

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

N/A

ESG Rate

N/A

Global Percentile

N/A

Peer Percentile

Performance Data

	SDMF	ETF Database Category Average	Factset Segment Average
1 Month	1.41%	4.56%	0.86%
3 Month	-0.99%	9.43%	2.06%
YTD Return	N/A	7.72%	6.33%
1 Year Return	N/A	17.19%	8.39%
3 Year Return	N/A	1.42%	3.42%
5 Year Return	N/A	0.16%	1.22%

Top 5 Holdings

Symbol	Holding	% Assets
Other	United States Treasury Bills 0.0% 15-OCT-2026	25.11%
Other	MUTUAL FUND (OTHER)	22.97%
Other	United States Treasury Bills 0.0% 01-SEP-2026	21.83%
Other	United States Treasury Bills 0.0% 21-JUL-2026	9.07%
Other	United States Treasury Bills 0.0% 11-AUG-2026	6.79%

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

