

CIMB Evergreen II Index Fact Sheet

General Information

Report Date	31 Dec 18	Bloomberg Ticker	CIMGEVG2 <INDEX>	Data Source	CIMB Bank Berhad
Inception Date	06 Jun 02	Pricing Frequency	Daily	Index Currency	Euro
Start Level	88.7471	Highest Level	322.2655	Return to Date	179.86%
Current Level	248.3640	Highest Level Date	23 Jan 18	Annualised RTD	10.85%

Index Information

- CIMB Evergreen II Index tracks a wide range of markets across major economic regions and asset classes which adopts a Risk/Return Optimisation strategy by finding the best possible asset class allocations to maximise returns with controlled volatility (Standard Deviation) of around 10%.
- CIMB Evergreen II Index also adopts a Long/Short strategy which proactively trades when markets are bullish or bearish.
- Basket of multi-assets are selected and may be substituted by CIMB Bank at its own discretion.
- CIMB Evergreen II Index was created in February 2010. The index values prior to February 2010 was created using actual market data and backtested by applying the same algorithm/rule assumptions governing the product.

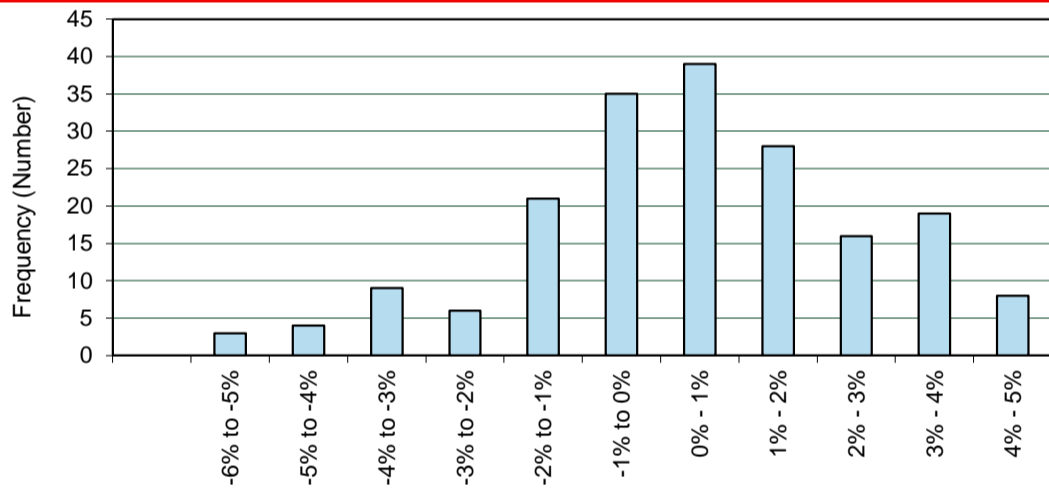
Index Month-on-Month Historical Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	RTD
2018	4.13%	-5.63%	-2.00%	-0.90%	-0.30%	-1.59%	-0.14%	0.79%	-1.29%	-8.81%	-1.66%	-1.53%	-17.85%	179.86%
2017	0.61%	3.76%	-0.48%	-0.20%	0.88%	-1.45%	0.62%	0.12%	-1.54%	3.81%	0.00%	1.05%	7.26%	
2016	1.30%	0.67%	-1.14%	-1.72%	0.26%	0.80%	0.69%	0.70%	-0.17%	-1.01%	1.37%	0.80%	2.52%	
2015	4.26%	2.71%	2.76%	0.58%	1.34%	-3.21%	2.31%	-3.74%	0.72%	-4.27%	1.04%	1.29%	5.50%	
2014	-3.16%	4.46%	-0.90%	3.71%	1.45%	-0.16%	0.60%	2.85%	-1.84%	0.23%	0.36%	2.08%	9.79%	
2013	0.94%	3.32%	3.45%	3.17%	0.39%	-3.53%	-1.87%	-3.73%	3.99%	3.29%	0.50%	0.47%	10.45%	
2012	1.46%	0.88%	0.73%	-0.15%	-3.29%	-1.04%	2.15%	-0.42%	-0.58%	-1.66%	0.69%	-0.56%	-1.89%	
2011	-1.29%	2.22%	-4.49%	1.62%	-0.87%	-2.92%	1.58%	-3.07%	-0.86%	-2.91%	-2.80%	-0.56%	-13.67%	
2010	0.83%	2.96%	5.88%	2.22%	-0.62%	-2.01%	-1.39%	-0.57%	0.00%	1.50%	1.82%	1.82%	12.89%	
2009	2.50%	0.16%	-4.89%	-0.52%	1.72%	0.01%	1.97%	1.47%	-0.93%	-3.37%	1.53%	3.01%	2.36%	
2008	-0.92%	5.24%	3.79%	-1.96%	0.54%	1.80%	-0.55%	-0.91%	1.82%	4.96%	-0.48%	-0.58%	13.15%	
2007	0.71%	-2.69%	-0.65%	0.73%	3.06%	-0.22%	-0.87%	-1.03%	3.56%	3.89%	-1.19%	1.85%	7.13%	
2006	4.58%	2.94%	3.38%	-0.66%	-5.72%	1.46%	1.23%	0.25%	2.06%	3.49%	1.19%	5.38%	20.88%	
2005	2.09%	4.66%	0.33%	-1.61%	4.18%	5.54%	4.70%	-0.12%	5.60%	-5.23%	3.46%	3.46%	29.92%	
2004	1.59%	5.97%	0.56%	-4.08%	1.80%	1.55%	-1.42%	2.08%	0.08%	1.95%	-2.80%	-0.99%	6.06%	
2003	5.20%	1.78%	-3.02%	0.01%	2.07%	-1.28%	2.10%	3.90%	-0.88%	5.24%	0.16%	3.66%	20.23%	
2002							5.31%	0.01%	0.65%	0.59%	-0.35%	-0.80%	1.92%	

Performance based on month-end figures
(Source: Bloomberg)

YTD = Year to date return
RTD = Total return to date

Distribution of Monthly Returns



Risk Return Analysis

Since Inception	Annualised
CAGR	6.40%
Standard Deviation	10.45%
Sharpe Ratio	0.61

Note

- Compound Annual Growth Rate (CAGR) is the year-over-year growth rate of an investment over a specified period of time.
- Standard Deviation is used to measure the volatility or risk of the Index.
- Sharpe ratio is the measure of the excess return (or Risk Premium) per unit of risk in an investment asset.
- Risk Free Asset is 1 Month Euro Interbank Offered Rate (1M Euribor).

Index Weightings

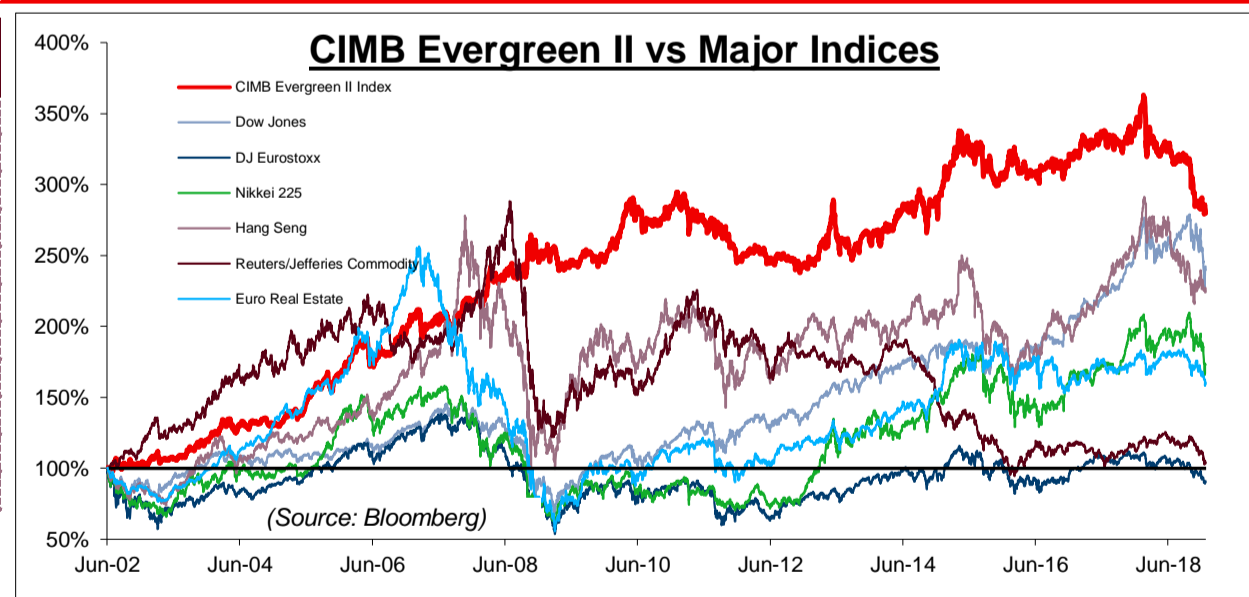
Underlying Asset	November Weightings	December Weightings
American Equity	25.00%	-10.92%
Japanese Equity	-24.96%	-1.83%
European Equity	-25.00%	-8.44%
UK Equity	-25.00%	0.53%
Emerging Market Equity	0.00%	0.00%
China Equity	0.00%	0.00%
Commodity Index	14.94%	14.94%
European Real Estate	18.40%	15.00%
American Real Estate	10.00%	10.00%
Hedge Fund Strategies	0.00%	0.00%
Currency	-25.00%	-13.93%

Weightings are rebalanced monthly.

November weightings were rebalanced on 29 Nov 2018.

December weightings were rebalanced on 27 Dec 2018.

Index Performance



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