

MTBA

Simplify MBS ETF

Analyst Report

MTBA seeks total return from an actively managed portfolio consisting of investment-grade mortgage-backed securities (MBS). The fund primarily includes residential or commercial MBS issued by government-sponsored entities, as well as non-agency MBS.

ESG Themes and Scores

N/A	N/A	N/A
ESG Rate	Global Percentile	Peer Percentile

Performance Data

	MTBA	ETF Database Category Average	Factset Segment Average
1 Month	-0.40%	-0.19%	-0.40%
3 Month	-1.47%	-1.21%	-1.47%
YTD Return	-0.10%	0.67%	-0.10%
1 Year Return	5.51%	6.50%	5.51%
3 Year Return	N/A	4.45%	0.00%
5 Year Return	N/A	0.73%	0.00%

Top 5 Holdings

Symbol	Holding	% Assets
SBIL	Simplify Government Money Market ETF	47.21%
Other	UMBS TBA 30yr 5.5% June Delivery 5.500% 01-FEB-2056	22.02%
Other	UMBS TBA 30yr 5% June Delivery 5.000% 01-FEB-2056	19.73%
Other	UMBS TBA 30yr 6% June Delivery 6.000% 01-SEP-2054	8.24%
Other	United States Treasury Bills 0.0% 07-JUL-2026	2.27%

Vitals

Issuer	Simplify
Brand	Simplify
Structure	N/A
Expense Ratio	0.15%
Inception	Nov 06, 2023
Index Tracked	N/A

ETF Database Themes

Category	Mortgage Backed Securities
Asset Class	Bond
Asset Class Size	N/A
Asset Class Style	N/A

FactSet Classifications

Segment	Fixed Income: U.S. - Government, Mortgage-backed Investment Grade Intermediate
Category	Government, Mortgage-backed
Focus	Investment Grade
Niche	Intermediate
Strategy	Active
Weighting	Proprietary

