

SDMF

Simplify DBi CTA Managed Futures Index ETF

Analyst Report

SDMF is a passively managed alternative fund that aims to replicate the performance of the largest managed futures funds. The fund uses a replication strategy to reflect the performance of various futures contracts across major asset classes.

ESG Themes and Scores

5.72/10

ESG Rate

27.54%

Global Percentile

34.0%

Peer Percentile

Performance Data

	SDMF	ETF Database Category Average	Factset Segment Average
1 Month	-2.38%	-1.89%	-1.89%
3 Month	2.89%	9.64%	1.43%
YTD Return	N/A	6.27%	4.24%
1 Year Return	N/A	12.63%	6.42%
3 Year Return	N/A	1.03%	3.15%
5 Year Return	N/A	0.10%	1.14%

Top 5 Holdings

Symbol	Holding	% Assets
Other	United States Treasury Bills 0.0% 15-OCT-2026	24.65%
Other	MUTUAL FUND (OTHER)	22.71%
Other	United States Treasury Bills 0.0% 01-SEP-2026	18.66%
Other	United States Treasury Bills 0.0% 20-AUG-2026	10.63%
Other	United States Treasury Bills 0.0% 21-JUL-2026	7.75%

Vitals

Issuer	Simplify
Brand	Simplify
Structure	N/A
Expense Ratio	0.35%
Inception	Feb 17, 2026
Index Tracked	DBi CTA MF Index - Benchmark TR Net

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	Multi-factor
Weighting	Multi-Factor