

Index	Index Point	Monthly Return	Volatility	Risk-adjusted Return
CES 300	4,747.01	6.61%	5.17%	1.28
CES 120	6,409.22	7.33%	6.51%	1.13
CES 280	7,377.24	8.06%	4.76%	1.69
CES A80	8,200.58	9.47%	5.17%	1.83
CES HKMI	6,384.86	4.81%	9.84%	0.49
CES SCHK50	2,589.30	0.94%	6.25%	0.15
CES G10	2,706.94	13.21%	15.35%	0.86
CES HK Biotech	7,153.07	18.81%	16.23%	1.16
CES Innovative Pharma	11,579.39	14.33%	8.82%	1.63
CES SCHK E&L	3,823.19	12.72%	11.44%	1.11
CES REIT	2,224.22	-4.72%	3.57%	-1.32
CES China Semiconductor Chips	8,707.56	8.44%	9.98%	0.85
CES SCHK 100	5,226.15	3.42%	7.84%	0.44
CES OBOR	2,111.58	2.56%	4.44%	0.58
CES P Elite	5,915.93	9.72%	14.49%	0.67
CES SCA Industry Top	5,156.59	11.17%	5.68%	1.97
CES Greater Bay Area Select	2,289.79	7.34%	4.96%	1.48
CES Foreign A-Shares Choice	3,258.02	11.69%	5.82%	2.01
CES High Yield	2,828.71	-3.30%	5.15%	-0.64
CES SCHK HYLX	2,511.32	-4.97%	3.69%	-1.35
CES SCHK Moat	3,627.45	1.66%	9.27%	0.18
CES SCHK Value	3,328.04	-1.45%	5.01%	-0.29
CES SCHK Growth	5,276.52	7.31%	9.34%	0.78
CNI AlphaFocus CES Size Factor Index	1,565.08	8.90%	5.09%	1.75
CNI AlphaFocus CES Value Factor Index	2,377.68	4.73%	4.32%	1.09
CNI AlphaFocus CES Momentum Factor Index	1,944.22	5.34%	5.54%	0.96

Source: CESC and Wind, data as of 30 Jun 2022