

SDMF

Simplify DBi CTA Managed Futures Index ETF

Fund Description

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.

FactSet Analyst Report

SDMF seeks long-term capital appreciation by tracking an index that replicates the performance of the largest managed futures funds. The index represents investment strategies reflecting a diversified basket of futures contracts across major asset classes. Selection and weighting of futures are determined by a rules-based quantitative model to closely mirror the risk/return profile of a representative managed futures universe, which reflects the hypothetical performance of a notional portfolio, including daily mark-to-market and cash reinvestment. The fund takes long/short positions in equity, rates, currencies, and commodity futures, combined with cash and cash equivalents as collateral. It takes long and short positions in equity, rates, currencies, and commodities futures. The fund can invest up to 25% of its assets in a wholly owned Cayman Islands subsidiary. The index, calculated and published daily, is rebalanced weekly.