

Index	Index Point	Monthly Return	Volatility	Risk-adjusted Return
CES 300	3,585.90	-9.91%	6.70%	-1.48
CES 120	4,598.06	-13.72%	7.89%	-1.74
CES 280	5,890.50	-3.59%	5.84%	-0.61
CES A80	6,218.23	-11.27%	5.69%	-1.98
CES HKMI	3,900.18	-19.02%	12.89%	-1.48
CES SCHK50	1,777.46	-12.70%	9.23%	-1.38
CES G10	1,937.38	-27.43%	14.38%	-1.91
CES HK Biotech	5,241.88	3.78%	18.43%	0.21
CES Innovative Pharma	9,495.27	5.65%	12.33%	0.46
CES SCHK E&L	2,321.55	-22.67%	15.81%	-1.43
CES REIT	1,495.32	-14.44%	7.82%	-1.85
CES China Semiconductor Chips	7,199.43	4.04%	10.81%	0.37
CES SCHK 100	3,406.00	-15.43%	11.19%	-1.38
CES OBOR	1,708.16	-5.68%	5.28%	-1.07
CES P Elite	3,441.49	-21.96%	16.76%	-1.31
CES SCA Industry Top	3,928.53	-8.84%	5.90%	-1.50
CES Greater Bay Area Select	1,753.19	-7.12%	6.91%	-1.03
CES Foreign A-Shares Choice	2,416.39	-11.10%	6.24%	-1.78
CES High Yield	1,618.82	-15.79%	9.39%	-1.68
CES SCHK HYL V	2,015.24	-7.50%	5.57%	-1.35
CES SCHK Moat	2,280.14	-11.31%	10.90%	-1.04
CES SCHK Value	2,019.87	-14.61%	8.84%	-1.65
CES SCHK Growth	3,108.79	-13.78%	13.89%	-0.99
CNI AlphaFocus CES Size Factor Index	1,379.13	0.55%	6.06%	0.09
CNI AlphaFocus CES Value Factor Index	2,154.45	0.17%	6.35%	0.03
CNI AlphaFocus CES Momentum Factor Index	1,601.88	-5.39%	5.40%	-1.00

Source: CESC and Wind, data as of 31 Oct 2022