

Index	Index Point	Monthly Return	Volatility	Risk-adjusted Return
CES 300	3,980.19	-8.73%	3.72%	-2.35
CES 120	5,329.23	-8.92%	4.18%	-2.13
CES 280	6,109.60	-9.08%	4.38%	-2.07
CES A80	7,008.21	-5.74%	4.00%	-1.44
CES HKMI	4,816.32	-15.27%	6.69%	-2.28
CES SCHK50	2,036.12	-13.28%	5.21%	-2.55
CES G10	2,669.85	8.42%	16.34%	0.52
CES HK Biotech	5,050.87	-23.81%	10.50%	-2.27
CES Innovative Pharma	8,987.13	-13.58%	7.98%	-1.70
CES SCHK E&L	3,002.15	-12.25%	9.07%	-1.35
CES REIT	1,747.60	-14.98%	7.57%	-1.98
CES China Semiconductor Chips	6,920.11	-12.80%	6.83%	-1.87
CES SCHK 100	4,027.22	-15.03%	6.02%	-2.50
CES OBOR	1,810.94	-8.33%	3.15%	-2.64
CES P Elite	4,409.90	-17.77%	7.56%	-2.35
CES SCA Industry Top	4,309.57	-7.10%	4.41%	-1.61
CES Greater Bay Area Select	1,887.57	-8.84%	4.02%	-2.20
CES Foreign A-Shares Choice	2,717.98	-6.74%	4.58%	-1.47
CES High Yield	1,922.33	-18.40%	8.55%	-2.15
CES SCHK HYL V	2,178.55	-8.20%	4.33%	-1.89
CES SCHK Moat	2,570.88	-17.74%	7.11%	-2.49
CES SCHK Value	2,365.54	-16.47%	8.09%	-2.04
CES SCHK Growth	3,605.76	-18.09%	8.10%	-2.23
CNI AlphaFocus CES Size Factor Index	1,371.63	-9.17%	5.05%	-1.82
CNI AlphaFocus CES Value Factor Index	2,150.74	-4.67%	4.89%	-0.95
CNI AlphaFocus CES Momentum Factor Index	1,693.08	-7.86%	5.46%	-1.44

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