

# SVOL

## Simplify Volatility Premium ETF

### Analyst Report

SVOL is an actively managed portfolio that aims to provide income via short exposure to S&P 500 VIX short-term futures, reset daily. The fund also utilizes an option overlay strategy to protect against adverse moves in VIX.

### ESG Themes and Scores

N/A

ESG Rate

N/A

Global Percentile

N/A

Peer Percentile

### Performance Data

	SVOL	ETF Database Category Average	Factset Segment Average
1 Month	-1.02%	3.85%	4.97%
3 Month	4.94%	16.64%	17.94%
YTD Return	-2.16%	-0.94%	-0.09%
1 Year Return	12.07%	20.98%	24.53%
3 Year Return	5.16%	3.97%	3.97%
5 Year Return	5.87%	4.15%	4.15%

### Top 5 Holdings

Symbol	Holding	% Assets
Other	MUTUAL FUND (OTHER)	45.18%
SPUC	Simplify US Equity PLUS Upside Convexity ETF	14.75%
AGGH	Simplify Aggregate Bond ETF	7.96%
BUCK	Simplify Treasury Option Income ETF	7.43%
NMB	Simplify National Muni Bond ETF	7.20%

### Vitals

Issuer	Simplify
Brand	Simplify
Structure	ETF
Expense Ratio	0.50%
Inception	May 12, 2021
Index Tracked	N/A

### ETF Database Themes

Category	Inverse Volatility
Asset Class	Volatility
Asset Class Size	N/A
Asset Class Style	N/A
Region (General)	North America
Region (Specific)	U.S.

### FactSet Classifications

Segment	Inverse Alternatives: U.S. - Volatility
Category	Tactical Tools
Focus	Volatility
Niche	S&P 500 Short-Term
Strategy	Active
Weighting	Proprietary