

| Return (%)                               | Index<br>(27/08/2021) | Since<br>20/08/2021 | 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                                  | 5,191.71              | 2.2%                | -8.1%         | 39.0%  | 60.5%  |
| CES 120                                  | 7,010.61              | 2.1%                | -17.1%        | 35.0%  | 70.0%  |
| CES 280                                  | 8,684.23              | 2.8%                | 5.0%          | 43.1%  | 69.2%  |
| CES A80                                  | 8,470.93              | 0.2%                | -15.7%        | 37.0%  | 96.9%  |
| CES HKMI                                 | 7,640.63              | 3.5%                | -16.8%        | 36.5%  | 34.6%  |
| CES SCHK50                               | 2,965.95              | 2.8%                | -4.4%         | 19.4%  | 15.1%  |
| <b>Sector Indices Performance</b>        |                       |                     |               |  |  |
| CES G10                                  | 3,417.49              | 8.8%                | -29.9%        | -20.4%                                       | -48.8%                                       |
| CES HK Biotech                           | 12,349.06             | 5.1%                | 6.9%          | 389.9%                                       | n.a.   |
| CES Innovative Pharma                    | 15,464.21             | 1.5%                | -3.7%         | 176.5%                                       | 231.9%                                       |
| CES SCHK E&L                             | 4,799.48              | 4.4%                | -4.3%         | 32.4%  | 7.6%   |
| CES REIT                                 | 2,830.60              | -1.0%               | 6.1%          | -7.4%  | 0.1%   |
| CES China Semiconductor Chips            | 11,823.28             | 2.3%                | 34.3%         | 157.0%                                       | 231.6%                                       |
| <b>Thematic Indices Performance</b>      |                       |                     |               |  |  |
| CES SCHK 100                             | 6,260.71              | 3.4%                | -5.3%         | 43.3%  | 35.8%  |
| CES OBOR                                 | 2,282.04              | 4.5%                | 13.5%         | 36.9%  | n.a.   |
| CES P Elite                              | 7,624.72              | 8.7%                | -27.1%        | 101.6%                                       | 116.4%                                       |
| CES SCA Industry Top                     | 5,357.01              | 1.8%                | -12.1%        | 78.8%  | 155.5%                                       |
| CES Greater Bay Area Select              | 2,656.31              | 1.2%                | -6.8%         | 49.0%  | n.a.   |
| CES Foreign A-Shares Choice              | 3,385.31              | 0.6%                | -13.3%        | n.a.   | n.a.   |
| <b>Strategy Indices Performance</b>      |                       |                     |               |  |  |
| CES High Yield                           | 3,620.35              | 4.6%                | 6.6%          | 33.6%  | 24.2%  |
| CES SCHK HYL V                           | 2,590.51              | 2.0%                | 1.1%          | -6.7%  | -5.7%  |
| CES SCHK Moat                            | 5,001.44              | 2.8%                | -2.8%         | 94.9%  | 85.7%  |
| CES SCHK Value                           | 4,200.35              | 3.5%                | 0.6%          | 37.6%  | 41.7%  |
| CES SCHK Growth                          | 7,358.31              | 5.8%                | -0.7%         | 123.9%                                       | 113.7%                                       |
| CNI AlphaFocus CES Size Factor Index     | 1,653.41              | 1.2%                | -2.2%         | 5.6%   | n.a.   |
| CNI AlphaFocus CES Value Factor Index    | 3,019.66              | 1.2%                | 4.0%          | 119.5%                                       | n.a.   |
| CNI AlphaFocus CES Momentum Factor Index | 2,198.72              | 4.1%                | 15.5%         | 57.6%  | n.a.   |