

| Return (%)                               | Index<br>(06/08/2021) | Since<br>30/07/2021 | YTD<br>(2021) | Since SZ-HK Stock<br>Connect<br>(05/12/2016) | Since SH-HK Stock<br>Connect<br>(17/11/2014) |
|--|-----------------------|---------------------|---------------|--|--|
| <b>Size Indices Performance</b>          |                       |                     |               |  |  |
| CES 300                                  | 5,281.59              | 1.2%                | -6.5%         | 41.5%  | 63.3%  |
| CES 120                                  | 7,196.22              | 1.1%                | -14.9%        | 38.5%  | 74.5%  |
| CES 280                                  | 8,764.07              | 2.3%                | 6.0%          | 44.4%  | 70.7%  |
| CES A80                                  | 8,722.45              | 2.3%                | -13.2%        | 41.0%  | 102.7%                                       |
| CES HKMI                                 | 7,881.34              | 0.3%                | -14.2%        | 40.8%  | 38.8%  |
| CES SCHK50                               | 2,977.82              | 1.0%                | -4.0%         | 19.9%  | 15.5%  |
| <b>Sector Indices Performance</b>        |                       |                     |               |  |  |
| CES G10                                  | 3,497.61              | -6.7%               | -28.3%        | -18.5%                                       | -47.6%                                       |
| CES HK Biotech                           | 13,936.16             | 0.1%                | 20.6%         | 452.9%                                       | n.a.   |
| CES Innovative Pharma                    | 17,324.97             | 1.5%                | 7.9%          | 209.8%                                       | 271.8%                                       |
| CES SCHK E&L                             | 4,816.04              | -3.0%               | -3.9%         | 32.8%  | 7.9%   |
| CES REIT                                 | 2,864.98              | 0.4%                | 7.4%          | -6.3%  | 1.3%   |
| CES China Semiconductor Chips            | 12,255.16             | -5.6%               | 39.2%         | 166.4%                                       | 243.7%                                       |
| <b>Thematic Indices Performance</b>      |                       |                     |               |  |  |
| CES SCHK 100                             | 6,321.57              | 0.5%                | -4.4%         | 44.6%  | 37.1%  |
| CES OBOR                                 | 2,177.34              | 2.8%                | 8.3%          | 30.6%  | n.a.   |
| CES P Elite                              | 7,910.31              | -1.2%               | -24.4%        | 109.1%                                       | 124.5%                                       |
| CES SCA Industry Top                     | 5,586.98              | 1.6%                | -8.3%         | 86.5%  | 166.5%                                       |
| CES Greater Bay Area Select              | 2,710.65              | 2.6%                | -4.9%         | 52.1%  | n.a.   |
| CES Foreign A-Shares Choice              | 3,547.83              | 2.9%                | -9.1%         | n.a.   | n.a.   |
| <b>Strategy Indices Performance</b>      |                       |                     |               |  |  |
| CES High Yield                           | 3,418.79              | 3.5%                | 0.7%          | 26.2%  | 17.3%  |
| CES SCHK HYL V                           | 2,523.71              | 1.4%                | -1.5%         | -9.1%  | -8.1%  |
| CES SCHK Moat                            | 5,152.45              | 1.7%                | 0.1%          | 100.8%                                       | 91.3%  |
| CES SCHK Value                           | 4,070.94              | 2.2%                | -2.5%         | 33.3%  | 37.3%  |
| CES SCHK Growth                          | 7,461.12              | 2.3%                | 0.6%          | 127.0%                                       | 116.7%                                       |
| CNI AlphaFocus CES Size Factor Index     | 1,635.14              | 3.1%                | -3.3%         | 4.4%   | n.a.   |
| CNI AlphaFocus CES Value Factor Index    | 3,007.40              | 2.5%                | 3.6%          | 118.6%                                       | n.a.   |
| CNI AlphaFocus CES Momentum Factor Index | 2,100.50              | 3.8%                | 10.3%         | 50.6%  | n.a.   |