Multi-Asset

28 สิงหาคม 2026
สำหรับใช้กับลูกค้าเฉพาะกลุ่มเท่านั้น – ห้ามเผยแพร่ต่อ

Citi-QuantCube Multi-Asset Regime VT8 Index

รายงานผลการดำเนินงาน – สิงหาคม 2026

คุณลักษณะของดัชนี

Bloomberg Ticker	CIMARA82 Index
Currency	USD
Return Type	Excess Return
Volatility Target	8%
Decrement	2.0% p.a.
Base Date	2-Nov-2016
Core Allocation Live Date	11-Feb-2026
Live Date	11-Feb-2026
Index Universe	Equities, US Treasury, TIPS, Credits, Commodities and FX
Rebalancing Frequency	Dynamic, between daily and monthly
Index Administrator	Citigroup Global Markets Limited
Index Calculation Agent	Citigroup Global Markets Limited

คุณลักษณะของดัชนี

	Citi-QuantCube Multi-Asset Regime VT8 Index
Last 1 Month[1]	2.72%
Last 3 Months	0.85%
Year-to-Date	8.32%
Last 1 Year	6.21%
Since Base Date	
Annualized Return	9.08%
Annualized Volatility	7.36%
Sharpe Ratio	1.23
Max Drawdown	-8.10%
Worst Month	-3.67%
Best Month	6.11%

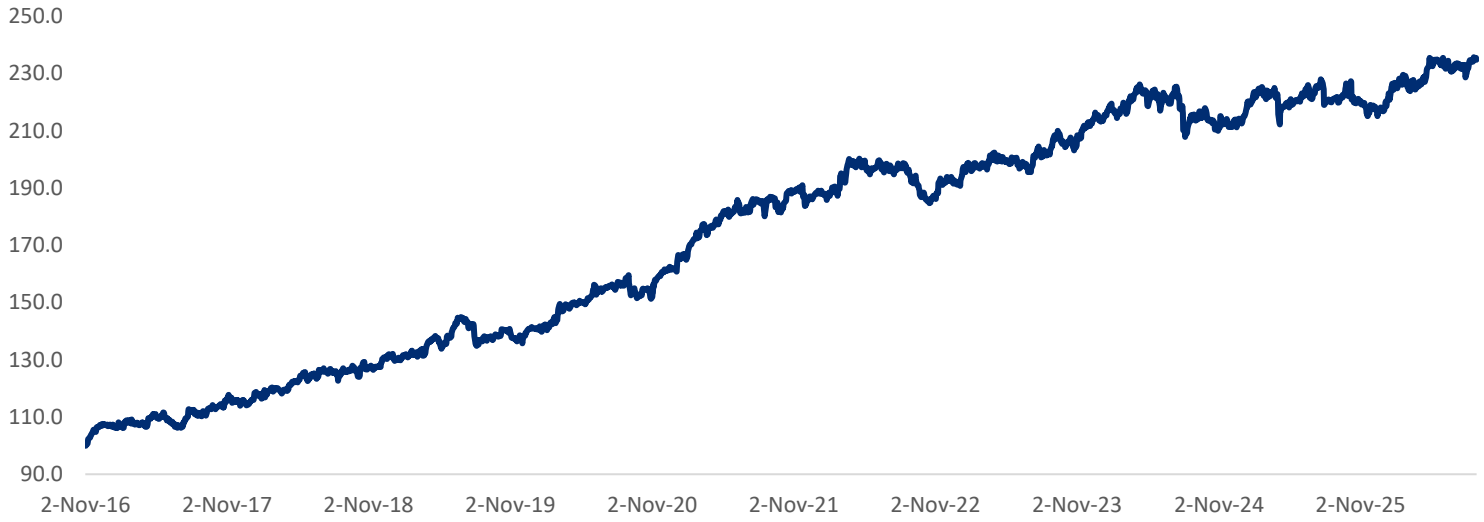
รีวิวประจำเดือน

สิงหาคม 2026[1],

- สภาวะเศรษฐกิจ: สภาวะเศรษฐกิจมีการเปลี่ยนแปลงตลอดทั้งเดือน ในช่วงต้นเดือน สภาวะเศรษฐกิจอยู่ในสภาวะเติบโตสมดุล (Goldilocks) ก่อนที่จะเปลี่ยนไปเป็นสภาวะเติบโตร้อนแรง (Heating up) ในช่วงส่วนใหญ่ของเดือน แล้วจึงกลับมาอยู่สภาวะเติบโตสมดุล (Goldilocks)
- การจัดสรรที่[2]: ดัชนีมีสถานะซื้อสุทธิในหุ้นที่ +38.07% และสถานะขายสุทธิในหุ้นที่ -8.16% มีสถานะซื้อรวมในตลาดแลกเปลี่ยนเงินตราต่างประเทศที่ +26.89% และสถานะซื้อในสินค้าโภคภัณฑ์ที่ +21.45% มีสถานะซื้อสุทธิในพันธบัตรรัฐบาลสหรัฐฯ ที่ +4.06% พันธบัตร TIPS ยังไม่ได้จัดสรร ในขณะที่กลยุทธ์เลือกที่จะลงทุนในสินเชื่อสุทธิ 8.14% (โดยเฉลี่ย) ตลอดทั้งเดือน การลงทุนเฉลี่ยรายเดือนหลังจากควบคุมความผันผวนแล้วอยู่ที่ 70.3%
- ผลการดำเนินงานของดัชนี: ผลการดำเนินงานของดัชนีเพิ่มขึ้น 2.72% ในเดือนนี้ โดยได้รับแรงหนุนจากผลการดำเนินงานที่ดีของสินค้าโภคภัณฑ์ (+2.59%) ตามด้วยหุ้น (+0.76%) อย่างไรก็ตาม การขาดทุนจากอัตราแลกเปลี่ยน (-0.58%) จำกัดการเพิ่มขึ้นของดัชนี ความคิดเกี่ยวกับสินเชื่อปิดบวกเล็กน้อย ในขณะที่พันธบัตรรัฐบาลสหรัฐฯ ปิดลบเล็กน้อย

หมายเหตุ:
1. ข้อมูลทั้งหมดเป็นข้อมูลถึงวันที่ 28 สิงหาคม 2569 ส่วนข้อมูล 1 เดือนล่าสุด คือข้อมูลตั้งแต่สิ้นเดือนที่แล้ว 31 กรกฎาคม 2569 ถึงวันที่ 28 สิงหาคม 2569
2. การจัดสรรตามประเภทสินทรัพย์ แสดงรายละเอียดการลงทุนของดัชนี CIMARA82 ในแต่ละประเภทสินทรัพย์ สำหรับหุ้นและพันธบัตรรัฐบาลสหรัฐฯ การจัดสรรจะแสดงมูลค่าสุทธิ สำหรับอัตราแลกเปลี่ยน จะแสดงมูลค่ารวมของการถือครอง USD, EUR หรือ JPY ในระยะยาว

CIMARA82 Index Historical Performance



Historical Performance by Month

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Yearly
2016											5.84%	0.92%	6.81%
2017	-0.22%	1.07%	-0.30%	3.21%	-1.84%	-1.65%	4.99%	-0.66%	1.34%	2.24%	0.18%	-0.96%	7.41%
2018	1.83%	2.20%	-0.04%	2.42%	0.63%	2.79%	-0.27%	0.19%	-0.16%	0.87%	0.55%	2.96%	14.80%
2019	-0.09%	0.61%	0.83%	3.08%	0.04%	5.25%	-2.07%	-3.24%	0.91%	1.62%	-2.49%	2.61%	6.93%
2020	1.06%	0.77%	3.80%	1.05%	1.17%	1.61%	0.25%	2.30%	-3.67%	-0.97%	6.11%	0.63%	14.72%
2021	2.06%	4.60%	1.97%	2.43%	0.86%	0.14%	2.11%	0.25%	-2.54%	3.90%	-2.03%	1.76%	16.35%
2022	-0.17%	1.03%	4.44%	-0.01%	-0.50%	0.08%	0.72%	-2.58%	-3.29%	-0.11%	3.02%	-0.26%	2.15%
2023	2.87%	0.23%	2.12%	-1.14%	0.02%	-1.93%	3.68%	0.96%	0.25%	-0.71%	3.88%	0.73%	11.32%
2024	1.58%	0.89%	1.59%	0.21%	-1.07%	-0.32%	-0.55%	-1.36%	0.66%	-3.29%	0.73%	0.51%	-0.54%
2025	5.12%	0.06%	-1.07%	-0.84%	0.38%	0.39%	-0.91%	0.94%	0.91%	-1.19%	-0.68%	-1.00%	1.98%
2026	4.37%	0.98%	-1.00%	3.61%	-0.65%	-0.25%	-1.57%	2.72%					**8.32%**

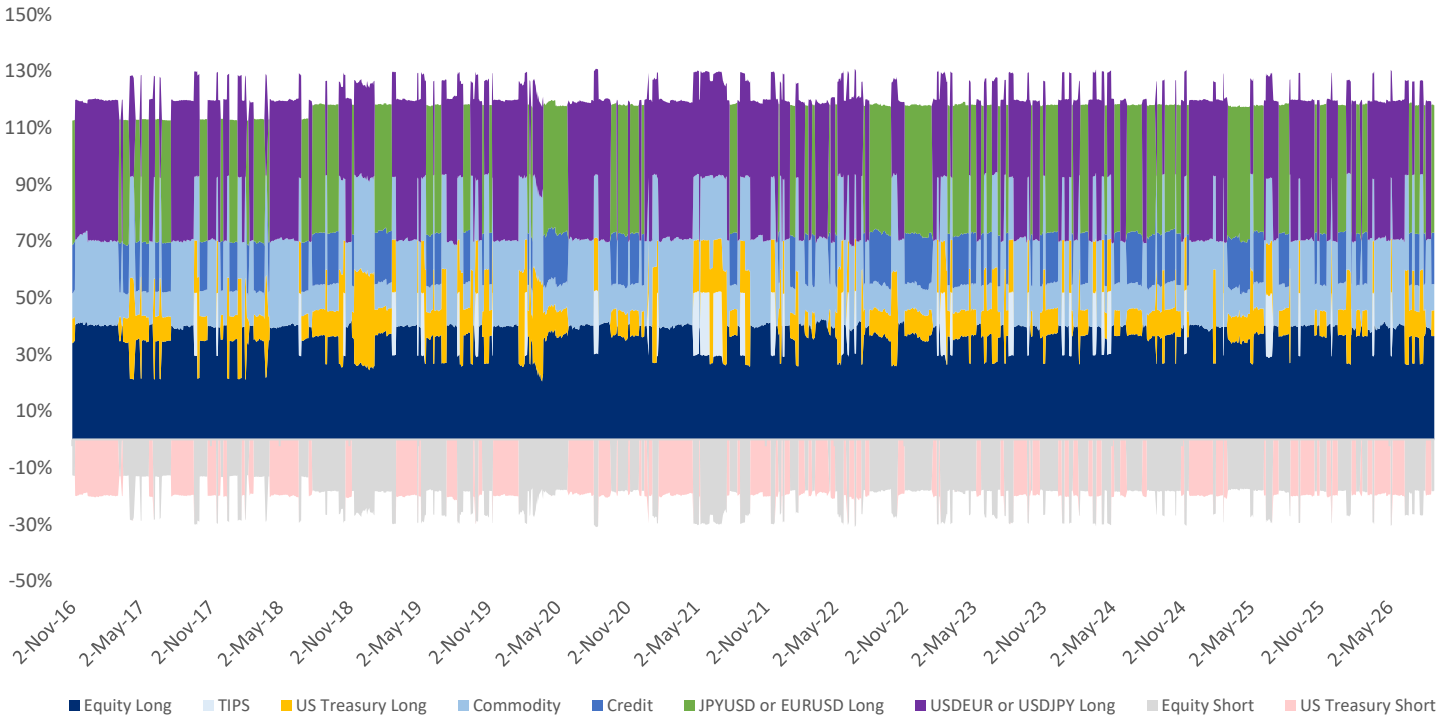
Performance Attribution by Asset Class

Month	Equity	Commodity	Credit	FX	TIPS	US Treasury
Aug-24	-0.32%	-0.82%	0.14%	0.22%	0.00%	-0.58%
Sep-24	-0.04%	0.85%	-0.07%	0.05%	0.00%	-0.13%
Oct-24	-0.68%	0.30%	0.02%	-2.40%	0.00%	-0.54%
Nov-24	2.70%	-1.42%	0.01%	0.23%	-0.31%	-0.48%
Dec-24	-1.91%	0.65%	0.00%	1.45%	0.00%	0.32%
Jan-25	3.21%	2.75%	0.00%	-0.90%	0.00%	0.05%
Feb-25	1.50%	-0.30%	0.00%	-1.06%	0.12%	-0.21%
Mar-25	-1.95%	0.84%	-0.30%	0.42%	0.00%	-0.08%
Apr-25	-1.09%	-1.28%	-0.27%	1.79%	0.00%	0.01%
May-25	0.11%	0.76%	0.05%	-0.26%	0.00%	-0.29%
Jun-25	0.02%	0.97%	0.05%	-0.86%	0.26%	-0.05%
Jul-25	0.17%	-1.23%	0.04%	-0.12%	0.00%	0.23%
Aug-25	0.24%	0.46%	-0.06%	0.47%	0.00%	-0.16%
Sep-25	0.75%	-0.03%	0.00%	0.17%	0.00%	0.02%
Oct-25	-0.37%	-1.57%	0.05%	0.87%	0.00%	-0.17%
Nov-25	-0.19%	-0.17%	-0.07%	-0.10%	0.00%	-0.15%
Dec-25	-0.32%	-0.29%	0.02%	-0.60%	0.07%	0.12%
Jan-26	0.74%	6.30%	-0.03%	-2.05%	0.00%	-0.59%
Feb-26	-0.47%	0.70%	-0.17%	0.74%	0.00%	0.00%
Mar-26	-1.72%	1.75%	-0.05%	-0.56%	-0.20%	0.00%
Apr-26	1.83%	2.78%	0.00%	-0.92%	0.00%	0.00%
May-26	1.10%	-1.80%	0.00%	0.17%	-0.01%	-0.11%
Jun-26	0.65%	-1.48%	-0.02%	0.64%	0.00%	-0.04%
Jul-26	-0.52%	0.45%	-0.04%	-0.91%	0.00%	-0.55%
Aug-26	0.76%	2.59%	0.02%	-0.58%	0.00%	-0.06%

CIMARA82 Index Historical Allocation[1]

Year	Equity Long	Equity Short	US Treasury Long	US Treasury Short	Commodity	Credit	JPYUSD or EURUSD Long	USDEUR or USDJPY Long	TIPS
2016	39.81%	-1.96%	1.32%	-16.64%	27.45%	2.64%	6.69%	40.69%	0.00%
2017	35.67%	-9.04%	7.79%	-9.70%	22.69%	6.27%	15.73%	29.68%	0.90%
2018	34.79%	-12.85%	11.27%	-7.05%	22.15%	7.13%	17.78%	25.98%	0.81%
2019	35.77%	-13.22%	10.11%	-8.40%	23.18%	5.61%	13.92%	30.40%	2.62%
2020	36.02%	-12.41%	9.43%	-7.87%	21.62%	7.24%	18.21%	26.50%	1.26%
2021	35.18%	-12.91%	10.36%	-10.25%	27.23%	1.34%	3.34%	39.96%	5.73%
2022	36.40%	-12.98%	9.06%	-7.39%	20.47%	8.29%	20.73%	24.33%	1.10%
2023	35.51%	-15.27%	10.49%	-5.94%	20.07%	8.13%	20.51%	23.59%	2.92%
2024	36.55%	-13.53%	8.11%	-7.08%	19.23%	8.79%	21.89%	23.51%	2.53%
2025	36.71%	-11.42%	7.17%	-8.76%	20.85%	7.68%	19.43%	26.63%	1.71%
2026 YTD	36.32%	-10.82%	8.56%	-9.85%	24.40%	5.58%	13.91%	31.08%	0.82%

Historical Allocation[1] by Asset Class



Note:

1. Allocation per asset class shows the breakdown of CIMARA82 index's investment into each asset class. For Equity and US Treasury, we breakdown the allocation into long versus short. For FX, we breakdown into USD long or JPY or EUR long.

Summary Risk Factors (1/2)

IMPORTANT INFORMATION

Past performance

- Past performance data should not be regarded as an indication of future results. Any upward or downward trend in past performance should not be regarded as an indication of future performance. Future performance may be positive or negative. Any transaction or instrument linked to an index (including an index which implements any hypothetical strategy referred to in this communication) would bear additional fees which would reduce overall returns compared with the performance illustrated here, and the return of any transaction or instrument linked to an index may increase or decrease as a result of currency fluctuations.

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- Past performance data shown in this communication include performance data derived from back-testing simulations. Simulated past performance data are provided for illustrative purposes only. Simulated past performance of an index has been derived from a back-testing simulation, by applying the index methodology to published historical levels of the index constituents, and based on certain assumptions, including the assumption that (during the period of back-testing simulation) no disruption events occurred and no modifications were made to the index methodology. Details of the index methodology are available on request. The actual performance information on which the back-testing simulation is based is available on request.

Simulated past performance (back-tested) - hypothetical strategies

- All past performance data relating to each hypothetical strategy shown in this communication are derived from back-testing simulations. Simulated past performance data are provided for illustrative purposes only. Simulated past performance of a hypothetical strategy has been derived from a back-testing simulation, by applying the strategy methodology to published historical levels of the strategy constituents, and based on certain assumptions, including the assumption that (during the period of back-testing simulation) no disruption events occurred and no modifications were made to the strategy methodology. Details of the strategy methodology are available on request. The actual performance information on which the back-testing simulation is based is available on request. The simulated past performance of a hypothetical strategy should not be regarded as an indication of the performance of any index which implements it. Please see the risk factor regarding hypothetical strategies.

GENERAL RISKS

The Index Is Notional.

- The Index is purely notional and reflects the performance of notional positions in its constituents. There is no actual portfolio of assets to which any person has any ownership interest. The Index is not a substitute for any actual asset or combination of assets.

The index is exposed to market risk.

- The Index is subject to the risks which arise in the markets for the assets whose performance it reflects, including the risk of market disruption.

Performance risk.

- The Index level may go down as well as up and may not be correlated with the value of any or all of its constituents. The Index may be adversely affected by any change in the correlation between its constituents and by fluctuations in any currency exchange rate used to determine its level. The Index has limited performance history and there can be no assurance that it will meet any investment objective or achieve any particular performance. The Index is not directly comparable with any benchmark and may underperform a benchmark.

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Summary Risk Factors (2/2)

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- **The Index's target volatility of 8% may result in Selected Portfolios with significant allocations to the fixed income asset class, which may underperform alternative portfolios more heavily weighted toward equities, commodities and credit.**
- **The Index may not effectively implement its investment thesis:**
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    - The Index does not construct hypothetical investment portfolios from all assets that would be available to an investor, but only from the limited universe of Eligible Market Constituents.
    - The Index applies weighting constraints to the percentage weights that may be assigned to Eligible Market Constituents, which may result in the selection of a Selected Portfolio that is different from the hypothetical investment portfolio that would be selected in the absence of those constraints.
- **The performance of each Constituent is be reduced by an implicit financing cost, and any increase in this cost will adversely affect the performance of the Index.**
- **The Selected Portfolio may be composed of Eligible Market Constituents in a number of different asset classes and market sectors, and they may offset each other.**
- **The Index's volatility targeting feature may adversely affect Index performance**
- **The Index may fail to maintain a 8% volatility.**
- **The Selected Portfolio may be composed of risky assets.**
- **The Index will be calculated pursuant to a set of fixed rules and will not be actively managed.**
- **The Index has limited actual performance information.**

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