

ASGM

Virtus AlphaSimplex Global Macro ETF

Fund Description

ASGM blends equity exposure and global macro strategies. The actively managed fund invests in equity ETFs while employing long/short exposures across investment styles and asset classes, including stocks, bonds, currencies, and commodities.

FactSet Analyst Report

ASGM seeks capital appreciation through a combination of equities and global macro strategies. The fund employs proprietary research and dynamic risk management to analyze and adapt to changing market conditions. Its proprietary models analyze technical and fundamental indicators to identify inefficiencies and opportunities across various asset classes. The fund's equity sleeve seeks the upside of global equity markets, while the global macro strategies aim to diversify and mitigate risk. The fund invests 30-70% of its assets in its equity sleeve, which consists of ETFs that represent the global equities market. The macro component or futures sleeve utilizes derivatives for long/short exposure to global equity, fixed income securities, currencies, and commodities. The fund could invest up to 25% in cash equivalents as collateral. The actively managed fund does not directly invest in physical commodities but gains exposure through a wholly owned Cayman Islands subsidiary.

