

CIMB Evergreen II Index Fact Sheet

General Information

Report Date	31 May 20	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	128.11%
Current Level	202.4374	Highest Level Date	23 Jan 18	Annualised RTD	7.12%

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.

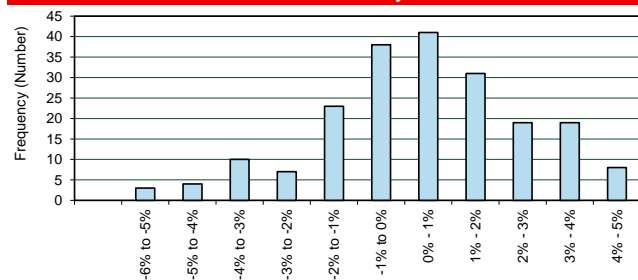
Index Month-on-Month Historical Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	RTD
2020	-0.58%	-8.71%	-12.48%	-2.79%	-1.78%								-24.15%	128.11%
2019	-0.50%	-0.73%	1.94%	1.45%	-3.77%	0.77%	0.82%	-1.91%	2.94%	2.59%	1.66%	2.17%	7.47%	
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%	
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	4.69%
Standard Deviation	11.32%
Sharpe Ratio	0.41

Note

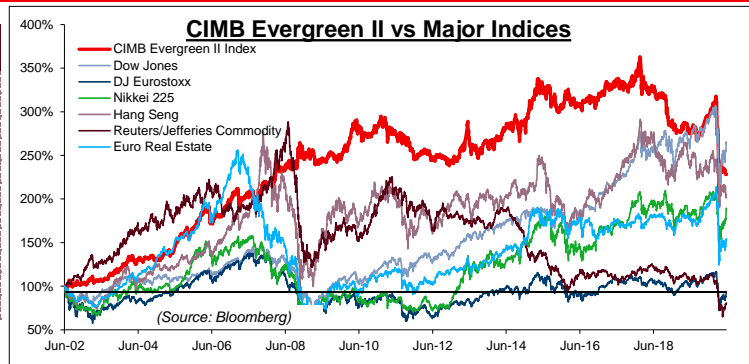
- Compound Annual Growth Rate (CAGR) is the year-over-year growth
- Standard Deviation is used to measure the volatility or risk of the Index.
- Sharpe ratio is the measure of the excess return (or Risk Premium)
- Risk Free Asset is 1 Month Euro Interbank Offered Rate (1M Euribor).

Index Weightings

Underlying Asset	March Weightings	May Weightings
American Equity	-24.88%	6.65%
Japanese Equity	-4.02%	-0.36%
European Equity	-25.00%	-25.00%
UK Equity	11.22%	11.86%
Emerging Market Equity	-2.33%	7.67%
China Equity	0.00%	5.62%
Commodity Index	-15.00%	-25.00%
European Real Estate	25.00%	15.00%
American Real Estate	0.00%	0.00%
Hedge Fund Strategies	5.00%	5.00%
Currency	25.00%	25.00%

Weightings are rebalanced monthly.
March weightings were rebalanced on 26 Mar 2020.
May weightings were rebalanced on 07 May 2020.

Index Performance



CIMB Evergreen II Index Disclaimer

The index sponsor or the calculation agent of the CIMB Evergreen II Index (the "Index") does not guarantee the accuracy and/or completeness of the composition, calculation, publication and adjustment of the Index, any data included therein, or any data from which it is based, and the calculation agent and the index sponsor of the Index shall have no liability for any errors, omissions, or interruptions therein. The calculation agent and the index sponsor of the Index make no warranty, express or implied, as to results to be obtained from the use of the Index. The calculation agent and the index sponsor of the Index make no express or implied warranties, and expressly disclaim all warranties of merchantability or fitness for a particular purpose or use with respect to the Index or any data included therein. Without limiting any of the foregoing, in no event shall the calculation agent or the index sponsor of the Index have any liability for any special, punitive, indirect, or consequential damages (including loss of profits), even if notified of the possibility of such damages.

The information, analysis and discussions in this document are provided by the issuer for information purposes only. While all information in this document has been produced or compiled from sources believed to be reliable, the Issuer makes no representation as to its accuracy or completeness. Past results are not a guarantee, and are not indicative of future performance. Nothing in this document is to be construed as a solicitation or offer of legal, investment, tax or other advice or a recommendation to engage in any transaction. Neither CIMB Bank nor any of its affiliates will be responsible for any consequences of any reliance by the recipient on the information.