

ASMF

Virtus Alphasimplex Managed Futures ETF

Analyst Report

ASMF is an actively managed alternative fund that uses trend-following models and risk management approaches to capture opportunities in futures contracts of various asset classes.

ESG Themes and Scores

5.72/10

ESG Rate

27.54%

Global Percentile

34.0%

Peer Percentile

Performance Data

	ASMF	ETF Database Category Average	Factset Segment Average
1 Month	-1.15%	-0.98%	-0.86%
3 Month	-1.01%	1.85%	1.11%
YTD Return	7.07%	6.65%	5.52%
1 Year Return	14.75%	13.11%	7.40%
3 Year Return	N/A	7.15%	3.24%
5 Year Return	N/A	2.38%	1.13%

Top 5 Holdings

Symbol	Holding	% Assets
Other	U.S. Dollar	17.93%
Other	MUTUAL FUND (OTHER)	9.25%
Other	United States Treasury Bills 0.0% 25-JUN-2026	6.98%
Other	United States Treasury Bills 0.0% 28-JUL-2026	6.64%
Other	United States Treasury Bills 0.0% 18-JUN-2026	6.35%

Vitals

Issuer	Virtus Investment Partners
Brand	Virtus
Structure	N/A
Expense Ratio	0.80%
Inception	May 15, 2024
Index Tracked	N/A

ETF Database Themes

Category	Hedge Fund
Asset Class	Alternatives
Asset Class Size	N/A
Asset Class Style	N/A
Region (General)	Global
Region (Specific)	Broad

FactSet Classifications

Segment	Alternatives: Hedge Fund Strategies
Category	Hedge Fund Strategies
Focus	Global Macro
Niche	Managed Futures
Strategy	Active
Weighting	Proprietary

