

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

N/A

ESG Rate

N/A

Global Percentile

N/A

Peer Percentile

Performance Data

	ASMF	ETF Database Category Average	Factset Segment Average
1 Month	0.80%	8.97%	2.32%
3 Month	-6.85%	-2.54%	-1.15%
YTD Return	-6.37%	-0.84%	0.14%
1 Year Return	N/A	2.83%	1.99%
3 Year Return	N/A	0.49%	0.97%
5 Year Return	N/A	0.17%	1.45%

Top 5 Holdings

No Holdings Data Available

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	N/A
Asset Class	Alternatives
Asset Class Size	N/A
Asset Class Style	N/A

FactSet Classifications

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

