

# BOCI China International Index

## 中銀國際中國國際指數

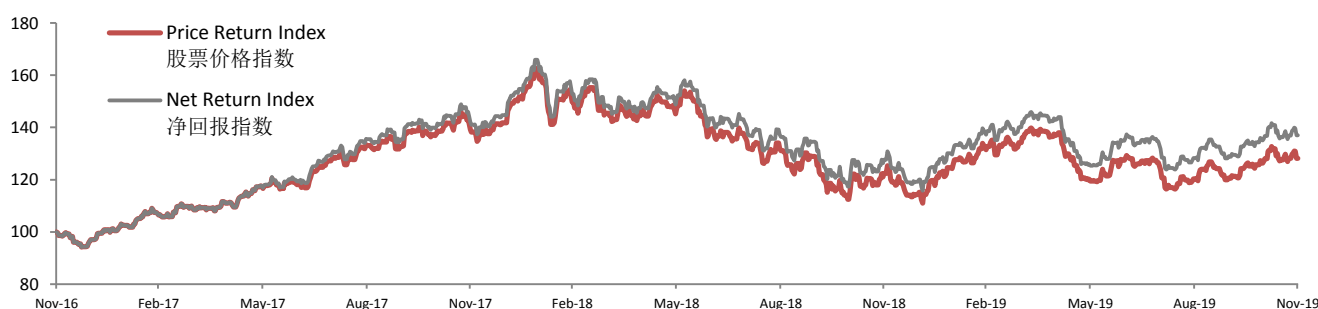
NOV 2019

2019 年 11 月

The BOCI China International Index of BOCI Index Series is an equity index consists of the top 80 Chinese companies that are listed in Hong Kong or the United States of America (i.e. ADRs). This index captures the large and mid-cap opportunity set of Chinese companies with strong economic exposure and/or origin from Mainland China. The Index is a free-float adjusted market capitalization weighted index. Index review is carried out in January, April, July, and October every year.

中銀國際中國國際指數是一只股票指數，它包括在香港或美國上市（即 ADR）的前 80 家中國公司。該指數反映來自中國大陸的大/中型市值公司之投資機會。該指數是自由流通量調整後的市值加權指數。指數定期在每年 1 月，4 月，7 月和 10 月進行指數審議。

### CUMULATIVE PERFORMANCE 累积表现 (Nov 2016 – Nov 2019) (HKD 港元)



### FUNDAMENTALS & RISK CHARACTERISTICS 基本面及风险特征

Dividend Yield 股息收益率 (%)	P/E 市盈率	P/B 市帳率	Annualized Volatility 年化波幅 (%)	
2.3	13.9	1.5	1 年	3 年
			20.4	18.3

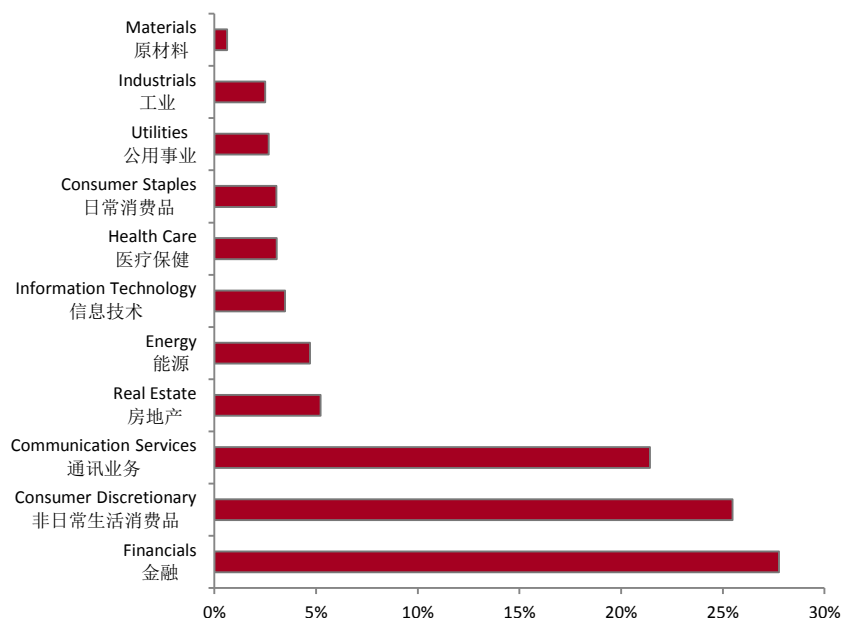
### NET RETURN (HKD) 淨回報 (港元) (%)

Net Returns 淨回報						Annual Returns 年度淨回報		
YTD	1 Month	3 Month	6 Month	1 Year	3 Year	2018	2017	2016
年初至今	1 个月	3 个月	6 个月	1 年	3 年			
14.0%	1.0%	6.8%	9.2%	7.2%	36.9%	-17.0%	49.3%	4.1%

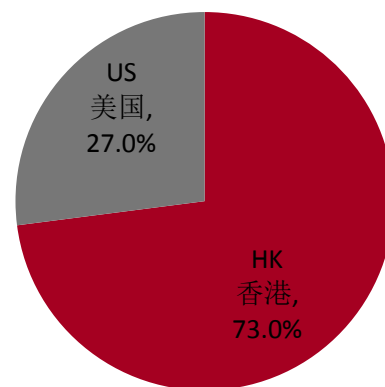
All data are as at 30-Nov-2019 unless otherwise stated. The Information prior to its Launch Date contains back-tested data, which is not actual but is hypothetical. While back-tested results reflect the application of index methodology, there are frequently material differences between back-tested performance results and future results subsequently achieved by any investment strategy.

除另有说明外，所有数据均截至 2019 年 11 月 30 日。发布日期之前的信息包含回溯测试的假设数据。虽然回溯测试的结果反映了指数方法的应用，但回溯测试的结果与随后通过任何投资策略实现的未来结果之间可能存在巨大差异。

## SECTOR<sup>(1)</sup> WEIGHTS 行业<sup>(1)</sup>比重



## PLACE OF LISTING 上市地区比重



## TOP 10 CONSTITUENTS 十大成分股

Name 名称	GICS Sector <sup>(1)</sup> GICS 行业分类 <sup>(1)</sup>	Index Wgt 比重 (%)	Float Market Cap (Billion HKD) 自由流通市值 (十亿港元)	Listing 上市地区
ALIBABA GROUP HOLDING-SP ADR 阿里巴巴	Consumer Discretionary 非日常生活消费品	11.3%	2,404.8	US 美国
TENCENT HOLDINGS LTD 腾讯控股	Communication Services 通讯业务	9.8%	1,902.2	HK 香港
CHINA CONSTRUCTION BANK-H 建设银行	Financials 金融	6.4%	614.1	HK 香港
PING AN INSURANCE GROUP CO-H 中国平安	Financials 金融	5.0%	475.6	HK 香港
IND & COMM BK OF CHINA-H 工商银行	Financials 金融	4.6%	435.9	HK 香港
MEITUAN DIANPING-CLASS B 美团点评	Consumer Discretionary 非日常生活消费品	3.5%	364.7	HK 香港
CHINA MOBILE LTD 中国移动	Communication Services 通讯业务	3.4%	326.2	HK 香港
BAIDU INC - SPON ADR 百度	Communication Services 通讯业务	2.8%	256.6	US 美国
BANK OF CHINA LTD-H 中国银行	Financials 金融	2.6%	241.6	HK 香港
JD.COM INC-ADR 京东	Consumer Discretionary 非日常生活消费品	2.5%	222.4	US 美国
<b>Total 总计</b>	-	<b>51.9%</b>	<b>7244.1</b>	-

(1) Based on GICS Sector Classification 按照 GICS 行业分类

All data are as at 30-Nov-2019 unless otherwise stated. The Information prior to its Launch Date contains back-tested data, which is not actual but is hypothetical. While back-tested results reflect the application of index methodology, there are frequently material differences between back-tested performance results and future results subsequently achieved by any investment strategy.

除另有说明外，所有数据均截至 2019 年 11 月 30 日。发布日期之前的信息包含回溯测试的假设数据。虽然回溯测试的结果反映了指数方法的应用，但回溯测试的结果与随后通过任何投资策略实现的未来结果之间可能存在巨大差异。

## 其他资讯

Launch Date 推出日期	13 MAR 2019
Back-tested To 指数追溯至	30 SEP 2015
Base Index Value 基值	1000
No. of Constituents 成份股数目	80
Review 指数审议周期	Quarterly 每季
Weighting 比重计算方法	Free Float Adjusted Market Cap Weighted with 10% Capping 自由流通量调整后的市值加权, 权重以 10%为上限
Currency 货币	HKD/USD 港元/美元

### Vendor Codes 指数代号

Bloomberg 彭博资讯	Price Return HKD 股票价格指数 - 港元	BCICIP
	Net Return HKD 净回报指数 - 港元	BCICIN
Thomson Reuters 汤森路透	Price Return HKD 股票价格指数 - 港元	.BCICIP
	Net Return HKD 净回报指数 - 港元	.BCICIN
	Total Return HKD 总回报指数 - 港元	.BCICIT
	Price Return USD 股票价格指数 - 美元	.BCICIPU
	Net Return USD 净回报指数 - 美元	.BCICINU
	Total Return USD 总回报指数 - 美元	.BCICITU

### Contact 联络

### Website 网址

[index.admin@bocigroup.com](mailto:index.admin@bocigroup.com)
<http://www.bocigroup.com>

Calculated by  
**S&P Dow Jones  
 Indices**

## DISCLAIMER 免责声明

All information is provided for reference only. The information contained herein shall not be used for any unlawful or unauthorized purposes. Effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by BOCI Asset Management Limited or its affiliates, nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein. BOCI Asset Management Limited does not guarantee the accuracy, completeness, timeliness or availability of the information or data contained herein.

BOCI China International Index is the property of BOCI Asset Management Limited, which has contracted with S&P Opco, LLC (a subsidiary of S&P Dow Jones Indices LLC) to calculate and maintain the Index. The Index is not sponsored by S&P Dow Jones Indices or its affiliates or its third party licensors (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices will not be liable for any errors or omissions in calculating the Index. "Calculated by S&P Dow Jones Indices" and the related stylized mark(s) are service marks of S&P Dow Jones Indices and have been licensed for use by BOCI Asset Management Limited. S&P® is a registered trademark of Standard & Poor's Financial Services LLC ("SPFS"), and Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones").

BOCI Asset Management Limited, as the index owner, makes no express or implied representations or warranties as to (a) the advisability of purchasing or assuming any risk in connection with any transaction or investment linked to the index, (b) the levels at which the index stands at any particular time on any particular date, (c) the results to be obtained by any party from the use of the Index or any data included in it for the purposes of issuing any financial instruments or carrying out any financial transaction linked to the index or (d) any other matter.