

# Simplify Nasdaq 100 PLUS Convexity ETF

## Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Shares</u>	<u>Value</u>
<b>Exchange-Traded Funds – 94.6%</b>		
Invesco QQQ Trust Series 1(a)(b) (Cost \$6,953,621) .....	17,706	\$ 4,732,105
	<u>Number of Contracts</u>	<u>Notional Amount</u>
<b>Purchased Options – 10.3%</b>		
<b>Calls – Exchange-Traded – 0.0%†</b>		
Invesco QQQ Trust, December Strike Price \$420, Expires 12/16/22 .....	350	\$ 14,700,000
Invesco QQQ Trust, December Strike Price \$470, Expires 12/16/22 .....	109	5,123,000
S&P 500 Index, October Strike Price \$4,080, Expires 10/03/22 .....	8	3,264,000
		<u>40</u>
		<u>1,199</u>
<b>Puts – Exchange-Traded – 10.3%</b>		
S&P 500 Index, October Strike Price \$3,620, Expires 10/07/22 .....	39	14,118,000
S&P 500 Index, October Strike Price \$3,300, Expires 10/21/22 .....	112	36,960,000
		<u>275,730</u>
		<u>235,760</u>
		<u>511,490</u>
Total Purchased Options (Cost \$504,778) .....		<u>512,689</u>
	<u>Shares</u>	
<b>Money Market Funds – 1.3%</b>		
Fidelity Investments Money Market Treasury Only Portfolio - Class I, 2.48%(c) (Cost \$65,332) .....	65,332	65,332
Total Investments – 106.2% (Cost \$7,523,731) .....		\$ 5,310,126
Liabilities in Excess of Other Assets – (6.2%) .....		<u>(310,192)</u>
<b>Net Assets – 100.0%</b> .....		<u>\$ 4,999,934</u>
	<u>Number of Contracts</u>	<u>Notional Amount</u>
<b>Written Options – (6.6)%</b>		
<b>Puts – Exchange-Traded – (6.6)%</b>		
S&P 500 Index, October Strike Price \$3,600, Expires 10/07/22 .....	(39)	\$ (14,040,000)
S&P 500 Index, October Strike Price \$3,100, Expires 10/21/22 .....	(112)	(34,720,000)
		<u>(235,365)</u>
		<u>(92,960)</u>
		<u>(328,325)</u>
Total Written Options (Premiums Received \$260,968) .....		\$ (328,325)

† 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) Securities with an aggregate market value of \$2,138,080 have been pledged as collateral for options as of September 30, 2022.

(c) Rate shown reflects the 7-day yield as of September 30, 2022.

# Simplify Nasdaq 100 PLUS Convexity ETF

## Schedule of Investments (Continued)

September 30, 2022 (Unaudited)

### Summary of Investment Type

<b>Industry</b>	<b>% of Net Assets</b>
Exchange-Traded Funds .....	94.6%
Purchased Options .....	10.3%
Money Market Funds .....	1.3%
Total Investments .....	106.2%
Liabilities in Excess of Other Assets .....	(6.2)%
<b>Net Assets</b> .....	<b>100.0%</b>