

QIS

Simplify Multi-QIS Alternative ETF

Fund Description

QIS aims to provide positive absolute returns and income using quantitative investment strategies to invest across equities, interest rates, commodities, and currencies through total return swaps.

FactSet Analyst Report

QIS aims to provide positive absolute returns and income by investing through total return swaps using third-party quantitative investment strategies (QIS) across equities, interest rates, commodities, and currencies. These quantitative investment strategies, which are designed to capture market return premia, will analyze and use models to identify investments based on historical results that can provide attractive returns. The fund selects 10-20 strategies perceived to be the optimal allocation using both qualitative and quantitative considerations. The portfolio is expected to achieve desired returns and mitigate risks. QIS may invest directly in different asset classes through individual securities or other ETFs. The fund gains exposure to certain commodity strategies by investing up to 25% of assets in a wholly-owned Cayman Islands subsidiary. Strategies are evaluated on an ongoing basis, with the fund managers having full discretion to adjust allocations at any time.

