

## CIMB Evergreen Index Fact Sheet

### General Information

Report Date	31 Dec 20	Bloomberg Ticker	CIMGEVGR <INDEX>	Data Source	CIMB Bank Berhad
Inception Date	06 Jun 02	Pricing Frequency	Daily	Index Currency	Euro
Start Level	100.0000	Highest Level	322.2655	Return to Date	97.08%
Current Level	197.0794	Highest Level Date	23 Jan 18	Annualised RTD	5.22%

### Index Information

- CIMB Evergreen 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 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.

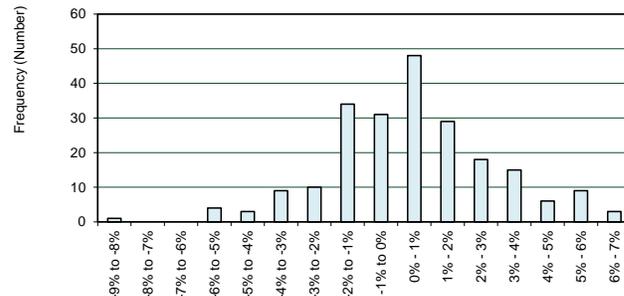
### Index Month-on-Month Historical Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	RTD
2020	0.56%	-9.74%	-13.21%	-1.97%	-1.78%	-1.26%	-0.28%	0.42%	-0.24%	1.82%	-2.89%	-0.83%	-26.16%	97.08%
2019	-0.37%	-0.86%	1.94%	1.45%	-3.77%	0.77%	0.82%	-1.91%	2.89%	2.64%	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%	-1.06%	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	-1.13%	0.07%	5.88%	2.22%	-0.62%	-2.01%	-1.39%	-0.57%	0.00%	1.50%	1.82%	1.82%	7.59%	
2009	1.70%	1.90%	-2.21%	-2.24%	-3.42%	0.72%	-1.56%	-1.86%	0.89%	-1.56%	-0.58%	-1.26%	-9.22%	
2008	-5.03%	5.48%	-0.41%	0.06%	0.79%	5.63%	-0.52%	-2.63%	3.34%	1.25%	0.45%	-1.46%	6.60%	
2007	-0.47%	-1.47%	1.71%	2.36%	0.57%	-1.57%	-1.84%	2.19%	3.90%	5.13%	-2.50%	0.29%	8.29%	
2006	6.41%	1.90%	2.84%	0.19%	-5.89%	-0.18%	1.23%	-1.05%	0.18%	4.08%	3.48%	5.36%	19.50%	
2005	2.98%	3.60%	1.88%	0.99%	3.39%	6.26%	5.38%	-1.18%	6.76%	-4.30%	2.60%	3.71%	36.53%	
2004	0.98%	4.90%	0.87%	-5.44%	0.75%	1.80%	0.82%	0.40%	1.63%	1.50%	2.57%	0.55%	11.58%	
2003	5.60%	2.81%	-1.59%	-1.60%	1.78%	-1.91%	-0.45%	0.17%	-1.01%	4.49%	0.44%	5.51%	14.74%	
2002							1.45%	-0.51%	3.87%	-2.10%	-0.19%	5.11%	7.75%	

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	3.72%
Standard Deviation	11.50%
Sharpe Ratio	0.32

**Note**

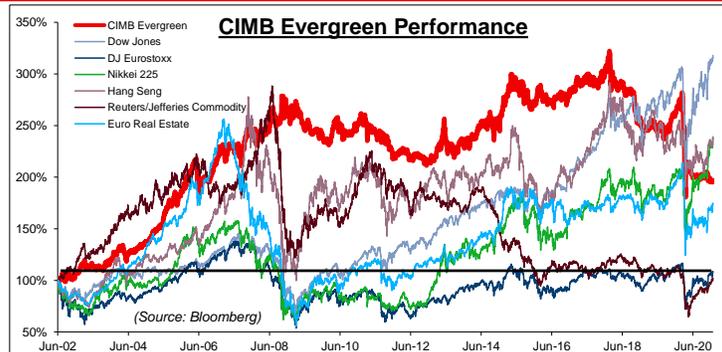
- Compound Annual Growth Rate (CAGR) is the year-over-year growth rate of an investment over a specified period of time.
- Standard Deviation is used to measure the volatility or risk of the Index.
- Sharpe ratio is the measure of the excess return (or Risk Premium) per unit of risk in an investment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

### Index Weightings

Underlying Asset	November Weightings	December Weightings
American Equity	20.29%	25.00%
Japanese Equity	25.00%	25.00%
European Equity	-3.80%	-5.57%
UK Equity	-18.91%	-14.19%
Emerging Market Equity	10.00%	10.00%
China Equity	10.00%	0.00%
Commodity Index	8.96%	9.35%
European Real Estate	0.00%	0.00%
American Real Estate	10.00%	10.00%
Hedge Fund Strategies	0.00%	-4.41%
Currency	12.44%	10.73%

Weightings are rebalanced monthly.  
November Weightings were rebalanced on 27 Nov 2020  
December Weightings were rebalanced on 29 Dec 2020

### Index Performance



### CIMB Evergreen Index Disclaimer

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