

BOCI China International Index

中银国际中国际指数

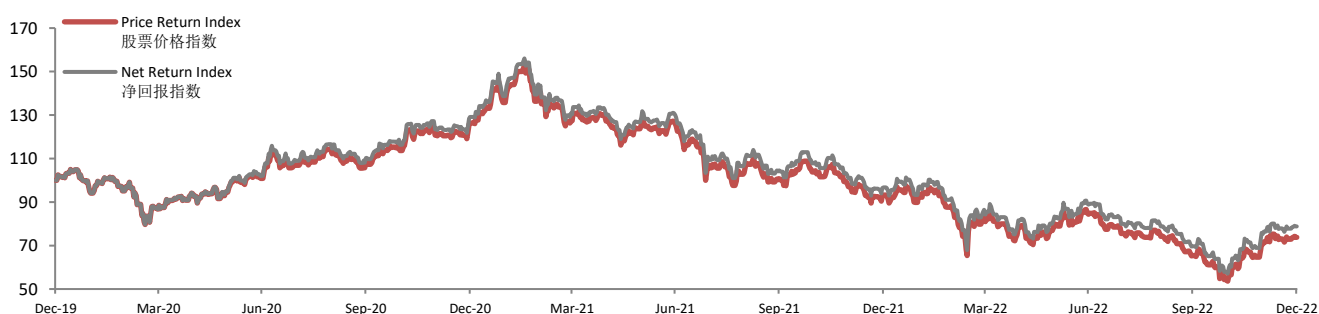
Dec 2022

2022 年 12 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.

中银国际中国际指数是一只股票指数，它包括在香港或美国上市（即 ADR）的前 80 家中国公司。该指数反映来自中国大陆的大/中型市值公司之投资机会。该指数是自由流通量调整后的市值加权指数。指数定期在每年 1 月，4 月，7 月和 10 月进行指数审议。

CUMULATIVE PERFORMANCE 累积表现 (Dec 2019 – Dec 2022) (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 市帐率	Annualized Volatility 年化波幅 (%)	
3.0	11.6	1.2	1 年	3 年
			43.1	29.8

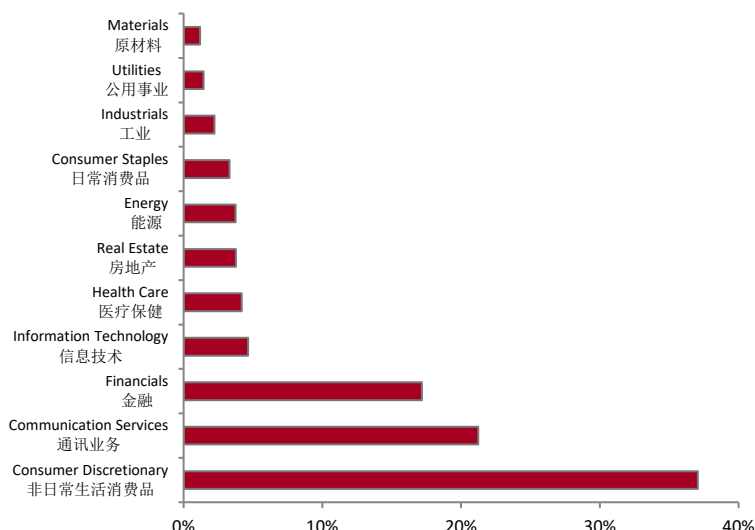
NET RETURN (HKD) 淨回報 (港元) (%)

Net Returns 淨回報						Annual Returns 年度淨回報			
YTD	1 Month	3 Month	6 Month	1 Year	3 Year	2021	2020	2019	2018
年初至今	1 个月	3 个月	6 个月	1 年	3 年				
-18.7%	3.8%	13.1%	-11.3%	-18.7%	-21.3%	-25.0%	29.1%	22.5%	-17.0%

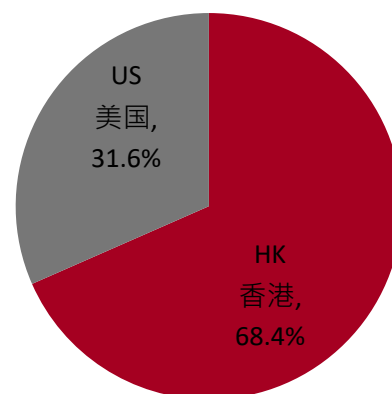
All data are as at 31-Dec-2022 unless otherwise stated. The Information prior to its Launch Date contains back-tested data, which is not actual but is hypothetical. While back-tested results reflect the application of index methodology, there are frequently material differences between back-tested performance results and future results subsequently achieved by any investment strategy.

除另有说明外，所有数据均截至 2022 年 12 月 31 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⁽¹⁾ WEIGHTS 行业⁽¹⁾比重



PLACE OF LISTING 上市地区比重



TOP 10 CONSTITUENTS 十大成分股

Name 名称	GICS Sector ⁽¹⁾ GICS 行业分类 ⁽¹⁾	Index Wgt 比重 (%)	Float Market Cap (Billion HKD) 自由流通市值 (十亿港元)	Listing 上市地区
TENCENT HOLDINGS LTD 腾讯控股	Communication Services 通讯业务	11.4%	2,016.1	HK 香港
ALIBABA GROUP HOLDING-SP ADR 阿里巴巴	Consumer Discretionary 非日常生活消费品	9.6%	1,329.1	US 美国
MEITUAN-CLASS B 美团-W	Consumer Discretionary 非日常生活消费品	6.7%	712.4	HK 香港
JD.COM INC-ADR 京东集团	Consumer Discretionary 非日常生活消费品	5.3%	519.6	US 美国
CHINA CONSTRUCTION BANK-H 建设银行	Financials 金融	4.2%	482.0	HK 香港
PINDUODUO INC-ADR 拼多多	Consumer Discretionary 非日常生活消费品	3.4%	346.1	US 美国
PING AN INSURANCE GROUP CO-H 中国平安	Financials 金融	3.1%	319.3	HK 香港
BAIDU INC - SPON ADR 百度	Communication Services 通讯业务	2.5%	246.1	US 美国
IND & COMM BK OF CHINA-H 工商银行	Financials 金融	2.5%	286.1	HK 香港
CHINA MOBILE LTD 中国移动	Communication Services 通讯业务	2.4%	285.9	HK 香港
Total 总计	-	51.3%	6,542.6	-

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

All data are as at 31-Dec-2022 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 2022 年 12 月 31 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 index.admin@bocigroup.com
 Website 网址 <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.