

CSI MarketGrader China New Economy Index

Performance & Return Attribution

—November 2018—

The MarketGrader New Economy Sectors

Definition

Within China, MarketGrader defines the Consumer Discretionary, Consumer Staples, Health Care and Technology Sectors as the “new economy” sectors. MarketGrader believes that as China moves into its next development phase, transitioning from an emerging to a developed economy, these sectors have the most to gain.

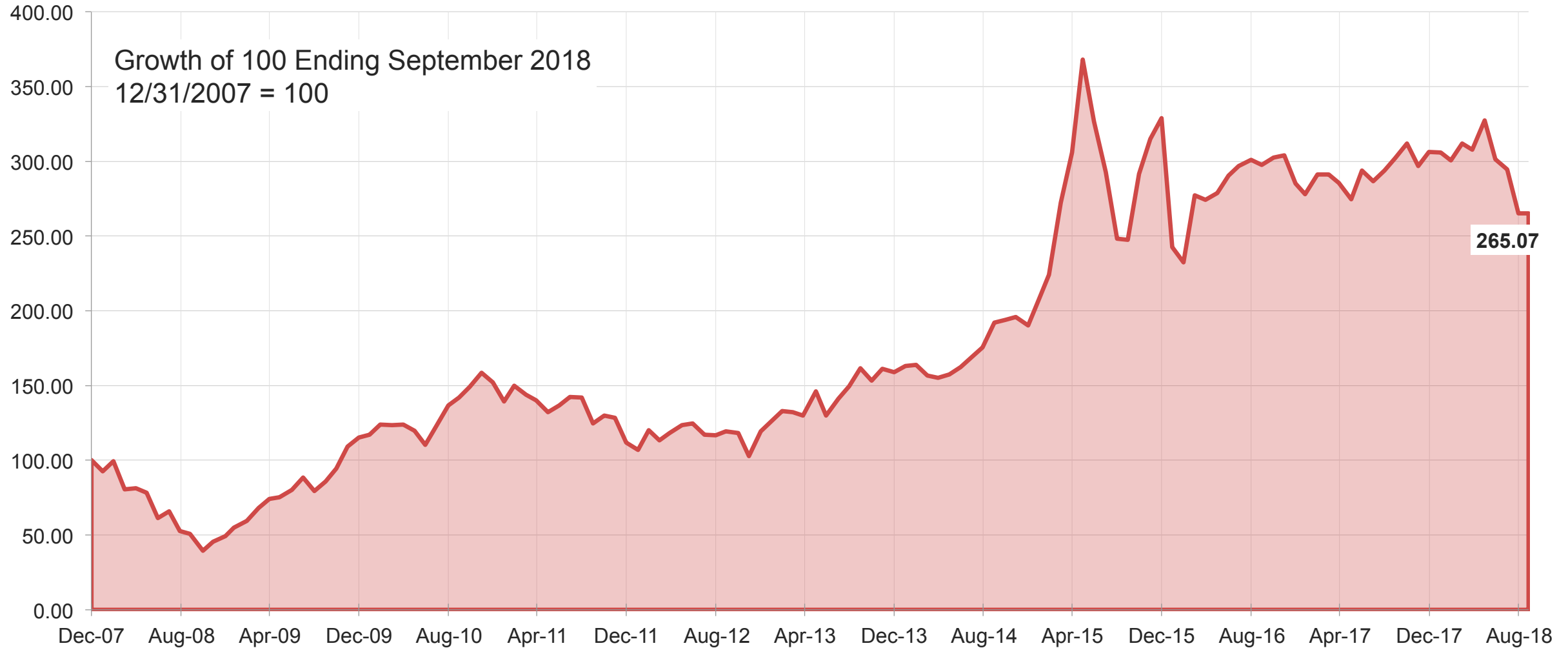
Introducing the CSI MarketGrader China New Economy Index

The CSI MarketGrader China New Economy Index (New Economy Index) follows the most fundamentally sound companies with the best growth prospects in the new economy sectors defined as Consumer Discretionary, Consumer Staples, Health Care and Technology. All the companies in the index are domiciled and listed in Mainland China.

The New Economy Index is comprised of the 30 top-ranked companies in each of the new economy sectors for a total of 120 components. Each company receives an equal weight in the Index. The Index is calculated in CNY, USD and AUD.

The CSI MarketGrader China New Economy Index

Lifetime Total Return Performance in CNY



Sources: China Securities Index Co. and MarketGrader Research.

The four new economy CSI All Shares sectors have a good historical return/ risk trade-off

	Consumer Discretionary	Consumer Staples	Energy	Financials	Health Care	Industrials	Information Technology	Materials	Telecommunications	Utilities
	Total Returns (Ret)									
1-Year	-26.1%	-0.1%	-13.1%	-9.9%	-6.2%	-28.3%	-31.2%	-27.7%	-29.8%	-17.6%
3-Years	-6.7%	12.5%	-0.1%	5.2%	0.7%	-8.7%	-12.5%	-1.7%	-2.6%	-9.0%
5-Years	4.2%	13.4%	-0.7%	11.4%	6.6%	5.1%	3.6%	5.6%	7.8%	6.6%
10-Years	8.9%	12.8%	-1.6%	8.0%	14.9%	13.2%	3.8%	3.5%	11.1%	3.7%
Since 12/31/2007*	0.1%	4.8%	-8.8%	-1.0%	6.9%	-4.5%	3.8%	-5.5%	2.9%	-3.4%
Since Inception**	12.4%	19.6%	6.4%	14.9%	18.2%	11.8%	8.7%	8.6%	12.8%	7.2%
	Standard Deviations (SD)									
3-Years	24.6%	24.0%	18.3%	20.6%	23.6%	24.3%	28.4%	24.5%	28.5%	20.6%
5-Years	26.3%	24.5%	23.2%	28.7%	26.0%	29.0%	35.2%	26.9%	32.3%	26.3%
10-Years	28.7%	25.8%	31.7%	31.5%	26.7%	30.3%	34.5%	32.6%	32.2%	25.7%
Since 12/31/2007*	30.5%	27.4%	33.0%	32.7%	28.6%	32.0%	36.0%	34.4%	33.8%	27.5%
Since Inception**	32.7%	30.0%	35.1%	34.0%	31.4%	33.4%	36.9%	36.1%	33.2%	30.6%
	Ret/SD									
3-Years	-0.27	0.52	-0.01	0.25	0.03	-0.36	-0.44	-0.07	-0.09	-0.44
5-Years	0.16	0.55	-0.03	0.40	0.25	0.18	0.10	0.21	0.24	0.25
10-Years	0.31	0.50	-0.05	0.26	0.56	0.44	0.11	0.11	0.34	0.15
Since 12/31/2007*	0.00	0.18	-0.27	-0.03	0.24	-0.14	0.11	-0.16	0.08	-0.12
Since Inception**	0.38	0.65	0.18	0.44	0.58	0.35	0.23	0.24	0.39	0.24

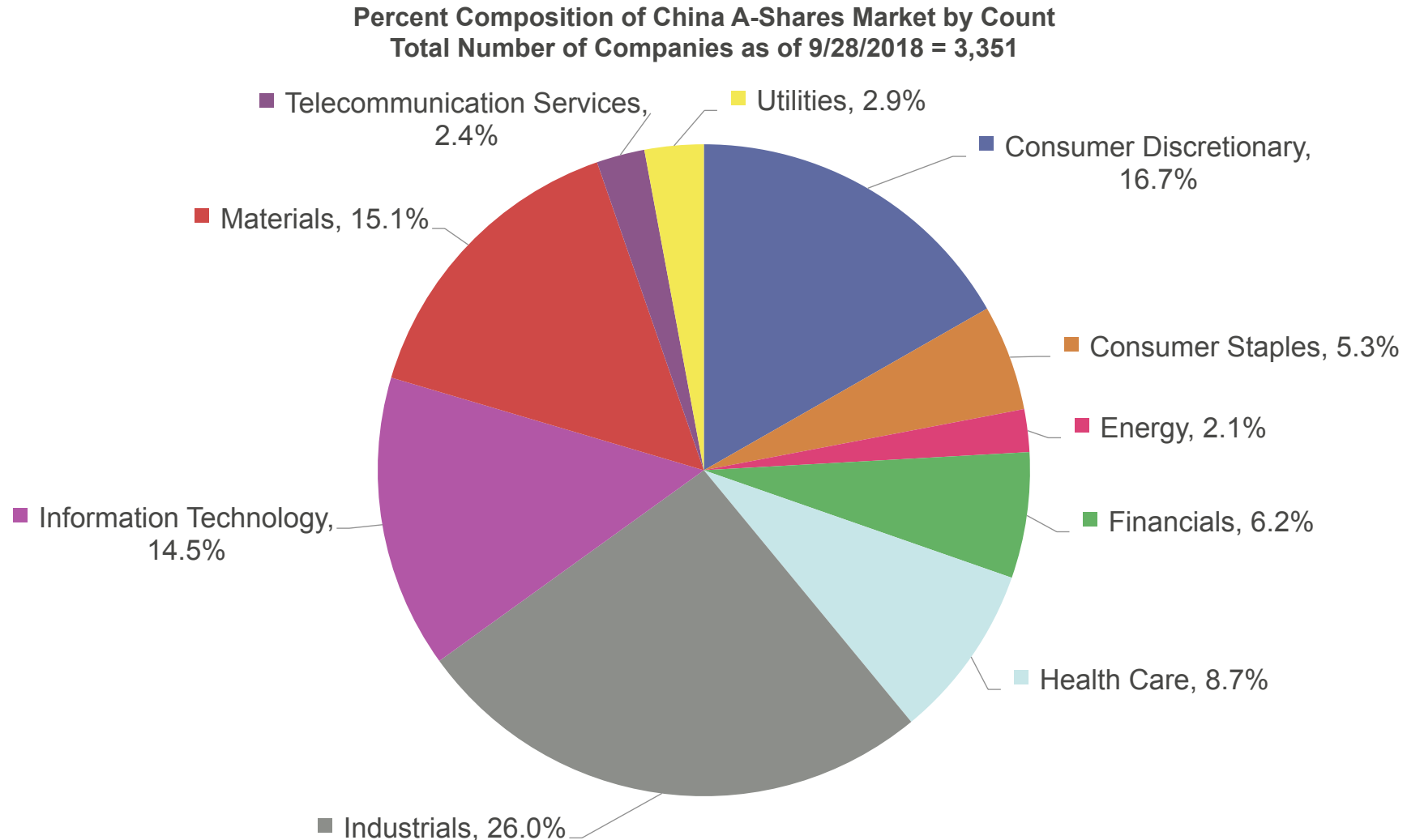
*Base Date of the CSI MG China New Economy Index. **12/31/2004

The four new economy MG sector indexes that comprise the New Economy Index have an even better historical return/risk trade-off

MG Sector Indexes								
	Consumer Discretionary 30	Consumer Staples 30	Energy 30	Financials 30	Health Care 30	Industrials 30	Technology 30	Materials 30
Total Returns (Ret)								
1-Year	-26.9%	2.7%	-27.3%	-16.8%	0.4%	-20.5%	-27.4%	-13.5%
3-Years	-4.0%	14.2%	3.4%	2.3%	4.6%	1.4%	-6.5%	7.8%
5-Years	6.9%	12.0%	3.6%	10.0%	11.9%	14.1%	9.6%	17.1%
10-Years	12.6%	16.9%	7.5%	10.1%	21.6%	14.9%	18.1%	14.7%
Since 12/31/2007*	4.7%	9.6%	0.1%	1.3%	13.4%	6.7%	8.9%	4.6%
Standard Deviations (SD)								
3-Years	26.1%	27.3%	24.2%	26.5%	24.2%	24.7%	32.0%	26.3%
5-Years	26.6%	27.2%	26.6%	28.3%	26.7%	27.0%	35.9%	28.7%
10-Years	28.3%	27.5%	36.7%	33.9%	27.9%	30.2%	34.0%	32.5%
Since 12/31/2007*	29.3%	29.2%	38.0%	35.3%	29.9%	32.0%	35.3%	34.2%
Ret/SD								
3-Years	-0.15	0.52	0.14	0.09	0.19	0.06	-0.20	0.30
5-Years	0.26	0.44	0.14	0.35	0.45	0.52	0.27	0.60
10-Years	0.44	0.61	0.20	0.30	0.77	0.49	0.53	0.45
Since 12/31/2007*	0.16	0.33	0.00	0.04	0.45	0.21	0.25	0.14

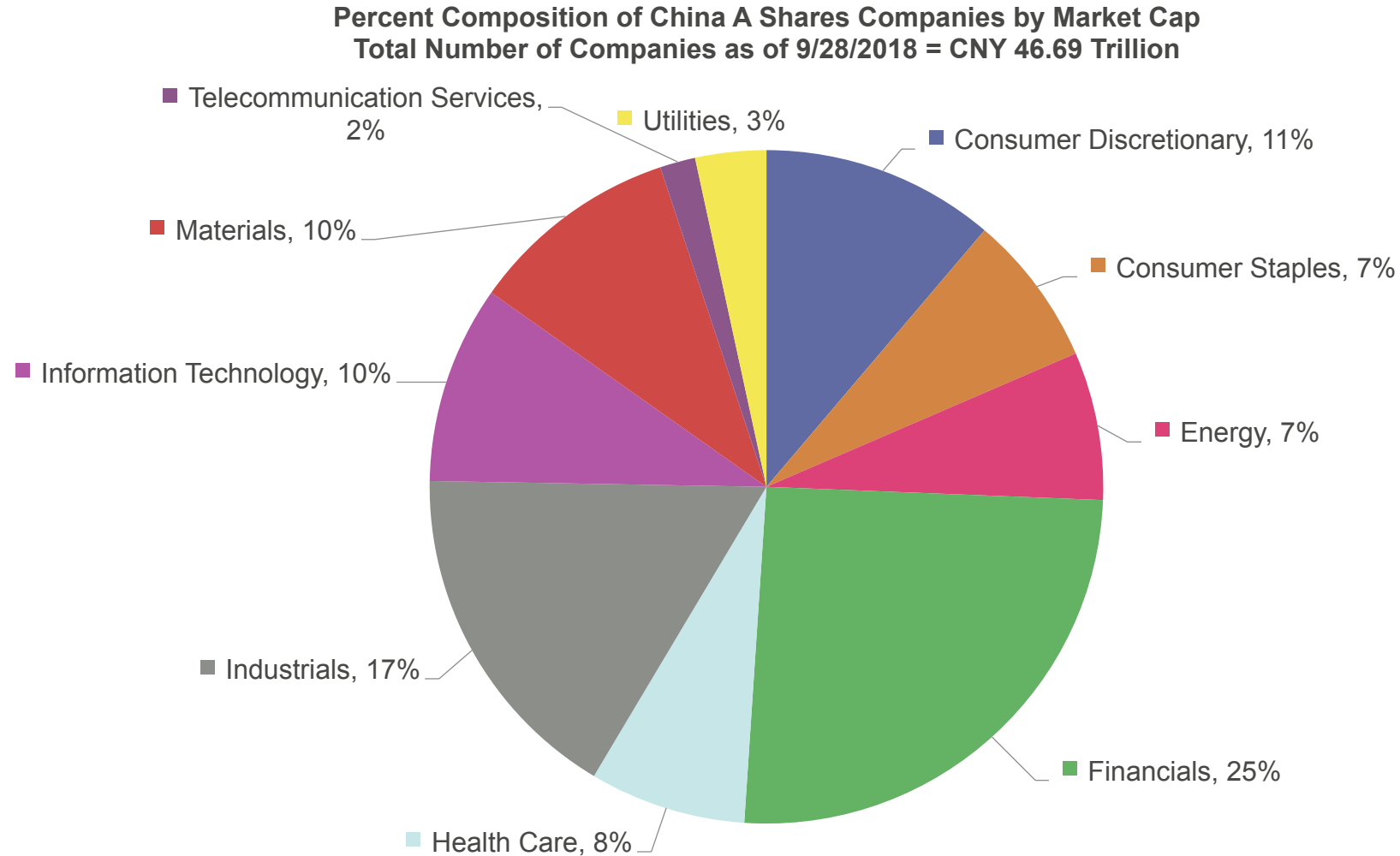
*Base Date of the CSI MG China New Economy Index

In terms of company counts, the four new economy sectors make up 45% of the China A-Shares market



Source: China Securities Index Co.

In terms of market cap, the four new economy sectors make up only 35% of the China A-Shares market



Source: China Securities Index Co.

The New Economy Index is a top performer within its peer group of China A-Shares market benchmarks

Price Return Performance Comparison to Benchmarks in CNY ending September, 2018

	CSI MG New Economy	CSI All Shares	SME-ChiNext 100	CSI 300	CSI 500	CSI 800
1-Month	-0.1%	1.3%	-1.2%	3.1%	-0.3%	2.3%
3-Months	-12.3%	-5.7%	-10.9%	-2.1%	-8.0%	-3.5%
1-Year	-13.4%	-22.2%	-21.9%	-10.4%	-27.3%	-15.1%
3-Years	1.1%	-4.4%	-6.7%	2.4%	-7.8%	-0.5%
5-Years	9.2%	5.7%	1.6%	7.4%	4.4%	6.6%
10-Years	16.8%	6.0%	8.9%	4.4%	8.4%	5.2%
Since Inception*	8.4%	-2.5%	0.6%	-4.0%	-0.3%	-3.2%

*12/31/2007

The New Economy Index outperforms an equally weighted index of the four CSI All Shares new economy sector indexes by an annual alpha of 4.9%

Price Return Performance in CNY ending September, 2018

		CSI All Shares				
	CSI MG New Economy	Four Sectors EW**	Consumer Discretionary	Consumer Staples	Health Care	Information Technology
1-Month	-0.1%	0.6%	0.9%	6.4%	-0.7%	-4.6%
3-Months	-12.3%	-11.2%	-13.5%	-5.8%	-13.9%	-11.6%
1-Year	-13.4%	-16.3%	-27.3%	-1.6%	-7.0%	-28.7%
3-Years	1.1%	-1.3%	-8.2%	10.8%	0.0%	-9.1%
5-Years	9.2%	6.6%	2.6%	11.8%	5.9%	4.6%
10-Years	16.8%	12.1%	7.5%	11.4%	14.1%	12.6%
Since Inception*	8.4%	3.5%	-1.2%	3.6%	6.2%	3.3%

*12/31/2007. ** Calculated as an index of the four CSI All Shares sector indexes that is rebalanced to equal-weight across the four indexes at the start of every calendar year

The New Economy Index outperforms an equally weighted index of the four CSI 300 new economy sector indexes by an annual alpha of 6.5%

Price Return Performance in CNY ending September, 2018

		CSI 300				
	CSI MG New Economy	Four Sectors EW**	Consumer Discretionary	Consumer Staples	Health Care	Information Technology
1-Month	-0.1%	1.6%	3.3%	9.6%	-0.2%	-6.3%
3-Months	-12.3%	-10.9%	-12.3%	-4.2%	-13.6%	-13.4%
1-Year	-13.4%	-2.3%	-12.7%	15.7%	10.0%	-23.1%
3-Years	1.1%	10.4%	0.5%	27.3%	14.5%	-2.5%
5-Years	9.2%	9.7%	5.6%	19.7%	11.0%	0.7%
10-Years	16.8%	11.6%	8.7%	14.3%	15.2%	5.1%
Since Inception*	8.4%	2.9%	-0.1%	5.9%	7.0%	-3.9%

*12/31/2007. ** Calculated as an index of the four CSI 300 sector indexes that is rebalanced to equal-weight across the four indexes at the start of every calendar year

Relative to the CSI 300 size benchmarks, the factor loadings of the New Economy Index underweight large cap stocks and overweight mid and small cap stocks

CSI MG New Economy Index Returns-Based Size Analysis

CSI Size	Beta Factor Loadings		MG Size	Beta Factor Loadings
CSI 300	-0.20		MG China LC 80	0.29
CSI 500	1.03		MG China SC 120	0.60
Alpha Monthly	0.62%		Alpha Monthly	0.16%
Adjusted R Squared	0.92		Adjusted R Squared	0.94

Note: Regression uses monthly price returns for the CSI MG New Economy Index and the benchmarks starting January, 2008 and ending September, 2018.

Relative to the CSI 300 style benchmarks, the factor loadings of the CSI MG New Economy Index overweight growth stocks and underweight value stocks

CSI MG New Economy Index Returns-Based Style Analysis

CSI Style	Beta Factor Loadings
CSI 300 Growth	2.29
CSI 300 Value	-1.59
Alpha Monthly	1.17%
Adjusted R Squared	0.74

Note: Regression uses monthly price returns for the CSI MG New Economy Index and the benchmarks starting January, 2008 and ending September, 2018.

Relative to the CSI All Shares sector benchmarks, the factor loadings of the New Economy Index underweight Consumer Discretionary and Consumer Staples, overweight Health Care, and are neutral to IT

CSI MG New Economy Index Returns-Based Sector Analysis

CSI All Shares Sectors	Beta Factor Loadings		MG Sectors	Beta Factor Loadings
Consumer Discretionary	0.19		Consumer Discretionary 30	0.25
Consumer Staples	0.20		Consumer Staples 30	0.25
Health Care	0.36		Health Care 30	0.26
Information Technology	0.25		Technology 30	0.25
Alpha Monthly	0.37%		Alpha Monthly	0.00%
Adjusted R Squared	0.98		Adjusted R Squared	1.00

Note: Regression uses monthly price returns for the CSI MG New Economy Index and the benchmarks starting January, 2008 and ending September, 2018.

Relative to CSI 300 sectors benchmarks, the factor loadings of the New Economy Index underweight Consumer Discretionary and Consumer Staples and overweight Health Care and IT

CSI MG New Economy Index Returns-Based Sector Analysis

CSI 300 Sectors	Beta Factor Loadings		MG Sectors	Beta Factor Loadings
Consumer Discretionary	0.18		Consumer Discretionary 30	0.25
Consumer Staples	0.10		Consumer Staples 30	0.25
Health Care	0.36		Health Care 30	0.26
Information Technology	0.41		Technology 30	0.25
Alpha Monthly	0.55%		Alpha Monthly	0.00%
Adjusted R Squared	0.92		Adjusted R Squared	1.00

Note: Regression uses monthly price returns for the CSI MG New Economy Index and the benchmarks starting January, 2008 and ending September, 2018.

Relative to the MG Shanghai and Shenzhen benchmarks, the factor loadings of the New Economy Index underweight the former and overweight the latter

CSI MG New Economy Index Returns-Based Exchange Analysis

MG China Exchange Indexes	Beta Factor Loadings
MG Shanghai 80	0.07
MG Shenzhen 80	0.86
Alpha Monthly	0.21%
Adjusted R Squared	0.93

Note: Regression uses monthly price returns for the CSI MG New Economy Index and the benchmarks starting January, 2008 and ending September, 2018.

A performance attribution by sector reveals that a significant share of the outperformance of the New Economy Index is as a result of the stock selection methodology based on MarketGrader's fundamental ratings

CSI MG New Economy Index Holdings-Based Return Attribution by Sectors

Time Period 6/30/2009 Through 12/31/2017 in CNY	
New Economy Total Return	234%
Benchmark Total Return (Penghua CSI 300 Fund)	47%
Total Return Difference	187%
Allocation Effect	79%
Selection + Interaction Effect	108%
Total Effect	187%

Source: FactSet. Uses FactSet sector mappings. See Appendix 1 for detailed analysis.

A performance attribution by size deciles reveals that a significant share of the outperformance of the New Economy Index is as a result of the stock selection methodology based on MarketGrader's fundamental ratings

CSI MG New Economy Index Holdings-Based Return Attribution by Size Deciles

Time Period 6/30/2009 Through 12/31/2017 in CNY	
New Economy Total Return	234%
Benchmark Total Return (Penghua CSI 300 Fund)	47%
Total Return Difference	187%
Allocation Effect	12%
Selection + Interaction Effect	174%
Total Effect	187%

Source: FactSet. See Appendix 2 for detailed analysis.

A performance attribution by sector reveals that a significant share of the outperformance of the New Economy Index is as a result of the stock selection methodology based on MarketGrader's fundamental ratings

CSI MG New Economy Index Holdings-Based Return Attribution by Sectors

Time Period 6/29/2012 Through 9/28/2018 in CNY	
New Economy Total Return	115%
Benchmark Total Return (SME & CHINEXT 400 ETF)	58%
Total Return Difference	57%
Allocation Effect	24%
Selection + Interaction Effect	33%
Total Effect	57%

Source: FactSet. See Appendix 3 for detailed analysis.

A performance attribution by size deciles reveals that a significant share of the outperformance of the New Economy Index is as a result of the stock selection methodology based on MarketGrader's fundamental ratings

CSI MG New Economy Index Holdings-Based Return Attribution by Size Deciles

Time Period 6/29/2012 Through 9/28/2018 in CNY	
New Economy Total Return	115%
Benchmark Total Return (SME & CHINEXT 400 ETF)	58%
Total Return Difference	57%
Allocation Effect	20%
Selection + Interaction Effect	37%
Total Effect	57%

Source: FactSet. See Appendix 4 for detailed analysis.

Appendix 1: New Economy Index Return Attribution by Sector

Benchmark – Penghua CSI 300 Index Fund

6/30/2009 to 9/28/2018	New Economy Index			Penghua CSI 300 Index Fund			Variation			Attribution Analysis		
	Average Weight	Total Return	Contrib. To Return	Average Weight	Total Return	Contrib. To Return	Average Weight Difference	Total Return Difference	Contrib. To Return Difference	Allocation Effect	Selection + Interaction	Total Effect
Total	100	234	234	100	47	47	--	187	187	79	108	187
FactSet Sectors												
Commercial Services	0.6	120.4	1.2	0.3	-68.7	-0.6	0.3	189.1	1.7	0.4	0.9	1.3
Communications	0.2	67.1	1.2	0.8	6.3	0.1	-0.7	60.8	1.2	0.5	1.8	2.3
Consumer Durables	8.6	457.4	23.5	4.5	275.3	8.2	4.1	182.1	15.3	5.1	2.2	7.3
Consumer Non-Durables	17.2	240.0	39.5	4.8	274.9	3.5	12.4	-34.9	36.0	15.4	8.9	24.4
Consumer Services	4.0	270.9	12.2	1.4	9.4	-0.1	2.6	261.6	12.3	3.0	7.3	10.4
Distribution Services	0.5	84.2	0.5	0.8	-24.8	-0.8	-0.3	109.0	1.3	1.7	0.1	1.8
Electronic Technology	14.5	241.7	29.9	4.7	46.1	1.8	9.9	195.6	28.1	3.5	22.8	26.3
Energy Minerals	0.6	-39.0	-0.8	4.2	-20.7	-5.7	-3.6	-18.3	4.9	3.2	0.6	3.8
Finance	2.0	66.0	2.2	35.9	49.1	36.9	-33.9	16.9	-34.7	-9.3	0.9	-8.4
Health Services	1.2	1,507.6	6.0	0.0	204.9	0.2	1.2	1,302.7	5.8	4.1	0.9	5.0
Health Technology	21.6	334.5	66.6	4.4	205.3	4.3	17.2	129.3	62.3	28.0	25.1	53.2
Industrial Services	0.6	76.2	1.7	4.1	18.2	5.6	-3.5	58.0	-3.9	0.2	1.7	1.9
Miscellaneous	0.1	-9.0	-0.3	--	--	--	0.1	-9.0	-0.3	0.2	--	0.2
Non-Energy Minerals	0.4	87.0	2.2	7.0	-20.7	-7.8	-6.6	107.7	10.0	5.7	1.8	7.4
Process Industries	11.6	150.5	14.7	4.1	35.7	0.7	7.4	114.7	14.0	-3.0	17.5	14.5
Producer Manufacturing	4.7	109.7	6.7	6.7	19.1	0.3	-2.0	90.6	6.4	0.3	5.2	5.4
Retail Trade	4.3	-18.4	2.9	1.3	47.0	0.4	3.0	-65.5	2.5	1.6	0.8	2.4
Technology Services	7.0	192.2	24.1	1.3	63.3	0.4	5.7	128.8	23.7	10.3	8.9	19.2
Transportation	0.2	-15.1	-0.3	3.1	-6.4	-3.1	-2.9	-8.6	2.8	3.3	0.2	3.6
Utilities	0.0	-21.7	-0.3	2.6	38.3	1.7	-2.6	-60.0	-2.1	1.0	0.2	1.1
[Cash]	--	--	--	7.9	3.9	0.9	-7.9	-3.9	-0.9	3.2	--	3.2
[Unassigned]	--	--	--	0.1	2.2	0.0	-0.1	-2.2	-0.0	0.4	--	0.4

Source: FactSet.

Appendix 2: New Economy Index Return Attribution by Size

Benchmark – Penghua CSI 300 Index Fund

6/30/2009 to 9/28/2018	New Economy Index			Penghua CSI 300 Index Fund			Variation			Attribution Analysis		
	Average Weight	Total Return	Contrib. To Return	Average Weight	Total Return	Contrib. To Return	Average Weight Difference	Total Return Difference	Contrib. To Return Difference	Allocation Effect	Selection + Interaction	Total Effect
Total	100	234	234	100	47	47	0	187	187	12	174	187
Market Cap Deciles												
1	0.9	679.3	2.5	31.3	74.3	17.9	-30.5	605.0	-15.4	-4.0	2.1	-1.8
2	1.7	153.9	2.8	10.3	59.4	4.3	-8.6	94.5	-1.5	-0.4	2.6	2.3
3	1.7	29.8	0.2	8.3	43.5	3.5	-6.6	-13.7	-3.3	1.0	0.4	1.4
4	0.8	116.5	2.3	6.6	49.7	2.8	-5.8	66.8	-0.5	-0.0	0.5	0.5
5	2.9	415.4	10.0	4.2	123.7	3.4	-1.3	291.7	6.6	0.4	4.9	5.3
6	2.2	644.3	8.9	3.9	29.7	-0.9	-1.7	614.6	9.8	0.6	6.3	7.0
7	4.2	251.7	14.5	3.8	68.6	1.9	0.5	183.1	12.5	3.3	9.4	12.7
8	0.3	53.5	0.6	1.9	-12.4	-0.8	-1.7	66.0	1.4	0.9	0.3	1.2
9	5.4	203.6	16.7	3.0	49.7	1.3	2.5	153.9	15.4	4.3	10.1	14.3
10	49.1	226.7	123.6	6.9	4.8	2.6	42.2	221.9	121.0	10.7	105.4	116.1
[Cash]	--	--	--	7.9	3.9	0.9	-7.9	-3.9	-0.9	3.4	--	3.4
[N/A]	30.8	214.2	51.4	12.0	7.6	10.0	18.9	206.7	41.4	-7.8	32.1	24.2

Source: FactSet.

Appendix 3: New Economy Index Return Attribution by Sector

Benchmark – SME & CHINEXT 400 ETF

6/29/2012 to 9/28/2018	New Economy Index			SME & CHINEXT 400 ETF			Variation			Attribution Analysis		
	Average Weight	Total Return	Contrib. To Return	Average Weight	Total Return	Contrib. To Return	Average Weight Difference	Total Return Difference	Contrib. To Return Difference	Allocation Effect	Selection + Interaction	Total Effect
Total	100.00	115.27	115.27	100.00	58.46	58.46	--	56.81	56.81	24.08	32.73	56.81
FactSet Sectors												
Commercial Services	0.86	120.41	1.17	3.25	227.95	8.45	-2.40	-107.54	-7.28	-4.33	0.29	-4.03
Communications	--	--	--	0.47	-6.04	0.04	-0.47	6.04	-0.04	1.07	--	1.07
Consumer Durables	9.19	327.83	17.34	4.25	78.97	1.31	4.94	248.87	16.03	1.12	10.20	11.32
Consumer Non-Durables	16.97	70.98	5.96	2.47	-2.12	-0.42	14.50	73.10	6.38	-9.20	3.57	-5.63
Consumer Services	4.45	146.90	7.78	1.88	-16.46	2.05	2.56	163.36	5.73	2.28	1.27	3.55
Distribution Services	0.49	88.31	0.49	0.41	-9.13	0.02	0.09	97.43	0.47	2.00	-0.27	1.73
Electronic Technology	14.71	116.82	18.67	19.61	89.21	15.35	-4.90	27.61	3.32	-0.52	3.23	2.72
Energy Minerals	0.36	-32.87	-0.63	0.47	405.56	0.66	-0.11	-438.44	-1.29	3.08	-3.21	-0.13
Finance	1.61	92.99	2.96	1.46	1.89	0.91	0.15	91.09	2.05	1.17	1.68	2.84
Health Services	1.56	947.32	5.31	0.82	508.49	1.29	0.74	438.83	4.02	2.11	2.10	4.22
Health Technology	21.90	150.61	35.93	8.30	75.56	7.03	13.61	75.04	28.90	4.55	8.58	13.13
Industrial Services	0.73	147.29	2.22	4.18	22.22	2.29	-3.46	125.07	-0.07	2.36	2.05	4.42
Miscellaneous	0.13	14.15	0.09	--	--	--	0.13	14.15	0.09	0.99	--	0.99
Non-Energy Minerals	0.31	8.63	0.48	2.95	32.97	1.00	-2.64	-24.34	-0.52	2.44	1.32	3.77
Process Industries	11.18	31.13	-0.36	16.95	47.53	7.10	-5.76	-16.41	-7.46	2.99	-2.29	0.70
Producer Manufacturing	5.30	88.53	3.58	21.28	40.70	7.84	-15.98	47.83	-4.25	3.63	3.05	6.68
Retail Trade	2.79	-21.85	-0.22	1.28	16.86	-0.15	1.51	-38.71	-0.06	-2.62	0.50	-2.13
Technology Services	7.33	95.08	14.55	7.81	90.30	3.79	-0.49	4.77	10.76	4.84	0.12	4.96
Transportation	0.12	0.33	-0.07	0.35	2.81	0.19	-0.22	-2.49	-0.26	1.39	0.53	1.92
Utilities	--	--	--	0.48	-33.46	-0.20	-0.48	33.46	0.20	1.68	--	1.68
[Cash]	--	--	--	1.31	11.34	-0.07	-1.31	-11.34	0.07	2.08	--	2.08
[Unassigned]	--	--	--	0.01	5.66	0.00	-0.01	-5.66	-0.00	0.98	--	0.98

Source: FactSet.

Appendix 4: New Economy Index Return Attribution by Size

Benchmark – SME & CHINEXT 400 ETF

6/29/2012 to 9/28/2018	New Economy Index			SME & CHINEXT 400 ETF			Variation			Attribution Analysis		
	Port. Average Weight	Port. Total Return	Port. Contrib. To Return	Bench. Average Weight	Bench. Total Return	Bench. Contrib. To Return	Average Weight Difference	Total Return Difference	Contrib. To Return Difference	Allocation Effect	Selection + Interaction	Total Effect
Total	100.00	115.27	115.27	100.00	58.46	58.46	--	56.81	56.81	19.78	37.03	56.81
Market Cap Deciles												
1	35.16	168.12	43.75	13.51	81.75	10.11	21.64	86.37	33.64	-2.59	1.08	-1.51
2	12.03	169.29	27.04	13.12	75.01	13.31	-1.09	94.28	13.73	2.71	6.54	9.25
3	6.50	100.89	8.84	10.97	65.63	7.40	-4.48	35.26	1.44	2.08	2.71	4.79
4	6.55	190.98	9.36	10.99	121.00	13.08	-4.44	69.97	-3.72	-1.26	1.97	0.70
5	3.88	86.00	6.02	9.65	-1.39	3.05	-5.77	87.39	2.97	4.92	3.62	8.53
6	3.94	172.72	4.57	7.84	28.99	5.10	-3.90	143.73	-0.53	2.41	5.26	7.68
7	4.51	117.17	2.98	8.44	79.61	7.90	-3.93	37.56	-4.92	-0.90	3.07	2.17
8	4.34	21.89	4.58	7.38	71.34	2.82	-3.04	-49.45	1.75	1.46	0.48	1.94
9	6.47	76.68	4.65	7.27	35.67	2.09	-0.80	41.01	2.56	1.51	3.48	5.00
10	7.16	-1.11	0.49	5.87	50.13	-2.74	1.29	-51.24	3.23	0.78	3.15	3.92
[Cash]	--	--	--	1.31	11.34	-0.07	-1.31	-11.34	0.07	2.77	--	2.77
[N/A]	9.48	81.63	3.00	3.66	-45.42	-3.58	5.82	127.04	6.58	5.89	5.67	11.56

Source: FactSet.