

BOCI GBA Leaders Index

中銀國際粵港澳大灣區龍頭指數

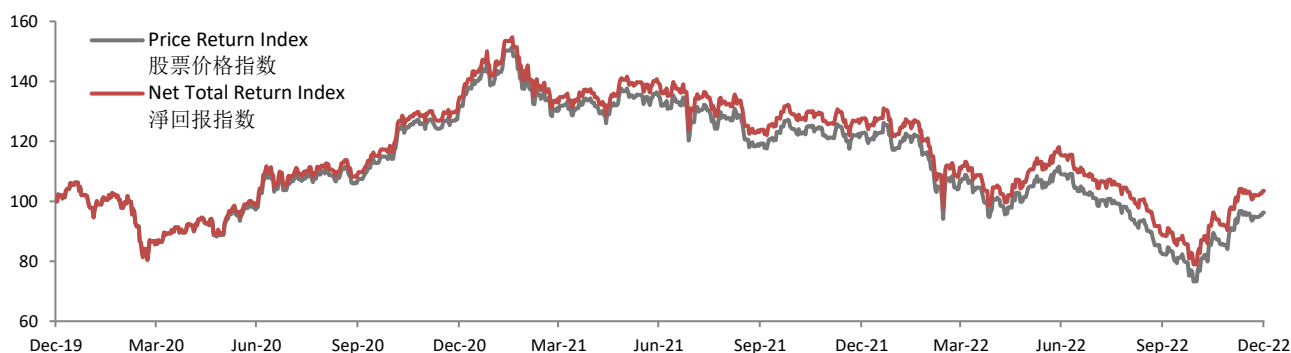
Dec 2022

2022 年 12 月

The BOCI Greater Bay Area Leaders Index is an equity index consists of companies from the Guangdong-Hong Kong-Macao Greater Bay Area (for short, GBA). On top of the GBA element, this index focuses on four key investment themes of the GBA, namely *Advanced Manufacturing*, *Strategic Emerging Industries*, *Modern Service Industries*, and *Modern Transport System and Construction*. The index comprise of top 10 companies from each individual theme to represent the leaders that is likely to benefit from the GBA development plan. Each investment theme is set to carry equal index weighting at each index review. Constituent index weighting within each theme is free-float adjusted market capitalization weighted.

中銀國際粵港澳大灣區龍頭指數是由粵港澳大灣區內公司組成的股票指數。該指數主要涵蓋四個主要投資主題，即先進製造業、戰略新興產業、現代服務業和現代交通系統與建設，由來自每個主題的前 10 家公司組成，以代表受益於大灣區發展計劃的龍頭公司。每個投資主題持有均等权重，而且每個主題內的成分股指數是經自由流通量調整及市值加權比重計算後得出。

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/BV 市帳率	Annualized Volatility 年化波幅	
3.5%	14.4	1.9	1 年	3 年
			35.1%	25.7%

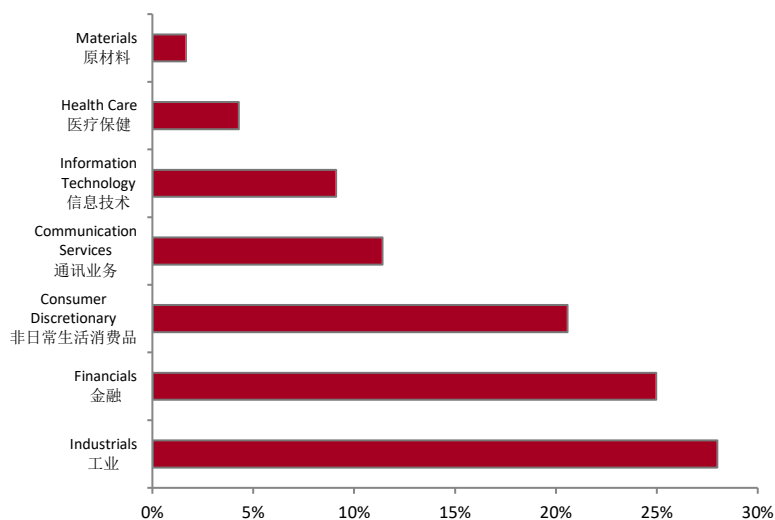
NET RETURN (HKD) 淨回報 (港元)

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
年初至今	1 个月	3 个月	6 个月	1 年	3 年			
-18.9%	6.5%	16.8%	-10.3%	-18.9%	3.5%	-5.2%	34.7%	33.3%

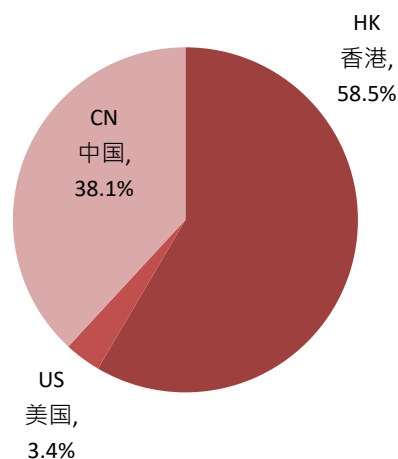
All data are as at 31-Dec-2022 unless otherwise stated. The Information prior to its Launch Date contains back-tested data, which is not actual but is hypothetical. While back-tested results reflect the application of index methodology, there are frequently material differences between back-tested performance 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⁾	Theme 主题	Index Wgt 比重 (%)	Listing 上市地区
TENCENT 腾讯控股	Communication Services 通讯业务	Strategic Emerging Industries 战略性新兴产业	11.4%	HK 香港
AIA 友邦保险	Financials 金融	Modern Service Industries 现代服务业	9.1%	HK 香港
MTR CORP 港铁公司	Industrials 工业	Modern Transport System and Construction 现代交通运输系统及建设	7.6%	HK 香港
BYD CO LTD-H 比亚迪	Consumer Discretionary 非日常生活消费品	Advanced Manufacturing 先进制造业	4.5%	HK 香港
XINYI GLASS 信义玻璃	Industrials 工业	Modern Transport System and Construction 现代交通运输系统及建设	4.3%	HK 香港
MIDEA GROUP CO-A 美的集团	Consumer Discretionary 非日常生活消费品	Advanced Manufacturing 先进制造业	4.1%	CN 中国
BYD CO LTD -A 比亚迪	Consumer Discretionary 非日常生活消费品	Advanced Manufacturing 先进制造业	4.0%	CN 中国
HKEX 香港交易所	Financials 金融	Modern Service Industries 现代服务业	3.9%	HK 香港
SHENZHEN MINDR-A 迈瑞医疗	Health Care 医疗保健	Strategic Emerging Industries 战略性新兴产业	3.7%	CN 中国
CHINA SOUTHERN-A 南方航空	Industrials 工业	Modern Transport System and Construction 现代交通运输系统及建设	3.3%	CN 中国
Total 总计			55.9%	

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	09 JUL 2019	
Back-tested To 指数追溯至	31 DEC 2016	
Base Index Value 基值	1000	
No. of Constituents 成份股数目	47	
No. of Constituent Companies 成份公司数目	40	
Review 指数审议周期	Quarterly 每季	
Weighting 比重计算方法	25% for each Greater Bay Area Key Investment Theme; Company Free-float Market Capitalization Weighted for each Individual Theme; Index Weights Capped at 10% at Index Review 各投资主题占重 25%; 在各投资主题下, 指数自由流通量调整后的公司市值加权; 权重以 10%为上限	
Currency 货币	HKD/CNY 港元/人民币	
Vendor Codes 指数代号	Bloomberg	Price Return HKD 股票价格指数 - 港元 BCGBLP
	彭博资讯	Net Return HKD 净回报指数 - 港元 BCGBLN
	Thomson Reuters 汤森路透	Price Return HKD 股票价格指数 - 港元 .BCGBLP
		Net Total Return HKD 净回报指数 - 港元 .BCGBLN
		Total Return HKD 总回报指数 - 港元 .BCGBLT
		Price Return CNY 股票价格指数 - 人民币 .BCGBLPC
		Net Return CNY 净回报指数 - 人民币 .BCGBLNC
		Total Return CNY 总回报指数 - 人民币 .BCGBLTC
Contact 联络	index.admin@bocigroup.com	
Website 网址	http://www.bocigroup.com	



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 GBA Leaders 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.