.80%	-7.83	4.44%
CNI AlphaFocus CES Value Factor	2.29%	15.30%	37.22	4.54%
CNI AlphaFocus CES Momentum Factor	0.67%	9.05%	24.09	6.17%
Cross Border Index				
CES 120	-0.07%	-0.38%	-174.60	1.62%
CES 280	-1.18%	-0.12%	-76.51	3.15%
CES 300	-0.73%	0.00%	-150.61	1.86%
CES OBOR	-1.61%	9.71%	-355.03	2.21%
CES Greater Bay Area Select	-1.19%	-4.86%	-320.47	2.45%
Hong Kong, Overseas Index				
CES HKMI	1.26%	-0.33%	-152.33	1.49%
CES SCHK50	0.04%	2.74%	-101.83	0.98%
CES SCHK 100	0.44%	-2.75%	-140.96	1.15%
CES G10	-0.56%	-13.79%	-0.35	0.34%
CES HK Biotech	-1.24%	-7.95%	28.04	2.14%
CES SCHK E&L	0.24%	-14.66%	-172.38	1.50%
CES REIT	3.66%	-14.15%	20.07	0.55%
CES China Mainland Property Developer	9.47%	-26.65%	19.51	2.43%
CES High Yield	1.74%	-4.29%	-13.54	1.03%
CES SCHK HYL	1.37%	5.96%	-8.78	0.55%
CES SCHK Moat	0.96%	-10.23%	-43.80	1.21%
CES SCHK Value	4.84%	-6.09%	-2.89	1.61%
CES SCHK Growth	0.98%	-19.47%	5.49	1.87%
CES CNI PSM	11.21%	-22.79%	8.07	3.37%
CES P Elite	1.25%	1.53%	-351.65	2.57%

*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