

Index	Index Point	Monthly Return	Volatility	Risk-adjusted Return
CES 300	4,043.61	-2.34%	4.12%	-0.57
CES 120	5,397.91	-2.77%	4.84%	-0.57
CES 280	6,048.42	-1.70%	3.59%	-0.47
CES A80	6,812.69	-1.80%	3.79%	-0.47
CES HKMI	4,936.91	-3.76%	6.98%	-0.54
CES SCHK50	2,185.90	-1.68%	5.67%	-0.30
CES G10	3,248.58	-5.44%	8.89%	-0.61
CES China Mainland Property Developer	1,556.24	-6.56%	11.72%	-0.56
CES CNI PSM	1,002.64	-4.09%	12.67%	-0.32
CES HK Biotech	5,336.46	-2.97%	8.87%	-0.33
CES Innovative Pharma	9,107.59	2.94%	6.64%	0.44
CES SCHK E&L	3,039.01	-6.29%	7.41%	-0.85
CES REIT	1,448.53	-2.61%	4.62%	-0.57
CES China Semiconductor Chips	6,780.71	-5.00%	6.39%	-0.78
CES SCHK 100	4,053.83	-4.33%	5.99%	-0.72
CES OBOR	1,962.50	-1.45%	3.72%	-0.39
CES P Elite	4,578.04	-5.44%	6.83%	-0.80
CES SCA Industry Top	4,175.77	-3.05%	3.85%	-0.79
CES Greater Bay Area Select	1,891.93	-4.07%	4.38%	-0.93
CES Foreign A-Shares Choice	2,539.35	-2.74%	3.84%	-0.71
CES High Yield	2,162.17	0.71%	5.22%	0.14
CES SCHK HYL V	2,240.58	-1.72%	3.81%	-0.45
CES SCHK Moat	2,383.88	-4.83%	5.73%	-0.84
CES SCHK Value	2,386.81	1.58%	8.05%	0.20
CES SCHK Growth	3,229.29	-4.78%	6.49%	-0.74
CNI AlphaFocus CES Size Factor Index	1,520.64	-1.39%	2.52%	-0.55
CNI AlphaFocus CES Value Factor Index	2,304.53	0.42%	3.20%	0.13
CNI AlphaFocus CES Momentum Factor Index	1,686.35	-0.08%	2.52%	-0.03

Source: CESC and Wind, data as of 30 Sep 2023