

# Simplify Nasdaq 100 PLUS Convexity ETF

## Schedule of Investments

March 31, 2021 (Unaudited)

	<u>Shares</u>	<u>Value</u>
<b>Exchange-Traded Funds – 98.7%</b>		
Invesco QQQ Trust Series 1(a) (Cost \$2,497,303) .....	8,255	\$ 2,634,418
	<u>Number of Contracts</u>	<u>Notional Amount</u>
<b>Purchased Options – 1.3%</b>		
<b>Calls – Exchange-Traded – 0.5%</b>		
NASDAQ 100 Index, June Strike Price \$16,000, Expires 6/18/21 .....	1	\$ 1,600,000
NASDAQ 100 Index, December Strike Price \$16,000, Expires 12/17/21 .....	1	1,600,000
		<u>11,965</u>
		<u>13,005</u>
<b>Puts – Exchange-Traded – 0.8%</b>		
Invesco QQQ Trust Series 1, June Strike Price \$100, Expires 6/17/22 .....	119	1,190,000
NASDAQ 100 Index, June Strike Price \$5,000, Expires 6/18/21 .....	3	1,500,000
NASDAQ 100 Index, June Strike Price \$5,500, Expires 6/18/21 .....	1	550,000
NASDAQ 100 Index, September Strike Price \$7,000, Expires 9/17/21 .....	1	700,000
NASDAQ 100 Index, December Strike Price \$4,000, Expires 12/17/21 .....	3	1,200,000
NASDAQ 100 Index, March Strike Price \$7,000, Expires 3/18/22 .....	1	700,000
		<u>8,218</u>
		<u>21,902</u>
Total Purchased Options (Cost \$64,864) .....		<u>34,907</u>
	<u>Shares</u>	
<b>Money Market Funds – 0.0%†</b>		
Dreyfus Treasury Obligations Cash Management Fund, Institutional Shares, 0.02%(b) (Cost \$956) .....	956	956
Total Investments – 100.0% (Cost \$2,563,123) .....		\$ 2,670,281
Other Assets in Excess of Liabilities – 0.0%† .....		<u>996</u>
<b>Net Assets – 100.0%</b> .....		<u><b>\$ 2,671,277</b></u>

† Less than 0.05%

(a) A copy of the security's annual report to shareholders may be obtained without charge at [www.invesco.com](http://www.invesco.com).

(b) Rate shown reflects the 7-day yield as of March 31, 2021.

### Summary of Schedule of Investments

<u>Industry</u>	<u>% of Net Assets</u>
Exchange-Traded Funds .....	98.7%
Purchased Options .....	1.3%
Money Market Funds .....	0.0%†
Total Investments .....	100.0%
Other Assets in Excess of Liabilities .....	0.0%†
<b>Net Assets</b> .....	<b>100.0%</b>