

# CTA

## Simplify Managed Futures Strategy ETF

### Analyst Report

CTA seeks absolute returns that have low correlation to the equities market. The actively managed fund uses futures in commodity, currency, and fixed income.

### ESG Themes and Scores

N/A

ESG Rate

N/A

Global Percentile

N/A

Peer Percentile

### Performance Data

	CTA	ETF Database Category Average	Factset Segment Average
1 Month	0.92%	0.68%	0.41%
3 Month	-0.78%	2.71%	1.43%
YTD Return	13.61%	11.51%	6.94%
1 Year Return	3.73%	15.62%	7.79%
3 Year Return	N/A	2.99%	1.66%
5 Year Return	N/A	2.43%	1.11%

### Top 5 Holdings

Symbol	Holding	% Assets
Other	SHORT POSITIONS	186.95%
Other	FUTURES	0.10%
Other	U.S. Dollar	-1.26%
Other	United States Treasury Bills 0.0% 19-NOV-2024	-1.94%
Other	MUTUAL FUND (OTHER)	-22.73%

### Vitals

Issuer	Simplify
Brand	Simplify
Structure	ETF
Expense Ratio	0.78%
Inception	Mar 07, 2022
Index Tracked	N/A

### ETF Database Themes

Category	Long-Short
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

