

# 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	-4.78%	1.79%	0.86%
3 Month	-2.22%	3.25%	2.06%
YTD Return	9.40%	6.15%	6.33%
1 Year Return	12.09%	11.88%	8.39%
3 Year Return	11.10%	8.60%	3.42%
5 Year Return	N/A	2.83%	1.22%

### Top 5 Holdings

Symbol	Holding	% Assets
SBIL	Simplify Government Money Market ETF	59.94%
Other	MUTUAL FUND (OTHER)	37.46%
Other	United States Treasury Bills 0.0% 21-JUL-2026	1.11%
Other	United States Treasury Bills 0.0% 07-JUL-2026	0.92%
Other	FUTURES	0.39%

### Vitals

Issuer	Simplify
Brand	Simplify
Structure	ETF
Expense Ratio	0.75%
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

