

# Simplify Multi-QIS Alternative ETF

## Schedule of Investments

September 30, 2023 (Unaudited)

	Principal	Value
<b>U.S. Treasury Bills – 99.3%</b>		
U.S. Treasury Bill, 5.47%, 12/19/2023(a)	\$ 112,000,000	\$ 110,714,473
U.S. Treasury Bill, 5.46%, 12/21/2023(a)	6,500,000	6,423,390
U.S. Treasury Bill, 5.54%, 3/28/2024(a)	1,900,000	1,850,108
Total U.S. Treasury Bills (Cost \$118,962,224)		<u>118,987,971</u>

Total Investments – 99.3%

(Cost \$118,962,224) \$ 118,987,971

Other Assets in Excess of Liabilities – 0.7% 882,503

**Net Assets – 100.0%** **\$ 119,870,474**

(a) Represents a zero coupon bond. Rate shown reflects the effective yield.

At September 30, 2023, over the counter total return swap contracts outstanding were as follows:

Reference Obligation/Index	Termination Date(a)	Financing Rate Paid (Received) by the Fund	Counterparty	Notional Amount	Unrealized Appreciation/ (Depreciation)(b)
AIJPMTRS*	7/15/2024	–%(c)	JP Morgan	(3,496,231)	\$ 7,041
BNPIDTRS*	7/15/2024	(0.66)%(c)	BNP Paribas	(4,759,976)	(34,129)
BNPXDTRS*	7/15/2024	0.99%(c)	BNP Paribas	(6,182,891)	70,422
BPMMMTRS*	7/15/2024	0.14%(c)	BNP Paribas	(17,702,536)	21,003
GSISSTRS*	7/15/2024	–%(c)	Goldman Sachs	(8,281,332)	25,660
GSIVVTRS*	7/15/2024	–%(c)	Goldman Sachs	(11,584,332)	(80,346)
GSVIKTRS*	7/17/2024	–%(c)	Goldman Sachs	(12,986,804)	(101,922)
GSVLFTRS*	7/15/2024	–%(c)	Goldman Sachs	(8,432,662)	383,060
MQIS2TRS*	7/16/2024	–%(c)	Macquarie Bank	(7,012,566)	–
MQIS6TRS*	7/16/2024	–%(c)	Macquarie Bank	(11,706,409)	(5,886)
MQISBTRS*	7/16/2024	–%(c)	Macquarie Bank	(17,891,457)	(39,503)
VMACBTRS*	7/16/2024	–%(c)	Macquarie Bank	(8,431,752)	(21,054)
					<u>\$ 224,346</u>

\* The components of the basket shown below.

- (a) The Fund pays/receives annual coupon payments in accordance with the swap contract. On the termination date of the swap contract(s), the Fund will either receive from or pay to the counterparty an amount equal to the net of the accrued financing fees and the value of the reference security subtracted from the original notional cost (notional multiplied by the price change of the reference security).
- (b) There are no upfront payments on the swap contracts, therefore the unrealized gain (loss) on the swap contracts is equal to their market value.
- (c) Payments made quarterly.

\* The following table shows the individual positions and related values of the securities within the AIJPMTRS basket - Long.

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
JPM 2 L MM Fut IdxUSD	\$ 509	—	—	100.0%

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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\* The following table shows the individual positions and related values of the securities within the AIJPMTRS basket - Short.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
AUD IRS 3y.....	\$ (3,283)	—	—	1.8%
CAD IRS 3y.....	(7,618)	—	—	4.2
CHF IRS 3y.....	(1,989)	—	—	1.1
JPM 2 ED MM Fut IdxUSD.....	(26,528)	—	—	14.8
JPM 2 ER MM Fut IdxUSD.....	(31,343)	—	—	17.4
JPM 3 ED MM Fut IdxUSD.....	(22,715)	—	—	12.6
JPM 3 ER MM Fut IdxUSD.....	(25,269)	—	—	14.1
JPM 3 L MM Fut IdxUSD.....	(2,440)	—	—	1.4
JPM 4 ED MM Fut IdxUSD.....	(21,376)	—	—	11.9
JPM 4 ER MM Fut IdxUSD.....	(21,559)	—	—	12.0
JPM 4 L MM Fut IdxUSD.....	(2,434)	—	—	1.4
JPY IRS 3y.....	(7,153)	—	—	4.0
SEK IRS 3y.....	(6,047)	—	—	3.4
<b>Total</b>	<b>(179,754)</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the BNPIDTRS basket - Long.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
USD Cash.....	\$ 5,564,380	—	—	100.0%

\* The following table shows the individual positions and related values of the securities within the BNPIDTRS basket - Short.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
CBOE VIX FUTURE Oct23.....	\$ (49,511)	10/15/2023	—	100.0%

\* The following table shows the individual positions and related values of the securities within the BNPXDTRS basket - Long.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
BRENT CRUDE FUTR Dec23.....	\$ 16,063	12/1/2023	—	0.0%
BRENT CRUDE FUTR Dec26.....	23,656	12/1/2026	—	0.0
BRENT CRUDE FUTR Feb24.....	24,217	2/1/2024	—	0.0
BRENT CRUDE FUTR Jan24.....	23,813	1/1/2024	—	0.0
BRENT CRUDE FUTR Mar24.....	12,321	3/1/2024	—	0.0
GASOLINE RBOB FUT Mar24.....	333,333	3/1/2024	—	0.4
GOLD 100 OZ FUTR Dec23.....	1,820	12/1/2023	—	0.0
LME COPPER FUTURE Dec24.....	96	12/1/2024	—	0.0
LME COPPER FUTURE Dec25.....	238	12/1/2025	—	0.0
LME PRI ALUM FUTR Dec24.....	495	12/1/2024	—	0.0
LME PRI ALUM FUTR Jan24.....	516	1/1/2024	—	0.0
LME ZINC FUTURE Dec23.....	73	12/1/2023	—	0.0
Low Su Gasoil G Apr24.....	853	4/1/2024	—	0.0

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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
Low Su Gasoil G Dec23 .....	\$ 795	12/1/2023	—	0.0%
Low Su Gasoil G Dec25 .....	805	12/1/2025	—	0.0
Low Su Gasoil G Nov23 .....	710	11/1/2023	—	0.0
NATURAL GAS FUTR Apr24 .....	370,943	4/1/2024	—	0.5
NATURAL GAS FUTR Dec24 .....	59,390	12/1/2024	—	0.1
NATURAL GAS FUTR Feb24 .....	576,630	2/1/2024	—	0.8
NATURAL GAS FUTR Nov23 .....	231,256	11/1/2023	—	0.3
NATURAL GAS FUTR Oct24 .....	148,225	10/1/2024	—	0.2
NY Harb ULSD Fut Dec23 .....	201,694	12/1/2023	—	0.3
NY Harb ULSD Fut Jan24 .....	206,146	1/1/2024	—	0.3
NY Harb ULSD Fut Mar24 .....	214,162	3/1/2024	—	0.3
USD Cash .....	72,707,556	—	—	96.6
WTI CRUDE FUTURE Dec23 .....	3,683	12/1/2023	—	0.0
WTI CRUDE FUTURE Dec25 .....	2,969	12/1/2025	—	0.0
WTI CRUDE FUTURE Dec26 .....	35,070	12/1/2026	—	0.1
WTI CRUDE FUTURE Feb24 .....	28,202	2/1/2024	—	0.0
WTI CRUDE FUTURE Jan24 .....	21,423	1/1/2024	—	0.0
WTI CRUDE FUTURE Mar24 .....	28,715	3/1/2024	—	0.0
<b>Total</b>	<b>75,275,868</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the BNPXDTRS basket - Short.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
BRENT CRUDE FUTR Aug24 .....	\$ (25,680)	8/1/2024	—	0.0%
BRENT CRUDE FUTR Jan25 .....	(4,294)	1/1/2025	—	0.0
BRENT CRUDE FUTR Jun24 .....	(25,314)	6/1/2024	—	0.0
BRENT CRUDE FUTR Nov24 .....	(26,174)	11/1/2024	—	0.0
BRENT CRUDE FUTR Sep24 .....	(21,676)	9/1/2024	—	0.0
GASOLINE RBOB FUT Apr24 .....	(106,945)	4/1/2024	—	0.2
GASOLINE RBOB FUT Dec23 .....	(2,615)	12/1/2023	—	0.0
GASOLINE RBOB FUT Jan24 .....	(213,500)	1/1/2024	—	0.3
GASOLINE RBOB FUT Nov23 .....	(1,532)	11/1/2023	—	0.0
GOLD 100 OZ FUTR Feb24 .....	(1,801)	2/1/2024	—	0.0
LME COPPER FUTURE Feb24 .....	(49)	2/1/2024	—	0.0
LME COPPER FUTURE Jan24 .....	(172)	1/1/2024	—	0.0
LME COPPER FUTURE Jun24 .....	(120)	6/1/2024	—	0.0
LME COPPER FUTURE Mar24 .....	(1)	3/1/2024	—	0.0
LME PRI ALUM FUTR Dec23 .....	(525)	12/1/2023	—	0.0
LME PRI ALUM FUTR Feb24 .....	(204)	2/1/2024	—	0.0
LME PRI ALUM FUTR Nov23 .....	(314)	11/1/2023	—	0.0
LME ZINC FUTURE Nov23 .....	(73)	11/1/2023	—	0.0
Low Su Gasoil G Dec24 .....	(346)	12/1/2024	—	0.0
Low Su Gasoil G Feb24 .....	(824)	2/1/2024	—	0.0
Low Su Gasoil G Jan24 .....	(810)	1/1/2024	—	0.0
Low Su Gasoil G Jun24 .....	(869)	6/1/2024	—	0.0
Low Su Gasoil G Mar24 .....	(319)	3/1/2024	—	0.0

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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
NATURAL GAS FUTR Dec23 .....	\$ (474,035)	12/1/2023	—	0.7%
NATURAL GAS FUTR Jan24 .....	(546,798)	1/1/2024	—	0.8
NATURAL GAS FUTR Mar24 .....	(197,591)	3/1/2024	—	0.3
NATURAL GAS FUTR May24 .....	(129,445)	5/1/2024	—	0.2
NY Harb ULSD Fut Apr24 .....	(219,826)	4/1/2024	—	0.3
NY Harb ULSD Fut Dec24 .....	(149,547)	12/1/2024	—	0.2
NY Harb ULSD Fut Feb24 .....	(26,587)	2/1/2024	—	0.0
NY Harb ULSD Fut Jun24 .....	(54,760)	6/1/2024	—	0.1
NY Harb ULSD Fut Nov23 .....	(192,245)	11/1/2023	—	0.3
USD Cash .....	(66,451,150)	—	—	96.3
WTI CRUDE FUTURE Aug24 .....	(254)	8/1/2024	—	0.0
WTI CRUDE FUTURE Dec24 .....	(31,174)	12/1/2024	—	0.1
WTI CRUDE FUTURE Jun24 .....	(29,812)	6/1/2024	—	0.0
WTI CRUDE FUTURE Nov24 .....	(31,002)	11/1/2024	—	0.0
WTI CRUDE FUTURE Sep24 .....	(30,322)	9/1/2024	—	0.0
<b>Total</b>	<b>(68,998,705)</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the BPMMTRS basket - Long.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
EUR Cash .....	\$ 63,422,532	—	—	43.2%
USD Cash .....	83,416,627	—	—	56.8
<b>Total</b>	<b>146,839,159</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the BPMMTRS basket - Short.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
3 MONTH SOFR FUT Dec23 .....	\$ (173,091)	12/1/2023	—	12.8%
3 MONTH SOFR FUT Jun24 .....	(173,091)	6/1/2024	—	12.8
3 MONTH SOFR FUT Mar24 .....	(173,091)	3/1/2024	—	12.8
3 MONTH SOFR FUT Sep24 .....	(173,092)	9/1/2024	—	12.8
3MO EURO EURIBOR Dec23 .....	(164,888)	12/1/2023	—	12.2
3MO EURO EURIBOR Jun24 .....	(164,888)	6/1/2024	—	12.2
3MO EURO EURIBOR Mar24 .....	(164,889)	3/1/2024	—	12.2
3MO EURO EURIBOR Sep24 .....	(164,888)	9/1/2024	—	12.2
<b>Total</b>	<b>(1,351,918)</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the GSISSTRS basket - Long.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
SPX_15Dec23_C_4400 .....	\$ 1,652,170	12/15/2023	—	2.2%
SPX_15Dec23_C_4415 .....	129,809	12/15/2023	—	0.2
SPX_15Dec23_C_4445 .....	825,844	12/15/2023	—	1.1

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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
SPX_15Dec23_C_4455 .....	\$ 112,839	12/15/2023	—	0.2%
SPX_15Dec23_C_4460 .....	118,234	12/15/2023	—	0.2
SPX_15Dec23_C_4525 .....	100,014	12/15/2023	—	0.1
SPX_15Dec23_C_4530 .....	120,986	12/15/2023	—	0.2
SPX_15Dec23_C_4540 .....	205,531	12/15/2023	—	0.3
SPX_15Dec23_C_4550 .....	110,417	12/15/2023	—	0.2
SPX_15Dec23_C_4560 .....	222,638	12/15/2023	—	0.3
SPX_15Dec23_C_4565 .....	93,515	12/15/2023	—	0.1
SPX_15Dec23_C_4570 .....	87,744	12/15/2023	—	0.1
SPX_15Dec23_C_4575 .....	245,889	12/15/2023	—	0.3
SPX_15Dec23_C_4580 .....	117,896	12/15/2023	—	0.2
SPX_15Dec23_C_4585 .....	140,888	12/15/2023	—	0.2
SPX_15Dec23_C_4590 .....	397,317	12/15/2023	—	0.5
SPX_15Dec23_C_4595 .....	147,846	12/15/2023	—	0.2
SPX_15Dec23_C_4600 .....	79,641	12/15/2023	—	0.1
SPX_15Dec23_C_4605 .....	134,305	12/15/2023	—	0.2
SPX_15Dec23_C_4615 .....	140,821	12/15/2023	—	0.2
SPX_15Dec23_C_4625 .....	112,345	12/15/2023	—	0.2
SPX_15Dec23_C_4630 .....	193,089	12/15/2023	—	0.3
SPX_15Dec23_C_4640 .....	238,704	12/15/2023	—	0.3
SPX_15Dec23_C_4650 .....	354,087	12/15/2023	—	0.5
SPX_15Dec23_C_4660 .....	115,149	12/15/2023	—	0.2
SPX_15Dec23_C_4670 .....	53,801	12/15/2023	—	0.1
SPX_15Dec23_C_4680 .....	41,600	12/15/2023	—	0.1
SPX_15Dec23_C_4690 .....	85,351	12/15/2023	—	0.1
SPX_15Dec23_C_4710 .....	18,627	12/15/2023	—	0.0
SPX_15Dec23_C_4720 .....	3,603	12/15/2023	—	0.0
SPX_15Dec23_C_4730 .....	7,203	12/15/2023	—	0.0
SPX_15Dec23_C_4740 .....	13,969	12/15/2023	—	0.0
SPX_15Dec23_C_4750 .....	40,511	12/15/2023	—	0.1
SPX_15Dec23_C_4760 .....	46,611	12/15/2023	—	0.1
SPX_15Dec23_P_2500 .....	261,634	12/15/2023	—	0.3
SPX_15Dec23_P_2550 .....	388,762	12/15/2023	—	0.5
SPX_15Dec23_P_2575 .....	431,033	12/15/2023	—	0.6
SPX_15Dec23_P_2600 .....	852,819	12/15/2023	—	1.1
SPX_15Dec23_P_2625 .....	876,432	12/15/2023	—	1.2
SPX_15Dec23_P_2650 .....	200,769	12/15/2023	—	0.3
SPX_15Dec23_P_2675 .....	413,806	12/15/2023	—	0.5
SPX_15Dec23_P_2700 .....	234,234	12/15/2023	—	0.3
SPX_15Dec23_P_2725 .....	767,200	12/15/2023	—	1.0
SPX_15Dec23_P_2800 .....	619,429	12/15/2023	—	0.8
SPX_15Dec23_P_2850 .....	559,842	12/15/2023	—	0.7
SPX_15Dec23_P_2875 .....	1,049,804	12/15/2023	—	1.4
SPX_15Dec23_P_2900 .....	1,037,184	12/15/2023	—	1.4
SPX_15Dec23_P_2925 .....	976,904	12/15/2023	—	1.3
SPX_15Dec23_P_2950 .....	958,000	12/15/2023	—	1.3
SPX_15Dec23_P_2975 .....	912,554	12/15/2023	—	1.2
SPX_15Dec23_P_3000 .....	1,022,199	12/15/2023	—	1.3

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SPX_15Dec23_P_3025 .....	\$ 230,280	12/15/2023	—	0.3%
SPX_15Dec23_P_3050 .....	518,431	12/15/2023	—	0.7
SPX_16Feb24_C_4470 .....	58,300	2/16/2024	—	0.1
SPX_16Feb24_C_4490 .....	32,452	2/16/2024	—	0.0
SPX_16Feb24_C_4510 .....	18,846	2/16/2024	—	0.0
SPX_16Feb24_C_4525 .....	15,387	2/16/2024	—	0.0
SPX_16Feb24_C_4530 .....	21,780	2/16/2024	—	0.0
SPX_16Feb24_C_4590 .....	11,113	2/16/2024	—	0.0
SPX_16Feb24_C_4600 .....	15,680	2/16/2024	—	0.0
SPX_16Feb24_C_4620 .....	7,704	2/16/2024	—	0.0
SPX_16Feb24_C_4630 .....	27,683	2/16/2024	—	0.0
SPX_16Feb24_C_4640 .....	35,646	2/16/2024	—	0.1
SPX_16Feb24_C_4650 .....	55,393	2/16/2024	—	0.1
SPX_16Feb24_C_4660 .....	152,422	2/16/2024	—	0.2
SPX_16Feb24_C_4675 .....	29,262	2/16/2024	—	0.0
SPX_16Feb24_C_4690 .....	34,842	2/16/2024	—	0.1
SPX_16Feb24_C_4700 .....	30,640	2/16/2024	—	0.0
SPX_16Feb24_C_4710 .....	26,168	2/16/2024	—	0.0
SPX_16Feb24_C_4720 .....	39,561	2/16/2024	—	0.1
SPX_16Feb24_C_4725 .....	23,337	2/16/2024	—	0.0
SPX_16Feb24_C_4730 .....	19,554	2/16/2024	—	0.0
SPX_16Feb24_P_2200 .....	26,143	2/16/2024	—	0.0
SPX_16Feb24_P_2300 .....	70,953	2/16/2024	—	0.1
SPX_16Feb24_P_2350 .....	105,697	2/16/2024	—	0.1
SPX_16Feb24_P_2400 .....	115,627	2/16/2024	—	0.2
SPX_16Feb24_P_2500 .....	308,068	2/16/2024	—	0.4
SPX_16Feb24_P_2550 .....	412,066	2/16/2024	—	0.5
SPX_16Feb24_P_2600 .....	508,165	2/16/2024	—	0.7
SPX_16Feb24_P_2650 .....	75,749	2/16/2024	—	0.1
SPX_17Nov23_C_4365 .....	1,150,042	11/17/2023	—	1.5
SPX_17Nov23_C_4370 .....	1,452,967	11/17/2023	—	1.9
SPX_17Nov23_C_4385 .....	97,357	11/17/2023	—	0.1
SPX_17Nov23_C_4415 .....	1,296,106	11/17/2023	—	1.7
SPX_17Nov23_C_4425 .....	123,097	11/17/2023	—	0.2
SPX_17Nov23_C_4430 .....	112,011	11/17/2023	—	0.2
SPX_17Nov23_C_4495 .....	116,683	11/17/2023	—	0.2
SPX_17Nov23_C_4525 .....	14,702	11/17/2023	—	0.0
SPX_17Nov23_C_4530 .....	279,302	11/17/2023	—	0.4
SPX_17Nov23_C_4535 .....	116,453	11/17/2023	—	0.2
SPX_17Nov23_C_4540 .....	699,515	11/17/2023	—	0.9
SPX_17Nov23_C_4545 .....	120,251	11/17/2023	—	0.2
SPX_17Nov23_C_4550 .....	171,265	11/17/2023	—	0.2
SPX_17Nov23_C_4555 .....	159,264	11/17/2023	—	0.2
SPX_17Nov23_C_4560 .....	698,663	11/17/2023	—	0.9
SPX_17Nov23_C_4570 .....	153,062	11/17/2023	—	0.2
SPX_17Nov23_C_4575 .....	347,501	11/17/2023	—	0.5
SPX_17Nov23_C_4580 .....	39,169	11/17/2023	—	0.1
SPX_17Nov23_C_4585 .....	156,790	11/17/2023	—	0.2

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
SPX_17Nov23_C_4595 .....	\$ 122,558	11/17/2023	—	0.2%
SPX_17Nov23_C_4600 .....	155,001	11/17/2023	—	0.2
SPX_17Nov23_C_4605 .....	274,076	11/17/2023	—	0.4
SPX_17Nov23_C_4610 .....	182,647	11/17/2023	—	0.2
SPX_17Nov23_C_4615 .....	137,782	11/17/2023	—	0.2
SPX_17Nov23_C_4620 .....	300,027	11/17/2023	—	0.4
SPX_17Nov23_C_4625 .....	302,761	11/17/2023	—	0.4
SPX_17Nov23_C_4630 .....	182,438	11/17/2023	—	0.2
SPX_17Nov23_C_4640 .....	100,704	11/17/2023	—	0.1
SPX_17Nov23_C_4650 .....	133,384	11/17/2023	—	0.2
SPX_17Nov23_C_4660 .....	147,723	11/17/2023	—	0.2
SPX_17Nov23_C_4665 .....	129,847	11/17/2023	—	0.2
SPX_17Nov23_C_4670 .....	48,075	11/17/2023	—	0.1
SPX_17Nov23_C_4675 .....	54,738	11/17/2023	—	0.1
SPX_17Nov23_C_4680 .....	80,754	11/17/2023	—	0.1
SPX_17Nov23_C_4690 .....	147,246	11/17/2023	—	0.2
SPX_17Nov23_C_4700 .....	74,435	11/17/2023	—	0.1
SPX_17Nov23_C_4710 .....	131,706	11/17/2023	—	0.2
SPX_17Nov23_C_4720 .....	220,817	11/17/2023	—	0.3
SPX_17Nov23_C_4725 .....	78,138	11/17/2023	—	0.1
SPX_17Nov23_C_4730 .....	80,722	11/17/2023	—	0.1
SPX_17Nov23_P_2450 .....	133,754	11/17/2023	—	0.2
SPX_17Nov23_P_2500 .....	30,293	11/17/2023	—	0.0
SPX_17Nov23_P_2550 .....	267,798	11/17/2023	—	0.4
SPX_17Nov23_P_2600 .....	241,229	11/17/2023	—	0.3
SPX_17Nov23_P_2625 .....	192,111	11/17/2023	—	0.3
SPX_17Nov23_P_2650 .....	167,388	11/17/2023	—	0.2
SPX_17Nov23_P_2700 .....	739,074	11/17/2023	—	1.0
SPX_17Nov23_P_2725 .....	793,738	11/17/2023	—	1.0
SPX_17Nov23_P_2750 .....	1,304,124	11/17/2023	—	1.7
SPX_17Nov23_P_2775 .....	1,499,868	11/17/2023	—	2.0
SPX_17Nov23_P_2800 .....	1,448,381	11/17/2023	—	1.9
SPX_17Nov23_P_2825 .....	670,873	11/17/2023	—	0.9
SPX_17Nov23_P_2850 .....	217,332	11/17/2023	—	0.3
SPX_17Nov23_P_2875 .....	558,755	11/17/2023	—	0.7
SPX_17Nov23_P_2900 .....	872,931	11/17/2023	—	1.1
SPX_17Nov23_P_2925 .....	362,148	11/17/2023	—	0.5
SPX_17Nov23_P_2975 .....	291,803	11/17/2023	—	0.4
SPX_17Nov23_P_3025 .....	358,908	11/17/2023	—	0.5
SPX_17Nov23_P_3050 .....	262,237	11/17/2023	—	0.3
SPX_17Nov23_P_3075 .....	301,710	11/17/2023	—	0.4
SPX_17Nov23_P_3100 .....	1,915,334	11/17/2023	—	2.5
SPX_17Nov23_P_3150 .....	1,288,624	11/17/2023	—	1.7
SPX_17Nov23_P_3200 .....	391,928	11/17/2023	—	0.5
SPX_17Nov23_P_3225 .....	1,000,578	11/17/2023	—	1.3
SPX_17Nov23_P_3275 .....	585,104	11/17/2023	—	0.8
SPX_19Jan24_C_4440 .....	590,570	1/19/2024	—	0.8
SPX_19Jan24_C_4455 .....	91,948	1/19/2024	—	0.1

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
SPX_19Jan24_C_4480.....	\$ 236,647	1/19/2024	—	0.3%
SPX_19Jan24_C_4495.....	82,065	1/19/2024	—	0.1
SPX_19Jan24_C_4500.....	85,046	1/19/2024	—	0.1
SPX_19Jan24_C_4565.....	73,159	1/19/2024	—	0.1
SPX_19Jan24_C_4600.....	68,813	1/19/2024	—	0.1
SPX_19Jan24_P_2500.....	237,447	1/19/2024	—	0.3
SPX_19Jan24_P_2550.....	229,457	1/19/2024	—	0.3
SPX_19Jan24_P_2650.....	835,714	1/19/2024	—	1.1
SPX_19Jan24_P_2750.....	179,039	1/19/2024	—	0.2
SPX_19Jan24_P_2800.....	169,451	1/19/2024	—	0.2
SPX_20Oct23_C_4330.....	980,329	10/20/2023	—	1.3
SPX_20Oct23_C_4335.....	1,375,264	10/20/2023	—	1.8
SPX_20Oct23_C_4380.....	1,442,462	10/20/2023	—	1.9
SPX_20Oct23_C_4510.....	849,747	10/20/2023	—	1.1
SPX_20Oct23_C_4515.....	71,892	10/20/2023	—	0.1
SPX_20Oct23_C_4520.....	257,447	10/20/2023	—	0.3
SPX_20Oct23_C_4525.....	81,672	10/20/2023	—	0.1
SPX_20Oct23_C_4530.....	393,902	10/20/2023	—	0.5
SPX_20Oct23_C_4535.....	155,643	10/20/2023	—	0.2
SPX_20Oct23_C_4540.....	54,022	10/20/2023	—	0.1
SPX_20Oct23_C_4545.....	619,505	10/20/2023	—	0.8
SPX_20Oct23_C_4550.....	86,167	10/20/2023	—	0.1
SPX_20Oct23_C_4555.....	26,132	10/20/2023	—	0.0
SPX_20Oct23_C_4570.....	284,967	10/20/2023	—	0.4
SPX_20Oct23_C_4575.....	279,428	10/20/2023	—	0.4
SPX_20Oct23_C_4580.....	335,501	10/20/2023	—	0.4
SPX_20Oct23_C_4585.....	155,200	10/20/2023	—	0.2
SPX_20Oct23_C_4590.....	435,061	10/20/2023	—	0.6
SPX_20Oct23_C_4595.....	377,798	10/20/2023	—	0.5
SPX_20Oct23_C_4600.....	78,054	10/20/2023	—	0.1
SPX_20Oct23_C_4610.....	146,228	10/20/2023	—	0.2
SPX_20Oct23_C_4615.....	229,458	10/20/2023	—	0.3
SPX_20Oct23_C_4630.....	448,459	10/20/2023	—	0.6
SPX_20Oct23_C_4640.....	77,454	10/20/2023	—	0.1
SPX_20Oct23_C_4650.....	81,194	10/20/2023	—	0.1
SPX_20Oct23_C_4655.....	111,921	10/20/2023	—	0.2
SPX_20Oct23_C_4660.....	197,128	10/20/2023	—	0.3
SPX_20Oct23_C_4675.....	100,847	10/20/2023	—	0.1
SPX_20Oct23_C_4680.....	81,718	10/20/2023	—	0.1
SPX_20Oct23_C_4685.....	206,114	10/20/2023	—	0.3
SPX_20Oct23_C_4690.....	202,518	10/20/2023	—	0.3
SPX_20Oct23_C_4695.....	108,919	10/20/2023	—	0.1
SPX_20Oct23_C_4705.....	113,251	10/20/2023	—	0.2
SPX_20Oct23_P_2100.....	227,394	10/20/2023	—	0.3
SPX_20Oct23_P_2200.....	298,609	10/20/2023	—	0.4
SPX_20Oct23_P_2300.....	117,277	10/20/2023	—	0.2
SPX_20Oct23_P_2400.....	256,456	10/20/2023	—	0.3
SPX_20Oct23_P_2450.....	292,100	10/20/2023	—	0.4



**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
SPX_20Oct23_P_2500	\$ 512,715	10/20/2023	—	0.7%
SPX_20Oct23_P_2550	390,825	10/20/2023	—	0.5
SPX_20Oct23_P_2600	349,615	10/20/2023	—	0.5
SPX_20Oct23_P_2650	813,538	10/20/2023	—	1.1
SPX_20Oct23_P_2700	454,964	10/20/2023	—	0.6
SPX_20Oct23_P_2750	721,710	10/20/2023	—	1.0
SPX_20Oct23_P_2775	540,938	10/20/2023	—	0.7
SPX_20Oct23_P_2800	287,380	10/20/2023	—	0.4
SPX_20Oct23_P_2825	475,277	10/20/2023	—	0.6
SPX_20Oct23_P_2850	244,700	10/20/2023	—	0.3
SPX_20Oct23_P_2875	313,178	10/20/2023	—	0.4
SPX_20Oct23_P_2900	693,451	10/20/2023	—	0.9
SPX_20Oct23_P_2925	801,026	10/20/2023	—	1.1
SPX_20Oct23_P_2950	661,157	10/20/2023	—	0.9
SPX_20Oct23_P_2975	839,975	10/20/2023	—	1.1
SPX_20Oct23_P_3000	1,714,794	10/20/2023	—	2.3
SPX_20Oct23_P_3025	442,014	10/20/2023	—	0.6
SPX_20Oct23_P_3050	434,771	10/20/2023	—	0.6
SPX_20Oct23_P_3075	858,047	10/20/2023	—	1.1
SPX_20Oct23_P_3100	370,436	10/20/2023	—	0.5
SPX_20Oct23_P_3125	626,819	10/20/2023	—	0.8
SPX_20Oct23_P_3175	1,235,102	10/20/2023	—	1.6
SPX_20Oct23_P_3225	320,995	10/20/2023	—	0.4
SPX_20Oct23_P_3325	287,126	10/20/2023	—	0.4
<b>Total</b>	<b>76,291,497</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the GSISSTRS basket - Short.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
SPX_15Dec23_Fwd_4300	\$ (4,266,855)	12/15/2023	—	6.9%
SPX_15Dec23_P_3890	(331,854)	12/15/2023	—	0.5
SPX_15Dec23_P_3910	(583,967)	12/15/2023	—	1.0
SPX_15Dec23_P_3920	(263,625)	12/15/2023	—	0.4
SPX_15Dec23_P_3940	(306,492)	12/15/2023	—	0.5
SPX_15Dec23_P_3950	(820,761)	12/15/2023	—	1.3
SPX_15Dec23_P_3960	(268,734)	12/15/2023	—	0.4
SPX_15Dec23_P_3970	(283,274)	12/15/2023	—	0.5
SPX_15Dec23_P_3975	(276,568)	12/15/2023	—	0.5
SPX_15Dec23_P_3990	(788,862)	12/15/2023	—	1.3
SPX_15Dec23_P_4010	(658,652)	12/15/2023	—	1.1
SPX_15Dec23_P_4020	(166,246)	12/15/2023	—	0.3
SPX_15Dec23_P_4025	(172,705)	12/15/2023	—	0.3
SPX_15Dec23_P_4030	(297,096)	12/15/2023	—	0.5
SPX_15Dec23_P_4040	(251,139)	12/15/2023	—	0.4
SPX_15Dec23_P_4050	(96,700)	12/15/2023	—	0.2
SPX_15Dec23_P_4060	(179,760)	12/15/2023	—	0.3

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
SPX_15Dec23_P_4070 .....	\$ (371,623)	12/15/2023	—	0.6%
SPX_15Dec23_P_4090 .....	(400,234)	12/15/2023	—	0.7
SPX_15Dec23_P_4100 .....	(345,993)	12/15/2023	—	0.6
SPX_15Dec23_P_4105 .....	(349,407)	12/15/2023	—	0.6
SPX_15Dec23_P_4110 .....	(734,394)	12/15/2023	—	1.2
SPX_15Dec23_P_4120 .....	(898,072)	12/15/2023	—	1.5
SPX_15Dec23_P_4125 .....	(326,607)	12/15/2023	—	0.5
SPX_15Dec23_P_4130 .....	(28,064)	12/15/2023	—	0.1
SPX_15Dec23_P_4135 .....	(366,405)	12/15/2023	—	0.6
SPX_15Dec23_P_4140 .....	(350,687)	12/15/2023	—	0.6
SPX_15Dec23_P_4145 .....	(1,387,443)	12/15/2023	—	2.3
SPX_15Dec23_P_4150 .....	(75,210)	12/15/2023	—	0.1
SPX_15Dec23_P_4160 .....	(348,478)	12/15/2023	—	0.6
SPX_15Dec23_P_4170 .....	(63,833)	12/15/2023	—	0.1
SPX_15Dec23_P_4185 .....	(518,431)	12/15/2023	—	0.8
SPX_16Feb24_Fwd_4300 .....	(480,236)	2/16/2024	—	0.8
SPX_16Feb24_P_3790 .....	(68,659)	2/16/2024	—	0.1
SPX_16Feb24_P_3810 .....	(73,754)	2/16/2024	—	0.1
SPX_16Feb24_P_3825 .....	(6,646)	2/16/2024	—	0.0
SPX_16Feb24_P_3840 .....	(78,853)	2/16/2024	—	0.1
SPX_16Feb24_P_3860 .....	(33,075)	2/16/2024	—	0.1
SPX_16Feb24_P_3870 .....	(65,023)	2/16/2024	—	0.1
SPX_16Feb24_P_3875 .....	(50,717)	2/16/2024	—	0.1
SPX_16Feb24_P_3890 .....	(52,830)	2/16/2024	—	0.1
SPX_16Feb24_P_3900 .....	(37,038)	2/16/2024	—	0.1
SPX_16Feb24_P_3925 .....	(24,875)	2/16/2024	—	0.0
SPX_16Feb24_P_3940 .....	(41,873)	2/16/2024	—	0.1
SPX_16Feb24_P_3970 .....	(27,196)	2/16/2024	—	0.0
SPX_16Feb24_P_3990 .....	(80,103)	2/16/2024	—	0.1
SPX_16Feb24_P_4010 .....	(156,540)	2/16/2024	—	0.3
SPX_16Feb24_P_4020 .....	(246,669)	2/16/2024	—	0.4
SPX_16Feb24_P_4025 .....	(96,204)	2/16/2024	—	0.2
SPX_16Feb24_P_4030 .....	(96,989)	2/16/2024	—	0.2
SPX_16Feb24_P_4040 .....	(65,088)	2/16/2024	—	0.1
SPX_16Feb24_P_4050 .....	(187,178)	2/16/2024	—	0.3
SPX_16Feb24_P_4060 .....	(57,409)	2/16/2024	—	0.1
SPX_16Feb24_P_4080 .....	(75,750)	2/16/2024	—	0.1
SPX_17Nov23_Fwd_4300 .....	(5,446,261)	11/17/2023	—	8.9
SPX_17Nov23_P_3880 .....	(48,251)	11/17/2023	—	0.1
SPX_17Nov23_P_3890 .....	(39,039)	11/17/2023	—	0.1
SPX_17Nov23_P_3910 .....	(23,329)	11/17/2023	—	0.0
SPX_17Nov23_P_3925 .....	(15,705)	11/17/2023	—	0.0
SPX_17Nov23_P_3930 .....	(30,293)	11/17/2023	—	0.1
SPX_17Nov23_P_3940 .....	(52,511)	11/17/2023	—	0.1
SPX_17Nov23_P_3950 .....	(7,431)	11/17/2023	—	0.0
SPX_17Nov23_P_3960 .....	(810,274)	11/17/2023	—	1.3
SPX_17Nov23_P_3970 .....	(103,770)	11/17/2023	—	0.2
SPX_17Nov23_P_3975 .....	(410,884)	11/17/2023	—	0.7

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
SPX_17Nov23_P_3980 .....	\$ (380,065)	11/17/2023	—	0.6%
SPX_17Nov23_P_4000 .....	(379,256)	11/17/2023	—	0.6
SPX_17Nov23_P_4010 .....	(668,360)	11/17/2023	—	1.1
SPX_17Nov23_P_4020 .....	(794,107)	11/17/2023	—	1.3
SPX_17Nov23_P_4030 .....	(358,669)	11/17/2023	—	0.6
SPX_17Nov23_P_4035 .....	(301,710)	11/17/2023	—	0.5
SPX_17Nov23_P_4040 .....	(375,584)	11/17/2023	—	0.6
SPX_17Nov23_P_4050 .....	(631,383)	11/17/2023	—	1.0
SPX_17Nov23_P_4055 .....	(271,699)	11/17/2023	—	0.4
SPX_17Nov23_P_4060 .....	(274,515)	11/17/2023	—	0.5
SPX_17Nov23_P_4070 .....	(1,271,001)	11/17/2023	—	2.1
SPX_17Nov23_P_4075 .....	(291,617)	11/17/2023	—	0.5
SPX_17Nov23_P_4090 .....	(545,776)	11/17/2023	—	0.9
SPX_17Nov23_P_4095 .....	(358,908)	11/17/2023	—	0.6
SPX_17Nov23_P_4100 .....	(247,121)	11/17/2023	—	0.4
SPX_17Nov23_P_4110 .....	(816,225)	11/17/2023	—	1.3
SPX_17Nov23_P_4120 .....	(332,849)	11/17/2023	—	0.5
SPX_17Nov23_P_4125 .....	(140,684)	11/17/2023	—	0.2
SPX_17Nov23_P_4130 .....	(190,676)	11/17/2023	—	0.3
SPX_17Nov23_P_4135 .....	(285,556)	11/17/2023	—	0.5
SPX_17Nov23_P_4140 .....	(408,754)	11/17/2023	—	0.7
SPX_17Nov23_P_4145 .....	(396,700)	11/17/2023	—	0.6
SPX_17Nov23_P_4160 .....	(683,434)	11/17/2023	—	1.1
SPX_17Nov23_P_4165 .....	(391,928)	11/17/2023	—	0.6
SPX_17Nov23_P_4170 .....	(1,830,169)	11/17/2023	—	3.0
SPX_17Nov23_P_4180 .....	(925,354)	11/17/2023	—	1.5
SPX_17Nov23_P_4185 .....	(286,764)	11/17/2023	—	0.5
SPX_17Nov23_P_4190 .....	(515,673)	11/17/2023	—	0.8
SPX_19Jan24_Fwd_4300 .....	(717,408)	1/19/2024	—	1.2
SPX_19Jan24_P_3830 .....	(237,447)	1/19/2024	—	0.4
SPX_19Jan24_P_3850 .....	(229,457)	1/19/2024	—	0.4
SPX_19Jan24_P_3890 .....	(223,416)	1/19/2024	—	0.4
SPX_19Jan24_P_3910 .....	(204,868)	1/19/2024	—	0.3
SPX_19Jan24_P_3920 .....	(201,140)	1/19/2024	—	0.3
SPX_19Jan24_P_3930 .....	(206,290)	1/19/2024	—	0.3
SPX_19Jan24_P_4010 .....	(179,039)	1/19/2024	—	0.3
SPX_19Jan24_P_4060 .....	(169,451)	1/19/2024	—	0.3
SPX_20Oct23_Fwd_4300 .....	(3,556,175)	10/20/2023	—	5.8
SPX_20Oct23_P_3580 .....	(63,543)	10/20/2023	—	0.1
SPX_20Oct23_P_3620 .....	(45,225)	10/20/2023	—	0.1
SPX_20Oct23_P_3625 .....	(76,101)	10/20/2023	—	0.1
SPX_20Oct23_P_3670 .....	(28,529)	10/20/2023	—	0.1
SPX_20Oct23_P_3675 .....	(13,996)	10/20/2023	—	0.0
SPX_20Oct23_P_3690 .....	(200,171)	10/20/2023	—	0.3
SPX_20Oct23_P_3700 .....	(98,439)	10/20/2023	—	0.2
SPX_20Oct23_P_3750 .....	(117,277)	10/20/2023	—	0.2
SPX_20Oct23_P_3820 .....	(135,132)	10/20/2023	—	0.2
SPX_20Oct23_P_3825 .....	(121,324)	10/20/2023	—	0.2

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
SPX_20Oct23_P_3840	\$ (152,250)	10/20/2023	—	0.3%
SPX_20Oct23_P_3850	(139,850)	10/20/2023	—	0.2
SPX_20Oct23_P_3875	(159,378)	10/20/2023	—	0.3
SPX_20Oct23_P_3880	(170,339)	10/20/2023	—	0.3
SPX_20Oct23_P_3920	(182,998)	10/20/2023	—	0.3
SPX_20Oct23_P_3925	(210,750)	10/20/2023	—	0.3
SPX_20Oct23_P_3940	(208,728)	10/20/2023	—	0.3
SPX_20Oct23_P_3950	(192,327)	10/20/2023	—	0.3
SPX_20Oct23_P_3960	(400,013)	10/20/2023	—	0.7
SPX_20Oct23_P_3975	(192,544)	10/20/2023	—	0.3
SPX_20Oct23_P_3980	(213,048)	10/20/2023	—	0.4
SPX_20Oct23_P_3990	(241,916)	10/20/2023	—	0.4
SPX_20Oct23_P_4000	(175,989)	10/20/2023	—	0.3
SPX_20Oct23_P_4010	(677,154)	10/20/2023	—	1.1
SPX_20Oct23_P_4020	(218,183)	10/20/2023	—	0.4
SPX_20Oct23_P_4025	(775,024)	10/20/2023	—	1.3
SPX_20Oct23_P_4030	(289,180)	10/20/2023	—	0.5
SPX_20Oct23_P_4045	(478,512)	10/20/2023	—	0.8
SPX_20Oct23_P_4070	(1,364,325)	10/20/2023	—	2.2
SPX_20Oct23_P_4080	(652,344)	10/20/2023	—	1.1
SPX_20Oct23_P_4085	(442,112)	10/20/2023	—	0.7
SPX_20Oct23_P_4090	(244,700)	10/20/2023	—	0.4
SPX_20Oct23_P_4110	(442,014)	10/20/2023	—	0.7
SPX_20Oct23_P_4115	(386,789)	10/20/2023	—	0.6
SPX_20Oct23_P_4120	(634,172)	10/20/2023	—	1.0
SPX_20Oct23_P_4125	(400,644)	10/20/2023	—	0.7
SPX_20Oct23_P_4130	(406,378)	10/20/2023	—	0.7
SPX_20Oct23_P_4140	(1,669,873)	10/20/2023	—	2.7
SPX_20Oct23_P_4145	(361,463)	10/20/2023	—	0.6
SPX_20Oct23_P_4155	(440,132)	10/20/2023	—	0.7
SPX_20Oct23_P_4160	(935,405)	10/20/2023	—	1.5
SPX_20Oct23_P_4165	(287,126)	10/20/2023	—	0.5
SPX_20Oct23_P_4175	(310,173)	10/20/2023	—	0.5
SPX_20Oct23_P_4180	(626,819)	10/20/2023	—	1.0
<b>Total</b>	<b>(61,530,241)</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the GSIVTRS basket - Long.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
VIX_15Nov23_C_47.5	\$ 27,175	11/15/2023	—	0.8%
VIX_15Nov23_C_50	44,069	11/15/2023	—	1.2
VIX_15Nov23_C_55	40,700	11/15/2023	—	1.1
VIX_15Nov23_C_60	94,864	11/15/2023	—	2.7
VIX_15Nov23_C_65	60,907	11/15/2023	—	1.7
VIX_15Nov23_C_70	16,877	11/15/2023	—	0.5
VIX_18Oct23_C_33	68,302	10/18/2023	—	1.9

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
VIX_18Oct23_C_34	\$ 104,144	10/18/2023	—	2.9%
VIX_18Oct23_C_35	51,979	10/18/2023	—	1.5
VIX_18Oct23_C_36	234,874	10/18/2023	—	6.6
VIX_18Oct23_C_37	205,727	10/18/2023	—	5.8
VIX_18Oct23_C_38	161,667	10/18/2023	—	4.5
VIX_18Oct23_C_39	219,245	10/18/2023	—	6.1
VIX_18Oct23_C_40	257,817	10/18/2023	—	7.2
VIX_18Oct23_C_42.5	646,690	10/18/2023	—	18.1
VIX_18Oct23_C_45	416,439	10/18/2023	—	11.6
VIX_18Oct23_C_47.5	327,787	10/18/2023	—	9.2
VIX_18Oct23_C_50	254,825	10/18/2023	—	7.1
VIX_18Oct23_C_55	159,219	10/18/2023	—	4.5
VIX_18Oct23_C_60	69,921	10/18/2023	—	2.0
VIX_18Oct23_C_65	34,880	10/18/2023	—	1.0
VIX_18Oct23_C_70	48,892	10/18/2023	—	1.4
VIX_18Oct23_C_75	16,265	10/18/2023	—	0.5
VIX_18Oct23_C_80	6,969	10/18/2023	—	0.2
VIX_18Oct23_C_85	6,960	10/18/2023	—	0.2
<b>Total</b>	<b>3,577,194</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the GSIVVTRS basket - Short.

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
CBOE VIX FUTURE Oct23	\$ (4,889)	10/15/2023	—	0.1%
EqSp -VX-X23	(66,531)	11/15/2023	—	0.9
VIX 10/18/23 C16 Index	(117,970)	10/18/2023	—	1.6
VIX_15Nov23_C_18	(3,411)	11/15/2023	—	0.1
VIX_15Nov23_C_19	(3,411)	11/15/2023	—	0.1
VIX_15Nov23_C_20	(54,254)	11/15/2023	—	0.8
VIX_15Nov23_C_21	(94,864)	11/15/2023	—	1.3
VIX_15Nov23_C_22	(74,575)	11/15/2023	—	1.0
VIX_15Nov23_C_23	(37,198)	11/15/2023	—	0.5
VIX_15Nov23_C_24	(16,877)	11/15/2023	—	0.2
VIX_15Nov23_P_16	(6,823)	11/15/2023	—	0.1
VIX_15Nov23_P_17	(88,211)	11/15/2023	—	1.2
VIX_15Nov23_P_18	(135,482)	11/15/2023	—	1.9
VIX_15Nov23_P_19	(37,198)	11/15/2023	—	0.5
VIX_15Nov23_P_20	(16,877)	11/15/2023	—	0.2
VIX_18Oct23_C_17	(617,607)	10/18/2023	—	8.6
VIX_18Oct23_C_18	(826,193)	10/18/2023	—	11.4
VIX_18Oct23_C_19	(799,599)	10/18/2023	—	11.1
VIX_18Oct23_C_20	(468,498)	10/18/2023	—	6.5
VIX_18Oct23_C_21	(272,450)	10/18/2023	—	3.8
VIX_18Oct23_C_22	(113,524)	10/18/2023	—	1.6
VIX_18Oct23_C_23	(51,186)	10/18/2023	—	0.7
VIX_18Oct23_C_24	(20,940)	10/18/2023	—	0.3

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
VIX_18Oct23_C_25 .....	\$ (4,635)	10/18/2023	—	0.1%
VIX_18Oct23_P_14.5 .....	(117,970)	10/18/2023	—	1.6
VIX_18Oct23_P_15 .....	(883,715)	10/18/2023	—	12.2
VIX_18Oct23_P_16 .....	(1,069,007)	10/18/2023	—	14.8
VIX_18Oct23_P_17 .....	(697,457)	10/18/2023	—	9.7
VIX_18Oct23_P_18 .....	(367,387)	10/18/2023	—	5.1
VIX_18Oct23_P_19 .....	(152,432)	10/18/2023	—	2.1
VIX_18Oct23_P_20 .....	(4,635)	10/18/2023	—	0.1
<b>Total</b>	<b>(7,225,806)</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the GSVIKTRS basket - Short.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
HYG.P_20Oct23_Fwd_74 .....	\$ (19,255,870)	10/2/2023	—	21.2%
HYG.P_15Dec23_C_73 .....	(106,430)	12/15/2023	—	0.1
HYG.P_15Dec23_C_74 .....	(505,425)	12/15/2023	—	0.6
HYG.P_15Dec23_C_75 .....	(74,412)	12/15/2023	—	0.1
HYG.P_15Dec23_P_71 .....	(168,790)	12/15/2023	—	0.2
HYG.P_15Dec23_P_72 .....	(405,663)	12/15/2023	—	0.5
HYG.P_15Dec23_P_73 .....	(392,919)	12/15/2023	—	0.4
HYG.P_15Dec23_P_74 .....	(62,028)	12/15/2023	—	0.1
HYG.P_17Nov23_C_74 .....	(2,152,310)	11/17/2023	—	2.4
HYG.P_17Nov23_C_75 .....	(4,777,732)	11/17/2023	—	5.3
HYG.P_17Nov23_C_76 .....	(794,762)	11/17/2023	—	0.9
HYG.P_17Nov23_P_72 .....	(1,334,497)	11/17/2023	—	1.5
HYG.P_17Nov23_P_73 .....	(4,818,300)	11/17/2023	—	5.3
HYG.P_17Nov23_P_74 .....	(4,690,702)	11/17/2023	—	5.2
HYG.P_17Nov23_P_75 .....	(743,707)	11/17/2023	—	0.8
HYG.P_20Oct23_C_73.5 .....	(413,195)	10/20/2023	—	0.5
HYG.P_20Oct23_C_74 .....	(2,367,325)	10/20/2023	—	2.6
HYG.P_20Oct23_C_74.5 .....	(1,245,139)	10/20/2023	—	1.4
HYG.P_20Oct23_C_75 .....	(13,172,876)	10/20/2023	—	14.5
HYG.P_20Oct23_C_76 .....	(3,093,533)	10/20/2023	—	3.4
HYG.P_20Oct23_P_72 .....	(963,228)	10/20/2023	—	1.1
HYG.P_20Oct23_P_72.5 .....	(413,195)	10/20/2023	—	0.5
HYG.P_20Oct23_P_73 .....	(7,280,949)	10/20/2023	—	8.0
HYG.P_20Oct23_P_73.5 .....	(1,845,414)	10/20/2023	—	2.0
HYG.P_20Oct23_P_74 .....	(14,785,231)	10/20/2023	—	16.2
HYG.P_20Oct23_P_74.5 .....	(818,648)	10/20/2023	—	0.9
HYG.P_20Oct23_P_75 .....	(4,331,437)	10/20/2023	—	4.8
<b>Total</b>	<b>(91,013,717)</b>		<b>—</b>	<b>100.0%</b>

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

\* The following table shows the individual positions and related values of the securities within the GSVLFTRS basket - Long.

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
SWO Call USD 1Nov23 459 2Aug23 2y . . . . .	\$ 10,961,355	11/1/2023	—	2.1%
SWO Call USD 1Oct25 319 5Jul23 5y . . . . .	10,719,155	10/1/2025	—	2.0
SWO Call USD 3Dec25 374 6Sep23 10y . . . . .	6,673,069	12/3/2025	—	1.3
SWO Call USD 4Oct23 461 5Jul23 2y . . . . .	10,719,155	10/4/2023	—	2.0
SWO Call USD 5Nov25 336 9Aug23 5y . . . . .	10,917,528	11/5/2025	—	2.1
SWO Call USD 6Dec23 462 6Sep23 2y . . . . .	6,673,069	12/6/2023	—	1.3
SWO Call USD 8Nov23 442 9Aug23 2y . . . . .	10,917,528	11/8/2023	—	2.1
SWO Call USD 8Oct25 339 12Jul23 5y . . . . .	11,179,134	10/8/2025	—	2.1
SWO Call USD 10Dec25 375 13Sep23 10y . . . . .	6,818,597	12/10/2025	—	1.3
SWO Call USD 11Dec30 385 20Sep23 5y . . . . .	6,738,842	12/11/2030	—	1.3
SWO Call USD 11Oct23 460 12Jul23 2y . . . . .	11,179,134	10/11/2023	—	2.1
SWO Call USD 12Nov25 358 16Aug23 5y . . . . .	11,599,166	11/12/2025	—	2.2
SWO Call USD 13Dec23 469 13Sep23 2y . . . . .	6,818,597	12/13/2023	—	1.3
SWO Call USD 15Nov23 457 16Aug23 2y . . . . .	11,599,166	11/15/2023	—	2.2
SWO Call USD 15Oct25 311 19Jul23 5y . . . . .	10,208,345	10/15/2025	—	1.9
SWO Call USD 18Oct23 434 19Jul23 2y . . . . .	10,208,345	10/18/2023	—	1.9
SWO Call USD 19Nov25 379 23Aug23 20y . . . . .	4,372,109	11/19/2025	—	0.8
SWO Call USD 20Dec23 405 20Sep23 7y . . . . .	6,738,842	12/20/2023	—	1.3
SWO Call USD 22Nov23 471 23Aug23 2y . . . . .	4,372,109	11/22/2023	—	0.8
SWO Call USD 22Oct25 329 26Jul23 5y . . . . .	10,695,508	10/22/2025	—	2.0
SWO Call USD 24Dec25 401 27Sep23 20y . . . . .	4,439,359	12/24/2025	—	0.8
SWO Call USD 25Oct23 460 26Jul23 2y . . . . .	10,695,508	10/25/2023	—	2.0
SWO Call USD 26Nov25 364 30Aug23 10y . . . . .	6,480,962	11/26/2025	—	1.2
SWO Call USD 27Dec23 484 27Sep23 2y . . . . .	4,439,359	12/27/2023	—	0.8
SWO Call USD 29Nov23 458 30Aug23 2y . . . . .	6,480,962	11/29/2023	—	1.2
SWO Call USD 29Oct25 343 2Aug23 5y . . . . .	10,961,355	10/29/2025	—	2.1
SWO Put USD 1Nov23 459 2Aug23 2y . . . . .	10,961,355	11/1/2023	—	2.1
SWO Put USD 1Oct25 319 5Jul23 5y . . . . .	10,719,155	10/1/2025	—	2.0
SWO Put USD 3Dec25 374 6Sep23 10y . . . . .	6,673,069	12/3/2025	—	1.3
SWO Put USD 4Oct23 461 5Jul23 2y . . . . .	10,719,155	10/4/2023	—	2.0
SWO Put USD 5Nov25 336 9Aug23 5y . . . . .	10,917,528	11/5/2025	—	2.1
SWO Put USD 6Dec23 462 6Sep23 2y . . . . .	6,673,069	12/6/2023	—	1.3
SWO Put USD 8Nov23 442 9Aug23 2y . . . . .	10,917,528	11/8/2023	—	2.1
SWO Put USD 8Oct25 339 12Jul23 5y . . . . .	11,179,134	10/8/2025	—	2.1
SWO Put USD 10Dec25 375 13Sep23 10y . . . . .	6,818,597	12/10/2025	—	1.3
SWO Put USD 11Dec30 385 20Sep23 5y . . . . .	6,738,842	12/11/2030	—	1.3
SWO Put USD 11Oct23 460 12Jul23 2y . . . . .	11,179,134	10/11/2023	—	2.1
SWO Put USD 12Nov25 358 16Aug23 5y . . . . .	11,599,166	11/12/2025	—	2.2
SWO Put USD 13Dec23 469 13Sep23 2y . . . . .	6,818,597	12/13/2023	—	1.3
SWO Put USD 15Nov23 457 16Aug23 2y . . . . .	11,599,166	11/15/2023	—	2.2
SWO Put USD 15Oct25 311 19Jul23 5y . . . . .	10,208,345	10/15/2025	—	1.9
SWO Put USD 18Oct23 434 19Jul23 2y . . . . .	10,208,345	10/18/2023	—	1.9
SWO Put USD 19Nov25 379 23Aug23 20y . . . . .	4,372,109	11/19/2025	—	0.8
SWO Put USD 20Dec23 405 20Sep23 7y . . . . .	6,738,842	12/20/2023	—	1.3
SWO Put USD 22Nov23 471 23Aug23 2y . . . . .	4,372,108	11/22/2023	—	0.8
SWO Put USD 22Oct25 329 26Jul23 5y . . . . .	10,695,508	10/22/2025	—	2.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
SWO Put USD 24Dec25 401 27Sep23 20y . . .	\$ 4,439,359	12/24/2025	—	0.8%
SWO Put USD 25Oct23 460 26Jul23 2y . . . . .	10,695,508	10/25/2023	—	2.0
SWO Put USD 26Nov25 364 30Aug23 10y . . .	6,480,962	11/26/2025	—	1.2
SWO Put USD 27Dec23 484 27Sep23 2y . . . . .	4,439,359	12/27/2023	—	0.8
SWO Put USD 29Nov23 458 30Aug23 2y . . . . .	6,480,962	11/29/2023	—	1.2
SWO Put USD 29Oct25 343 2Aug23 5y . . . . .	10,961,355	10/29/2025	—	2.1
SWP USD10y 060923031225 0.0374 . . . . .	3,675,247	12/3/2025	—	0.7
SWP USD10y 130923101225 0.0375 . . . . .	3,328,510	12/10/2025	—	0.6
SWP USD10y 300823261125 0.0364 . . . . .	4,583,484	11/26/2025	—	0.9
SWP USD20y 230823191125 0.0379 . . . . .	1,901,504	11/19/2025	—	0.4
SWP USD5y 020823291025 0.0343 . . . . .	10,377,219	10/29/2025	—	2.0
SWP USD5y 050723011025 0.0319 . . . . .	8,411,304	10/1/2025	—	1.6
SWP USD5y 090823051125 0.0336 . . . . .	9,825,947	11/5/2025	—	1.9
SWP USD5y 120723081025 0.0339 . . . . .	10,069,986	10/8/2025	—	1.9
SWP USD5y 160823121125 0.0358 . . . . .	9,394,408	11/12/2025	—	1.8
SWP USD5y 190723151025 0.0311 . . . . .	7,628,782	10/15/2025	—	1.4
SWP USD5y 200923111230 0.0385 . . . . .	5,320,804	12/11/2030	—	1.0
SWP USD5y 260723221025 0.0329 . . . . .	9,966,242	10/22/2025	—	1.9
<b>Total</b>	<b>531,695,952</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the GSVLFRS basket - Short.

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
SWO Call USD 1Nov23 379 2Aug23 7y . . . . .	\$ (10,961,355)	11/1/2023	—	4.9%
SWO Call USD 4Oct23 363 5Jul23 7y . . . . .	(10,719,155)	10/4/2023	—	4.8
SWO Call USD 6Dec23 391 6Sep23 10y . . . . .	(4,003,841)	12/6/2023	—	1.8
SWO Call USD 6Dec23 392 6Sep23 15y . . . . .	(2,669,227)	12/6/2023	—	1.2
SWO Call USD 8Nov23 369 9Aug23 7y . . . . .	(10,917,528)	11/8/2023	—	4.9
SWO Call USD 11Oct23 377 12Jul23 7y . . . . .	(11,179,134)	10/11/2023	—	5.0
SWO Call USD 13Dec23 394 13Sep23 10y . . . . .	(4,091,158)	12/13/2023	—	1.8
SWO Call USD 13Dec23 394 13Sep23 15y . . . . .	(2,727,439)	12/13/2023	—	1.2
SWO Call USD 15Nov23 389 16Aug23 7y . . . . .	(11,599,166)	11/15/2023	—	5.2
SWO Call USD 18Oct23 349 19Jul23 7y . . . . .	(10,208,345)	10/18/2023	—	4.6
SWO Call USD 20Dec23 397 20Sep23 15y . . . . .	(2,695,537)	12/20/2023	—	1.2
SWO Call USD 20Dec23 399 20Sep23 10y . . . . .	(4,043,305)	12/20/2023	—	1.8
SWO Call USD 22Nov23 372 23Aug23 30y . . . . .	(874,422)	11/22/2023	—	0.4
SWO Call USD 22Nov23 395 23Aug23 20y . . . . .	(3,497,687)	11/22/2023	—	1.6
SWO Call USD 25Oct23 369 26Jul23 7y . . . . .	(10,695,508)	10/25/2023	—	4.8
SWO Call USD 27Dec23 395 27Sep23 30y . . . . .	(887,872)	12/27/2023	—	0.4
SWO Call USD 27Dec23 416 27Sep23 20y . . . . .	(3,551,487)	12/27/2023	—	1.6
SWO Call USD 29Nov23 382 30Aug23 10y . . . . .	(3,888,577)	11/29/2023	—	1.7
SWO Call USD 29Nov23 383 30Aug23 15y . . . . .	(2,592,385)	11/29/2023	—	1.2
SWO Put USD 1Nov23 379 2Aug23 7y . . . . .	(10,961,355)	11/1/2023	—	4.9
SWO Put USD 4Oct23 363 5Jul23 7y . . . . .	(10,719,155)	10/4/2023	—	4.8
SWO Put USD 6Dec23 391 6Sep23 10y . . . . .	(4,003,841)	12/6/2023	—	1.8
SWO Put USD 6Dec23 392 6Sep23 15y . . . . .	(2,669,228)	12/6/2023	—	1.2



**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
SWO Put USD 8Nov23 369 9Aug23 7y . . . . .	\$ (10,917,528)	11/8/2023	—	4.9%
SWO Put USD 11Oct23 377 12Jul23 7y . . . . .	(11,179,134)	10/11/2023	—	5.0
SWO Put USD 13Dec23 394 13Sep23 10y . . . . .	(4,091,158)	12/13/2023	—	1.8
SWO Put USD 13Dec23 394 13Sep23 15y . . . . .	(2,727,439)	12/13/2023	—	1.2
SWO Put USD 15Nov23 389 16Aug23 7y . . . . .	(11,599,166)	11/15/2023	—	5.2
SWO Put USD 18Oct23 349 19Jul23 7y . . . . .	(10,208,345)	10/18/2023	—	4.6
SWO Put USD 20Dec23 397 20Sep23 15y . . . . .	(2,695,537)	12/20/2023	—	1.2
SWO Put USD 20Dec23 399 20Sep23 10y . . . . .	(4,043,305)	12/20/2023	—	1.8
SWO Put USD 22Nov23 372 23Aug23 30y . . . . .	(874,422)	11/22/2023	—	0.4
SWO Put USD 22Nov23 395 23Aug23 20y . . . . .	(3,497,687)	11/22/2023	—	1.6
SWO Put USD 25Oct23 369 26Jul23 7y . . . . .	(10,695,508)	10/25/2023	—	4.8
SWO Put USD 27Dec23 395 27Sep23 30y . . . . .	(887,872)	12/27/2023	—	0.4
SWO Put USD 27Dec23 416 27Sep23 20y . . . . .	(3,551,487)	12/27/2023	—	1.6
SWO Put USD 29Nov23 382 30Aug23 10y . . . . .	(3,888,577)	11/29/2023	—	1.7
SWO Put USD 29Nov23 383 30Aug23 15y . . . . .	(2,592,385)	11/29/2023	—	1.2
SWP USD20y 270923241225 0.0401 . . . . .	(410,554)	12/24/2025	—	0.2
<b>Total</b>	<b>(224,016,811)</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the MQIS2TRS basket - Long.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
AUD Currency . . . . .	\$ 13,502	—	—	0.1%
BRENT CRUDE FUTR Jan24 . . . . .	271,818	1/1/2024	—	2.0
CAD Currency . . . . .	20,106	—	—	0.1
COCOA FUTURE - IC Dec23 . . . . .	154,518	12/1/2023	—	1.1
COFF ROBUSTA 10tn Jan24 . . . . .	2,603	1/1/2024	—	0.0
COFF ROBUSTA 10tn Nov23 . . . . .	5,411	11/1/2023	—	0.0
COTTON NO.2 FUTR Dec23 . . . . .	32,937	12/1/2023	—	0.2
EUR Currency . . . . .	36,204	—	—	0.3
FCOJ-A FUTURE Jan24 . . . . .	30,234	1/1/2024	—	0.2
FCOJ-A FUTURE Nov23 . . . . .	86,779	11/1/2023	—	0.6
GASOLINE RBOB FUT Nov23 . . . . .	43,667	11/1/2023	—	0.3
JPY Currency . . . . .	14,632	12/11/2013	—	0.1
LIVE CATTLE FUTR Dec23 . . . . .	84,172	12/1/2023	—	0.6
LME LEAD FUTURE Dec23 . . . . .	18,508	12/1/2023	—	0.1
LME LEAD FUTURE Nov23 . . . . .	158,831	11/1/2023	—	1.1
LME PRI ALUM FUTR Nov23 . . . . .	59,275	11/1/2023	—	0.4
LONG GILT FUTURE Dec23 . . . . .	12,280,470	12/1/2023	—	88.1
NY Harb ULSD Fut Nov23 . . . . .	86,970	11/1/2023	—	0.6
ROUGH RICE (CBOT) Jan24 . . . . .	15,870	1/1/2024	—	0.1
ROUGH RICE (CBOT) Nov23 . . . . .	31,123	11/1/2023	—	0.2
SGX Iron Ore 62% Nov23 . . . . .	81,009	11/1/2023	—	0.6
UK Natural Gas FutDec23 . . . . .	84	12/1/2023	—	0.0
UK Natural Gas FutNov23 . . . . .	150	11/1/2023	—	0.0
WHITE SUGAR (ICE) Dec23 . . . . .	91,548	12/1/2023	—	0.7
WHITE SUGAR (ICE) Mar24 . . . . .	45,638	3/1/2024	—	0.3

**Simplify Multi-QIS Alternative ETF**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
WTI CRUDE FUTURE Nov23 .....	\$ 281,287	11/1/2023	—	2.0%
<b>Total</b>	<b>13,947,346</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the MQIS2TRS basket - Short.

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
AUST 10Y BOND FUT Dec23 .....	\$ (83,221,098,649)	12/1/2023	—	64.6%
BRLUSD Currency Forward .....	(102,362)	10/19/2023	—	0.0
CAN 10YR BOND FUT Dec23 .....	(98,556,717)	12/1/2023	—	0.1
CNHUSD Currency Forward .....	(649,558)	10/18/2023	—	0.0
COCOA FUTURE Dec23 .....	(7,496)	12/1/2023	—	0.0
COFFEE 'C' FUTURE Dec23 .....	(15,499)	12/1/2023	—	0.0
CORN FUTURE Dec23 .....	(21,767)	12/1/2023	—	0.0
ECX EMISSION Dec23 .....	(66,878)	12/1/2023	—	0.0
EURO STOXX 50 Dec23 .....	(724,859)	12/1/2023	—	0.0
EURO-BOBL FUTURE Dec23 .....	(56,753,414)	12/1/2023	—	0.1
EURO-BUND FUTURE Dec23 .....	(120,950,372)	12/1/2023	—	0.1
EURO-SCHATZ FUT Dec23 .....	(162,018,397)	12/1/2023	—	0.1
GBP Currency .....	(11,985)	—	—	0.0
GOLD 100 OZ FUTR Dec23 .....	(273,785)	12/1/2023	—	0.0
IDRUSD Currency Forward .....	(598,008)	10/19/2023	—	0.0
INRUSD Currency Forward .....	(696,254)	10/19/2023	—	0.0
JPN 10Y BOND(OSE) Dec23 .....	(44,830,807,819)	12/1/2023	—	34.8
KRWUSD Currency Forward .....	(549,479)	10/19/2023	—	0.0
LEAN HOGS FUTURE Dec23 .....	(12,996)	12/1/2023	—	0.0
LME COPPER FUTURE Nov23 .....	(91,557)	11/1/2023	—	0.0
LME NICKEL FUTURE Nov23 .....	(75,039)	11/1/2023	—	0.0
LME TIN FUTURE Dec23 .....	(19,438)	12/1/2023	—	0.0
LME TIN FUTURE Nov23 .....	(38,706)	11/1/2023	—	0.0
MILK FUTURE Nov23 .....	(5,186)	11/1/2023	—	0.0
MILK FUTURE Oct23 .....	(10,196)	10/1/2023	—	0.0
MILL WHEAT EURO Dec23 .....	(12,317)	12/1/2023	—	0.0
MXNUSD Currency Forward .....	(186,995)	10/18/2023	—	0.0
NASDAQ 100 E-MINI Dec23 .....	(237,326)	12/1/2023	—	0.0
NATURAL GAS FUTR Nov23 .....	(40,435)	11/1/2023	—	0.0
OAT FUTURE Dec23 .....	(17,211)	12/1/2023	—	0.0
PALLADIUM FUTURE Dec23 .....	(25,119)	12/1/2023	—	0.0
PLATINUM FUTURE Jan24 .....	(133,789)	1/1/2024	—	0.0
RAPESEED EURO Feb24 .....	(9,640)	2/1/2024	—	0.0
RAPESEED EURO Nov23 .....	(18,597)	11/1/2023	—	0.0
RED WHEAT FUT MGE Dec23 .....	(124,651)	12/1/2023	—	0.0
S&P500 EMINI FUT Dec23 .....	(1,303,403)	12/1/2023	—	0.0
SGDUSD Currency Forward .....	(1,320,081)	10/18/2023	—	0.0
SILVER FUTURE Dec23 .....	(51,709)	12/1/2023	—	0.0
SOYBEAN FUTURE Nov23 .....	(26,931)	11/1/2023	—	0.0
SOYBEAN MEAL FUTR Dec23 .....	(7,273)	12/1/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
SPI 200 FUTURES Dec23 .....	\$ (220,262)	12/1/2023	—	0.0%
TTF NAT GAS F Dec23 .....	(468)	12/1/2023	—	0.0
TTF NAT GAS F Nov23 .....	(861)	11/1/2023	—	0.0
TWDUSD Currency Forward .....	(1,260,428)	10/19/2023	—	0.0
US 10YR NOTE (CBT)Dec23 .....	(158,622,166)	12/1/2023	—	0.1
US 2YR NOTE (CBT) Dec23 .....	(158,758,241)	12/1/2023	—	0.1
US 5YR NOTE (CBT) Dec23 .....	(75,219,701)	12/1/2023	—	0.1
WHEAT FUTURE(CBT) Dec23 .....	(27,986)	12/1/2023	—	0.0
ZARUSD Currency Forward .....	(147,238)	10/18/2023	—	0.0
<b>Total</b>	<b>(128,891,929,244)</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the MQIS6TRS basket - Long.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
BRLUSD Currency Forward .....	\$ 1,314,789	10/19/2023	—	12.8%
CLPUSD Currency Forward .....	1,078,975	10/19/2023	—	10.5
HUFUSD Currency Forward .....	2,185,580	10/18/2023	—	21.3
INRUSD Currency Forward .....	1,333,388	10/19/2023	—	13.0
MXNUSD Currency Forward .....	2,060,587	10/18/2023	—	20.1
NZDUSD Currency Forward .....	793,699	10/18/2023	—	7.7
PLNUSD Currency Forward .....	342,357	10/18/2023	—	3.3
ZARUSD Currency Forward .....	1,157,757	10/18/2023	—	11.3
<b>Total</b>	<b>10,267,132</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the MQIS6TRS basket - Short.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
AUDUSD Currency Forward .....	\$ (1,584,111)	10/18/2023	—	15.4%
CADUSD Currency Forward .....	(1,176,712)	10/17/2023	—	11.5
CHFUSD Currency Forward .....	(1,962,764)	10/18/2023	—	19.1
CNHUSD Currency Forward .....	(1,198,919)	10/18/2023	—	11.7
EURUSD Currency Forward .....	(1,440,005)	10/5/2023	—	14.0
JPYUSD Currency Forward .....	(867,754)	10/5/2023	—	8.5
KRWUSD Currency Forward .....	(470,361)	10/19/2023	—	4.6
NOKUSD Currency Forward .....	(1,567,217)	10/18/2023	—	15.3
<b>Total</b>	<b>(10,267,843)</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the MQISBTRS basket - Long.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
AUD Currency .....	\$ 2,260	—	—	0.0%
BRENT CRUDE FUTR Dec23 .....	2,194,083	12/1/2023	—	4.4
BRENT CRUDE FUTR Feb24 .....	82,933	2/1/2024	—	0.2

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
BRENT CRUDE FUTR Jan24 .....	\$ 84,229	1/1/2024	—	0.2%
BRENT CRUDE FUTR Mar24 .....	10,133	3/1/2024	—	0.0
BRLUSD Currency Forward .....	400,327	10/19/2023	—	0.8
CAD Currency .....	3,204	—	—	0.0
CATTLE FEEDER FUT Aug24 .....	73,639	8/1/2024	—	0.2
CATTLE FEEDER FUT Jan24 .....	187,269	1/1/2024	—	0.4
CATTLE FEEDER FUT Mar24 .....	8,708	3/1/2024	—	0.0
CATTLE FEEDER FUT May24 .....	50,733	5/1/2024	—	0.1
CLPUSD Currency Forward .....	343,388	10/19/2023	—	0.7
COCOA FUTURE Jul24 .....	202,380	7/1/2024	—	0.4
COCOA FUTURE Mar24 .....	220,344	3/1/2024	—	0.4
COCOA FUTURE - IC Dec23 .....	81,640	12/1/2023	—	0.2
COFF ROBUSTA 10tn Jan24 .....	26,548	1/1/2024	—	0.1
COFF ROBUSTA 10tn Nov23 .....	55,181	11/1/2023	—	0.1
COFFEE 'C' FUTURE Jul24 .....	63,889	7/1/2024	—	0.1
COFFEE 'C' FUTURE Mar24 .....	167,932	3/1/2024	—	0.3
COFFEE 'C' FUTURE May24 .....	281,481	5/1/2024	—	0.6
COPPER FUTURE Jul24 .....	445,840	7/1/2024	—	0.9
COPPER FUTURE Mar24 .....	891,103	3/1/2024	—	1.8
COPPER FUTURE May24 .....	229,649	5/1/2024	—	0.5
CORN FUTURE Jul24 .....	330,950	7/1/2024	—	0.7
CORN FUTURE May24 .....	511,812	5/1/2024	—	1.0
COTTON NO.2 FUTR Dec24 .....	1	—	—	0.0
COTTON NO.2 FUTR Jul24 .....	69,587	7/1/2024	—	0.1
COTTON NO.2 FUTR Mar24 .....	178,491	3/1/2024	—	0.4
COTTON NO.2 FUTR May24 .....	70,335	5/1/2024	—	0.1
CRUDE OIL OPT IPE Dec23C 98 .....	1,563	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 100 .....	544	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 101 .....	452	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 99.5 .....	295	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 98.75 .....	341	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 35 .....	123	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 38 .....	61	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 39 .....	31	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 40 .....	61	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 41 .....	31	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 42 .....	31	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 43 .....	184	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 44 .....	31	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 46 .....	31	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 47 .....	61	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 49 .....	31	10/26/2023	—	0.0
CRUDE OIL OPT IPE Feb24C 103 .....	741	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24C 104 .....	333	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24C 110 .....	2,394	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24C 111 .....	339	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 43 .....	183	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 44 .....	183	12/21/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
CRUDE OIL OPT IPE Feb24P 45 .....	\$ 183	12/21/2023	—	0.0%
CRUDE OIL OPT IPE Feb24P 46 .....	214	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 47 .....	641	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 48 .....	641	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 49 .....	244	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 50 .....	488	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 51 .....	549	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 52 .....	823	12/21/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 99 .....	508	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 100 .....	887	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 102 .....	1,010	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 103 .....	598	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 105 .....	1,839	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 110 .....	130	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 43 .....	122	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 44 .....	367	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 45 .....	856	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 46 .....	856	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 47 .....	458	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 48 .....	153	11/27/2023	—	0.0
CRUDE OIL OPT IPE Mar24C 111 .....	245	1/26/2024	—	0.0
CRUDE OIL OPT IPE Mar24C 112 .....	453	1/26/2024	—	0.0
CRUDE OIL OPT IPE Mar24C 114 .....	196	1/26/2024	—	0.0
CRUDE OIL OPT IPE Mar24P 45 .....	823	1/26/2024	—	0.0
CRUDE OIL OPT IPE Mar24P 46 .....	305	1/26/2024	—	0.0
CZKUSD Currency Forward .....	34,686	10/18/2023	—	0.1
EUR Currency .....	1,583	—	—	0.0
EURO STOXX 50 Dec23 .....	661	12/1/2023	—	0.0
EURUSD Currency Forward .....	4,024	10/5/2023	—	0.0
FCOJ-A FUTURE Jan24 .....	15,974	1/1/2024	—	0.0
FCOJ-A FUTURE Nov23 .....	12,506	11/1/2023	—	0.0
FTSE 100 IDX FUT Dec23 .....	6,995	12/1/2023	—	0.0
GASOLINE RBOB FUT Dec23 .....	17,548	12/1/2023	—	0.0
GASOLINE RBOB FUT Feb24 .....	11,596	2/1/2024	—	0.0
GASOLINE RBOB FUT Jan24 .....	320,280	1/1/2024	—	0.6
GASOLINE RBOB FUT Jul24 .....	226,573	7/1/2024	—	0.5
GASOLINE RBOB FUT Mar24 .....	161,065	3/1/2024	—	0.3
GBP Currency .....	2,520	—	—	0.0
GOLD FUT OPT(CMX) Dec23C 2115 .....	9	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2120 .....	38	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2125 .....	5	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2155 .....	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2165 .....	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2175 .....	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2180 .....	13	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2195 .....	13	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2210 .....	21	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2215 .....	21	11/27/2023	—	0.0

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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
GOLD FUT OPT(CMX) Dec23C 2225 . . . . .	\$ 8	11/27/2023	—	0.0%
GOLD FUT OPT(CMX) Dec23C 2235 . . . . .	9	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2240 . . . . .	3	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2245 . . . . .	13	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2250 . . . . .	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2255 . . . . .	28	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2260 . . . . .	12	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2270 . . . . .	5	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2285 . . . . .	13	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2300 . . . . .	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1760 . . . . .	200	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1765 . . . . .	221	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1775 . . . . .	402	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1780 . . . . .	438	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1785 . . . . .	161	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1790 . . . . .	353	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1795 . . . . .	395	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1800 . . . . .	850	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1805 . . . . .	701	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1810 . . . . .	1,285	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1815 . . . . .	565	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1820 . . . . .	19	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1825 . . . . .	1,056	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1830 . . . . .	773	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1835 . . . . .	406	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Feb24C 2120 . . . . .	32	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2150 . . . . .	81	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2175 . . . . .	204	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2185 . . . . .	18	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2200 . . . . .	88	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2225 . . . . .	8	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2250 . . . . .	40	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2255 . . . . .	8	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2265 . . . . .	10	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2275 . . . . .	34	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1740 . . . . .	162	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1780 . . . . .	278	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1790 . . . . .	1,581	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1795 . . . . .	1,012	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1800 . . . . .	1,443	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1805 . . . . .	1,158	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1810 . . . . .	1,234	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1825 . . . . .	498	1/25/2024	—	0.0
HUFUSD Currency Forward . . . . .	617,852	10/18/2023	—	1.2
IDRUSD Currency Forward . . . . .	189,769	10/19/2023	—	0.4
INRUSD Currency Forward . . . . .	382,151	10/19/2023	—	0.8
JPYUSD Currency Forward . . . . .	3,053	10/5/2023	—	0.0
KC HRW WHEAT FUT Jul24 . . . . .	108,769	7/1/2024	—	0.2

**Simplify Multi-QIS Alternative ETF**  
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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
KC HRW WHEAT FUT May24 . . . . .	\$ 228,674	5/1/2024	—	0.5%
LEAN HOGS FUTURE Jun24 . . . . .	505,092	6/1/2024	—	1.0
LEAN HOGS FUTURE Oct23 . . . . .	190,349	10/1/2023	—	0.4
LIVE CATTLE FUTR Feb24 . . . . .	268,125	2/1/2024	—	0.5
LIVE CATTLE FUTR Jun24 . . . . .	624,015	6/1/2024	—	1.3
LIVE CATTLE FUTR Oct23 . . . . .	337,945	10/1/2023	—	0.7
LME LEAD FUTURE Apr24 . . . . .	23,382	4/1/2024	—	0.1
LME LEAD FUTURE Dec23 . . . . .	219,708	12/1/2023	—	0.4
LME LEAD FUTURE Feb24 . . . . .	51,865	2/1/2024	—	0.1
LME LEAD FUTURE Jan24 . . . . .	12,520	1/1/2024	—	0.0
LME LEAD FUTURE Mar24 . . . . .	65,476	3/1/2024	—	0.1
LME LEAD FUTURE May24 . . . . .	57,665	5/1/2024	—	0.1
LME LEAD FUTURE Oct23 . . . . .	110,681	10/1/2023	—	0.2
LME NICKEL FUTURE Dec23 . . . . .	23,516	12/1/2023	—	0.1
LME NICKEL FUTURE Feb24 . . . . .	87,132	2/1/2024	—	0.2
LME NICKEL FUTURE Jan24 . . . . .	41,857	1/1/2024	—	0.1
LME NICKEL FUTURE Jul24 . . . . .	32,958	7/1/2024	—	0.1
LME NICKEL FUTURE Mar24 . . . . .	144,936	3/1/2024	—	0.3
LME NICKEL FUTURE May24 . . . . .	102,898	5/1/2024	—	0.2
LME NICKEL FUTURE Oct23 . . . . .	403,520	10/1/2023	—	0.8
LME PRI ALUM FUTR Dec23 . . . . .	481,575	12/1/2023	—	1.0
LME PRI ALUM FUTR Feb24 . . . . .	4,245	2/1/2024	—	0.0
LME PRI ALUM FUTR Jan24 . . . . .	195,045	1/1/2024	—	0.4
LME PRI ALUM FUTR Jul24 . . . . .	56,682	7/1/2024	—	0.1
LME PRI ALUM FUTR Mar24 . . . . .	288,033	3/1/2024	—	0.6
LME PRI ALUM FUTR May24 . . . . .	310,381	5/1/2024	—	0.6
LME PRI ALUM FUTR Oct23 . . . . .	266,147	10/1/2023	—	0.5
LME TIN FUTURE Dec23 . . . . .	3,468	12/1/2023	—	0.0
LME TIN FUTURE Nov23 . . . . .	18,534	11/1/2023	—	0.0
LME ZINC FUTURE Dec23 . . . . .	349,710	12/1/2023	—	0.7
LME ZINC FUTURE Feb24 . . . . .	34,983	2/1/2024	—	0.1
LME ZINC FUTURE Jan24 . . . . .	324,773	1/1/2024	—	0.7
LME ZINC FUTURE Mar24 . . . . .	593,363	3/1/2024	—	1.2
LME ZINC FUTURE May24 . . . . .	157,135	5/1/2024	—	0.3
LME ZINC FUTURE Oct23 . . . . .	367,203	10/1/2023	—	0.7
Low Su Gasoil G Apr24 . . . . .	78,540	4/1/2024	—	0.2
Low Su Gasoil G Dec23 . . . . .	191,248	12/1/2023	—	0.4
Low Su Gasoil G Jan24 . . . . .	415,162	1/1/2024	—	0.8
Low Su Gasoil G Mar24 . . . . .	153,055	3/1/2024	—	0.3
Low Su Gasoil G Oct23 . . . . .	610,647	10/1/2023	—	1.2
MXNUSD Currency Forward . . . . .	510,923	10/18/2023	—	1.0
NASDAQ 100 E-MINI Dec23 . . . . .	25,271	12/1/2023	—	0.1
NATURAL GAS FUTR Jan24 . . . . .	796,751	1/1/2024	—	1.6
NATURAL GAS FUTR Jul24 . . . . .	262,926	7/1/2024	—	0.5
NATURAL GAS FUTR Mar24 . . . . .	986,770	3/1/2024	—	2.0
NIKKEI 225 (OSE) Dec23 . . . . .	19,976,065	12/1/2023	—	40.0
NY Harb ULSD Fut Dec23 . . . . .	311,027	12/1/2023	—	0.6
NY Harb ULSD Fut Feb24 . . . . .	3,576	2/1/2024	—	0.0

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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
NY Harb ULSD Fut Jan24 . . . . .	\$ 551,835	1/1/2024	—	1.1%
NY Harb ULSD Fut Mar24 . . . . .	150,162	3/1/2024	—	0.3
NZDUSD Currency Forward . . . . .	121,163	10/18/2023	—	0.2
OAT FUTURE Dec23 . . . . .	13,298	12/1/2023	—	0.0
PLNUSD Currency Forward . . . . .	211,142	10/18/2023	—	0.4
RED WHEAT FUT MGE Dec23 . . . . .	6,011	12/1/2023	—	0.0
ROUGH RICE (CBOT) Jan24 . . . . .	8,936	1/1/2024	—	0.0
ROUGH RICE (CBOT) Nov23 . . . . .	17,526	11/1/2023	—	0.0
S&P500 EMINI FUT Dec23 . . . . .	642	12/1/2023	—	0.0
SGX Iron Ore 62% Nov23 . . . . .	43,810	11/1/2023	—	0.1
SILVER FUTURE Mar24 . . . . .	17,388	3/1/2024	—	0.0
SOYBEAN FUTURE Jul24 . . . . .	209,462	7/1/2024	—	0.4
SOYBEAN FUTURE Mar24 . . . . .	249,706	3/1/2024	—	0.5
SOYBEAN FUTURE May24 . . . . .	706,843	5/1/2024	—	1.4
SOYBEAN MEAL FUTR Jan24 . . . . .	364,425	1/1/2024	—	0.7
SOYBEAN MEAL FUTR Jul24 . . . . .	47,853	7/1/2024	—	0.1
SOYBEAN MEAL FUTR Mar24 . . . . .	294,109	3/1/2024	—	0.6
SOYBEAN MEAL FUTR May24 . . . . .	201,889	5/1/2024	—	0.4
SOYBEAN OIL FUTR Jan24 . . . . .	274,477	1/1/2024	—	0.6
SOYBEAN OIL FUTR Mar24 . . . . .	226,465	3/1/2024	—	0.5
SOYBEAN OIL FUTR May24 . . . . .	214,662	5/1/2024	—	0.4
SUGAR #11 (WORLD) Jul24 . . . . .	643,209	7/1/2024	—	1.3
SUGAR #11 (WORLD) May24 . . . . .	218,517	5/1/2024	—	0.4
WHEAT FUTURE(CBT) Jul24 . . . . .	204,874	7/1/2024	—	0.4
WHEAT FUTURE(CBT) May24 . . . . .	533,281	5/1/2024	—	1.1
WHITE SUGAR (ICE) Mar24 . . . . .	30,753	3/1/2024	—	0.1
WTI CRUDE FUTURE Dec23 . . . . .	458,368	12/1/2023	—	0.9
WTI CRUDE FUTURE Jan24 . . . . .	1,164,714	1/1/2024	—	2.3
WTI CRUDE FUTURE Mar24 . . . . .	1,086,022	3/1/2024	—	2.2
WTI CRUDE FUTURE May24 . . . . .	566,693	5/1/2024	—	1.1
ZARUSD Currency Forward . . . . .	424,679	10/18/2023	—	0.9
<b>Total</b>	<b>49,991,718</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the MQISBTRS basket - Short.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
AUDUSD Currency Forward . . . . .	\$ (544,357)	10/18/2023	—	0.0%
AUST 10Y BOND FUT Dec23 . . . . .	(14,201,356,133)	12/1/2023	—	95.6
CADUSD Currency Forward . . . . .	(666,266)	10/17/2023	—	0.0
CAN 10YR BOND FUT Dec23 . . . . .	(12,510,170)	12/1/2023	—	0.1
CATTLE FEEDER FUT Nov23 . . . . .	(343,637)	11/1/2023	—	0.0
CBOE VIX FUTURE Feb24 . . . . .	(114,035)	2/1/2024	—	0.0
CBOE VIX FUTURE Jan24 . . . . .	(210,940)	1/1/2024	—	0.0
CHFUSD Currency Forward . . . . .	(685,104)	10/18/2023	—	0.0
CNHUSD Currency Forward . . . . .	(462,543)	10/18/2023	—	0.0
COCOA FUTR OPTION Dec23C 3200 . . . . .	(131)	11/3/2023	—	0.0



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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
COCOA FUTR OPTION Dec23C 3250 .....	\$ (96)	11/3/2023	—	0.0%
COCOA FUTR OPTION Dec23C 3300 .....	(78)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3350 .....	(159)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3400 .....	(201)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3450 .....	(82)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3500 .....	(155)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3550 .....	(121)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3600 .....	(90)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3650 .....	(31)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3700 .....	(724)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3750 .....	(144)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3800 .....	(108)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3850 .....	(155)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 2800 .....	(1)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 2850 .....	(1)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 2900 .....	(3)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 2950 .....	(9)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3000 .....	(9)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3050 .....	(18)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3100 .....	(35)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3150 .....	(52)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3200 .....	(36)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3250 .....	(84)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3300 .....	(97)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3350 .....	(53)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3400 .....	(36)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3450 .....	(144)	11/3/2023	—	0.0
COCOA FUTURE Dec23 .....	(108,116)	12/1/2023	—	0.0
COCOA FUTURE May24 .....	(92,171)	5/1/2024	—	0.0
COFFEE 'C' FUT OP Dec23C 165 .....	(13,067)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 170 .....	(26,638)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 175 .....	(9,589)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 180 .....	(7,517)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 185 .....	(8,301)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 190 .....	(2,114)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 195 .....	(1,005)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 200 .....	(815)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 205 .....	(328)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 210 .....	(737)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 215 .....	(202)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 220 .....	(154)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 167.5 .....	(27,377)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 172.5 .....	(12,620)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 177.5 .....	(6,254)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 182.5 .....	(12,219)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 187.5 .....	(1,576)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 192.5 .....	(1,758)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 197.5 .....	(461)	11/10/2023	—	0.0

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COFFEE 'C' FUT OP Dec23C 212.5 .....	\$ (227)	11/10/2023	—	0.0%
COFFEE 'C' FUT OP Dec23P 140 .....	(34,614)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 145 .....	(135,646)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 150 .....	(207,729)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 155 .....	(530,321)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 160 .....	(641,797)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 165 .....	(180,601)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 170 .....	(104,383)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 175 .....	(253,286)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 180 .....	(135,687)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 142.5 .....	(217,663)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 147.5 .....	(355,159)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 152.5 .....	(441,893)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 157.5 .....	(572,608)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 162.5 .....	(167,155)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 172.5 .....	(356,443)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Mar24C 160 .....	(136,689)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 165 .....	(183,176)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 170 .....	(69,412)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 175 .....	(59,731)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 180 .....	(54,494)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 185 .....	(13,766)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 157.5 .....	(23,064)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 162.5 .....	(187,143)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 167.5 .....	(48,438)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 172.5 .....	(90,331)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 177.5 .....	(115,077)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 182.5 .....	(23,083)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 187.5 .....	(13,144)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 135 .....	(186,934)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 140 .....	(215,245)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 145 .....	(419,833)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 150 .....	(656,414)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 155 .....	(344,478)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 137.5 .....	(433,024)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 142.5 .....	(135,040)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 147.5 .....	(495,715)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 152.5 .....	(110,175)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 157.5 .....	(144,791)	2/9/2024	—	0.0
COFFEE 'C' FUTURE Dec23 .....	(1,036,747)	12/1/2023	—	0.0
COPPER FUTURE Dec23 .....	(1,657,279)	12/1/2023	—	0.0
COPPER LME OPT Nov23C 8225 .....	(1,788)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8250 .....	(1,706)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8275 .....	(1,574)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8325 .....	(1,368)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8350 .....	(1,267)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8400 .....	(1,310)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8425 .....	(2,144)	11/1/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
COPPER LME OPT Nov23C 8450 . . . . .	\$ (954)	11/1/2023	—	0.0%
COPPER LME OPT Nov23C 8475 . . . . .	(2,853)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8500 . . . . .	(893)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8525 . . . . .	(877)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8550 . . . . .	(3,137)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8575 . . . . .	(2,216)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8625 . . . . .	(669)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8650 . . . . .	(1,864)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8675 . . . . .	(537)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8725 . . . . .	(994)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8775 . . . . .	(1,280)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8800 . . . . .	(1,144)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8900 . . . . .	(602)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7775 . . . . .	(400)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7800 . . . . .	(433)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7825 . . . . .	(493)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7875 . . . . .	(609)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7900 . . . . .	(1,439)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7975 . . . . .	(2,594)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8000 . . . . .	(1,871)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8025 . . . . .	(2,803)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8050 . . . . .	(2,437)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8075 . . . . .	(6,236)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8100 . . . . .	(1,083)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8125 . . . . .	(2,823)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8175 . . . . .	(1,359)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8200 . . . . .	(1,595)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8225 . . . . .	(3,299)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8250 . . . . .	(1,912)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8275 . . . . .	(5,769)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8300 . . . . .	(3,966)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8325 . . . . .	(2,302)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8350 . . . . .	(2,591)	11/1/2023	—	0.0
COPPER LME OPT Oct23C 8325 . . . . .	(325)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8375 . . . . .	(231)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8400 . . . . .	(339)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8425 . . . . .	(131)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8450 . . . . .	(109)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8475 . . . . .	(95)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8500 . . . . .	(131)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8525 . . . . .	(101)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8550 . . . . .	(48)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8575 . . . . .	(147)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8600 . . . . .	(74)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8625 . . . . .	(24)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8650 . . . . .	(39)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8675 . . . . .	(15)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8700 . . . . .	(22)	10/4/2023	—	0.0

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COPPER LME OPT Oct23C 8725 .....	\$ (27)	10/4/2023	—	0.0%
COPPER LME OPT Oct23C 8750 .....	(22)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8775 .....	(10)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8800 .....	(8)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8850 .....	(11)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8875 .....	(2)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 9000 .....	(1)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 9075 .....	0	10/4/2023	—	0.0
COPPER LME OPT Oct23C 9125 .....	0	10/4/2023	—	0.0
COPPER LME OPT Oct23C 9200 .....	0	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7800 .....	(10)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7825 .....	(14)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7875 .....	(24)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7900 .....	(137)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7925 .....	(42)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7975 .....	(82)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8000 .....	(103)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8025 .....	(747)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8075 .....	(169)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8100 .....	(499)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8125 .....	(1,165)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8150 .....	(1,376)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8175 .....	(385)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8200 .....	(519)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8225 .....	(1,147)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8250 .....	(2,759)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8325 .....	(4,319)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8350 .....	(2,674)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8400 .....	(3,307)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8450 .....	(2,309)	10/4/2023	—	0.0
CORN FUTURE Dec23 .....	(138)	12/1/2023	—	0.0
CORN FUTURE Mar24 .....	(219,942)	3/1/2024	—	0.0
CORN FUTURE OPTN Mar24C 510 .....	(151,332)	2/23/2024	—	0.0
CORN FUTURE OPTN Mar24C 520 .....	(34,453)	2/23/2024	—	0.0
CORN FUTURE OPTN Mar24C 530 .....	(49,181)	2/23/2024	—	0.0
CORN FUTURE OPTN Mar24C 540 .....	(61,779)	2/23/2024	—	0.0
CORN FUTURE OPTN Mar24P 460 .....	(146,581)	2/23/2024	—	0.0
CORN FUTURE OPTN Mar24P 480 .....	(201,160)	2/23/2024	—	0.0
CORN FUTURE OPTN Mar24P 490 .....	(53,911)	2/23/2024	—	0.0
COTTON NO.2 FUTR Dec23 .....	(129,979)	12/1/2023	—	0.0
COTTON OPTION Dec23C 86 .....	(74,146)	11/10/2023	—	0.0
COTTON OPTION Dec23C 87 .....	(35,154)	11/10/2023	—	0.0
COTTON OPTION Dec23C 88 .....	(52,283)	11/10/2023	—	0.0
COTTON OPTION Dec23C 89 .....	(167,440)	11/10/2023	—	0.0
COTTON OPTION Dec23C 90 .....	(144,437)	11/10/2023	—	0.0
COTTON OPTION Dec23C 91 .....	(99,416)	11/10/2023	—	0.0
COTTON OPTION Dec23C 92 .....	(52,561)	11/10/2023	—	0.0
COTTON OPTION Dec23C 93 .....	(106,002)	11/10/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
COTTON OPTION Dec23C 94 .....	\$ (30,012)	11/10/2023	—	0.0%
COTTON OPTION Dec23C 95 .....	(25,252)	11/10/2023	—	0.0
COTTON OPTION Dec23C 97 .....	(6,053)	11/10/2023	—	0.0
COTTON OPTION Dec23P 78 .....	(12,866)	11/10/2023	—	0.0
COTTON OPTION Dec23P 79 .....	(7,778)	11/10/2023	—	0.0
COTTON OPTION Dec23P 80 .....	(8,650)	11/10/2023	—	0.0
COTTON OPTION Dec23P 81 .....	(37,381)	11/10/2023	—	0.0
COTTON OPTION Dec23P 82 .....	(113,031)	11/10/2023	—	0.0
COTTON OPTION Dec23P 83 .....	(70,489)	11/10/2023	—	0.0
COTTON OPTION Dec23P 84 .....	(125,880)	11/10/2023	—	0.0
COTTON OPTION Dec23P 85 .....	(149,139)	11/10/2023	—	0.0
COTTON OPTION Dec23P 86 .....	(142,278)	11/10/2023	—	0.0
COTTON OPTION Dec23P 87 .....	(55,727)	11/10/2023	—	0.0
COTTON OPTION Dec23P 88 .....	(38,273)	11/10/2023	—	0.0
COTTON OPTION Mar24C 91 .....	(68,376)	2/9/2024	—	0.0
COTTON OPTION Mar24C 92 .....	(26,402)	2/9/2024	—	0.0
COTTON OPTION Mar24C 93 .....	(53,130)	2/9/2024	—	0.0
COTTON OPTION Mar24C 96 .....	(42,194)	2/9/2024	—	0.0
COTTON OPTION Mar24C 98 .....	(52,350)	2/9/2024	—	0.0
COTTON OPTION Mar24P 80 .....	(40,690)	2/9/2024	—	0.0
COTTON OPTION Mar24P 82 .....	(77,761)	2/9/2024	—	0.0
COTTON OPTION Mar24P 85 .....	(64,889)	2/9/2024	—	0.0
COTTON OPTION Mar24P 86 .....	(38,293)	2/9/2024	—	0.0
COTTON OPTION Mar24P 87 .....	(72,512)	2/9/2024	—	0.0
CRUDE OIL OPT IPE Dec23C 89 .....	(6,943)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 91 .....	(10,203)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 92 .....	(3,746)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 95 .....	(1,864)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 96 .....	(1,833)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 97 .....	(1,150)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 99 .....	(4,152)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 85.5 .....	(23,573)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 86.5 .....	(10,351)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 87.5 .....	(8,763)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 89.5 .....	(14,709)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 90.5 .....	(11,325)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 92.5 .....	(10,773)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 93.5 .....	(2,656)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 94.5 .....	(2,896)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 95.5 .....	(5,213)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 96.5 .....	(2,659)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 97.5 .....	(191)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 86.25 .....	(10,025)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 87.25 .....	(9,026)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 90.25 .....	(6,451)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 91.25 .....	(5,235)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 91.75 .....	(3,819)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 92.75 .....	(3,441)	10/26/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
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CRUDE OIL OPT IPE Dec23C 93.75 . . . . .	\$ (2,674)	10/26/2023	—	0.0%
CRUDE OIL OPT IPE Dec23C 94.25 . . . . .	(2,132)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 94.75 . . . . .	(3,983)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 95.25 . . . . .	(1,895)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 95.75 . . . . .	(1,699)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 97.75 . . . . .	(1,242)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 98.25 . . . . .	(2,237)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 77 . . . . .	(644)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 78 . . . . .	(704)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 79 . . . . .	(423)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 81 . . . . .	(563)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 83 . . . . .	(1,493)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 84 . . . . .	(1,854)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 85 . . . . .	(1,062)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 86 . . . . .	(1,223)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 87 . . . . .	(1,366)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 88 . . . . .	(5,359)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 79.5 . . . . .	(446)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 82.5 . . . . .	(730)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 84.5 . . . . .	(1,950)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 86.5 . . . . .	(2,732)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 87.5 . . . . .	(4,742)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 88.5 . . . . .	(2,001)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 89.5 . . . . .	(2,200)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 90.5 . . . . .	(2,401)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 91.5 . . . . .	(5,703)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 80.75 . . . . .	(996)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 81.75 . . . . .	(1,146)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 82.75 . . . . .	(676)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 84.75 . . . . .	(1,050)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 86.25 . . . . .	(1,334)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 87.25 . . . . .	(1,435)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 88.25 . . . . .	(5,581)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 89.75 . . . . .	(2,193)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 90.25 . . . . .	(2,309)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 90.75 . . . . .	(2,417)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 91.25 . . . . .	(2,921)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 91.75 . . . . .	(2,890)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 96 . . . . .	(2,775)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 101 . . . . .	(295)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 98.5 . . . . .	(3,218)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 93.75 . . . . .	(3,833)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 94.25 . . . . .	(3,689)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 89 . . . . .	(5,220)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 88.5 . . . . .	(4,963)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 84.25 . . . . .	(3,593)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 84.75 . . . . .	(3,847)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 85.75 . . . . .	(4,158)	11/27/2023	—	0.0

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CRUDE OIL OPT IPE Jan24P 90.25 . . . . .	\$ (6,040)	11/27/2023	—	0.0%
ECX EMISSION Dec23 . . . . .	(13,515)	12/1/2023	—	0.0
EURO-BOBL FUTURE Dec23 . . . . .	(8,630,524)	12/1/2023	—	0.1
EURO-BUND FUTURE Dec23 . . . . .	(14,055,583)	12/1/2023	—	0.1
EURO-SCHATZ FUT Dec23 . . . . .	(27,274,062)	12/1/2023	—	0.2
EURUSD Currency Forward . . . . .	(422,368)	10/5/2023	—	0.0
GASOLINE RBOB FUT Apr24 . . . . .	(150,829)	4/1/2024	—	0.0
GASOLINE RBOB FUT May24 . . . . .	(73,523)	5/1/2024	—	0.0
GASOLINE RBOB FUT Nov23 . . . . .	(190,646)	11/1/2023	—	0.0
GASOLINE RBOB OPT Dec23C 256 . . . . .	(13,809)	11/27/2023	—	0.0
GASOLINE RBOB OPT Dec23C 257 . . . . .	(10,401)	11/27/2023	—	0.0
GASOLINE RBOB OPT Dec23C 266 . . . . .	(15,989)	11/27/2023	—	0.0
GASOLINE RBOB OPT Dec23P 230 . . . . .	(55,286)	11/27/2023	—	0.0
GASOLINE RBOB OPT Dec23P 240 . . . . .	(87,484)	11/27/2023	—	0.0
GASOLINE RBOB OPT Nov23C 257 . . . . .	(57,490)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23C 265 . . . . .	(87,909)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23C 266 . . . . .	(12,764)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23C 284 . . . . .	(27,024)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23C 285 . . . . .	(1,791)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23C 290 . . . . .	(1,102)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23P 225 . . . . .	(56,799)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23P 230 . . . . .	(5,596)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23P 240 . . . . .	(245,136)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23P 246 . . . . .	(267,039)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23P 247 . . . . .	(282,659)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23P 255 . . . . .	(469,927)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23P 266 . . . . .	(51,811)	10/26/2023	—	0.0
GBPUSD Currency Forward . . . . .	(160,766)	10/18/2023	—	0.0
GOLD 100 OZ FUTR Apr24 . . . . .	(1,174,471)	4/1/2024	—	0.0
GOLD 100 OZ FUTR Dec23 . . . . .	(1,677,879)	12/1/2023	—	0.0
GOLD 100 OZ FUTR Feb24 . . . . .	(1,684,681)	2/1/2024	—	0.0
GOLD 100 OZ FUTR Jun24 . . . . .	(487,986)	6/1/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2010 . . . . .	(504)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2015 . . . . .	(508)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2020 . . . . .	(477)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2025 . . . . .	(952)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2035 . . . . .	(444)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2045 . . . . .	(817)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2050 . . . . .	(393)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2055 . . . . .	(385)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2065 . . . . .	(689)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2070 . . . . .	(316)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2075 . . . . .	(1,551)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2080 . . . . .	(1,794)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2085 . . . . .	(584)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2090 . . . . .	(274)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2095 . . . . .	(622)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2100 . . . . .	(305)	3/25/2024	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
GOLD FUT OPT(CMX) Apr24C 2105 .....	\$ (799)	3/25/2024	—	0.0%
GOLD FUT OPT(CMX) Apr24C 2110 .....	(746)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2115 .....	(1,149)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2120 .....	(997)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2130 .....	(648)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2135 .....	(251)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2140 .....	(239)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2145 .....	(225)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2155 .....	(211)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2165 .....	(382)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2170 .....	(372)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2175 .....	(559)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2180 .....	(850)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2185 .....	(327)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2190 .....	(328)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2200 .....	(145)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2205 .....	(442)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2210 .....	(136)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2215 .....	(671)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2220 .....	(144)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2225 .....	(124)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2235 .....	(235)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1840 .....	(1,579)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1845 .....	(848)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1850 .....	(1,763)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1855 .....	(928)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1860 .....	(3,555)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1865 .....	(4,102)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1870 .....	(3,877)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1875 .....	(3,130)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1880 .....	(2,179)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1885 .....	(1,229)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1890 .....	(3,817)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1895 .....	(1,367)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1900 .....	(2,453)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1905 .....	(2,565)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1910 .....	(5,404)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1915 .....	(5,559)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1920 .....	(3,043)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1925 .....	(4,266)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1930 .....	(1,440)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1935 .....	(1,534)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1945 .....	(3,290)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1950 .....	(6,499)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1955 .....	(3,206)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1960 .....	(5,190)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1965 .....	(8,792)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1970 .....	(3,695)	3/25/2024	—	0.0



**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
GOLD FUT OPT(CMX) Apr24P 1975 .....	\$ (6,045)	3/25/2024	—	0.0%
GOLD FUT OPT(CMX) Apr24P 1985 .....	(2,127)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1990 .....	(2,004)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1995 .....	(8,537)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 2000 .....	(6,225)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 2005 .....	(7,040)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 2015 .....	(4,474)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Dec23C 1965 .....	(198)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1970 .....	(93)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1975 .....	(84)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1980 .....	(74)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1985 .....	(70)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1990 .....	(66)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1995 .....	(60)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2005 .....	(106)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2015 .....	(42)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2065 .....	(22)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2070 .....	(50)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2080 .....	(38)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2085 .....	(42)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2090 .....	(16)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2095 .....	(19)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2100 .....	(31)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2105 .....	(18)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2110 .....	(28)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2130 .....	(4)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2135 .....	(7)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2140 .....	(11)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2145 .....	(1)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2150 .....	(16)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2160 .....	(35)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2170 .....	(9)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2185 .....	(18)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2190 .....	(9)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2205 .....	(15)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2220 .....	(7)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2230 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2265 .....	(4)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2275 .....	(10)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2280 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2290 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2295 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2310 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2320 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2330 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2340 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1740 .....	(72)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1750 .....	(86)	11/27/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
GOLD FUT OPT(CMX) Dec23P 1755 . . . . .	\$ (182)	11/27/2023	—	0.0%
GOLD FUT OPT(CMX) Dec23P 1770 . . . . .	(247)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1840 . . . . .	(375)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1845 . . . . .	(1,226)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1850 . . . . .	(434)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1855 . . . . .	(1,032)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1860 . . . . .	(518)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1865 . . . . .	(1,665)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1870 . . . . .	(602)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1875 . . . . .	(2,197)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1880 . . . . .	(2,168)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1890 . . . . .	(4,377)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1905 . . . . .	(2,950)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1910 . . . . .	(3,377)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1915 . . . . .	(4,905)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1920 . . . . .	(3,905)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1930 . . . . .	(1,158)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1940 . . . . .	(4,066)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1955 . . . . .	(1,444)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1965 . . . . .	(1,552)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1970 . . . . .	(1,774)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1980 . . . . .	(2,222)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1985 . . . . .	(3,811)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1990 . . . . .	(4,068)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1995 . . . . .	(2,136)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2000 . . . . .	(2,200)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2005 . . . . .	(4,404)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2010 . . . . .	(4,616)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2015 . . . . .	(2,298)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2020 . . . . .	(6,889)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2025 . . . . .	(9,528)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2030 . . . . .	(2,527)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2035 . . . . .	(2,589)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2040 . . . . .	(2,623)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2055 . . . . .	(2,902)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Feb24C 2045 . . . . .	(154)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2050 . . . . .	(147)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2070 . . . . .	(121)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2075 . . . . .	(121)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2085 . . . . .	(212)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2095 . . . . .	(96)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2100 . . . . .	(564)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2105 . . . . .	(180)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2110 . . . . .	(256)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2115 . . . . .	(80)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2125 . . . . .	(75)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2130 . . . . .	(71)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2135 . . . . .	(70)	1/25/2024	—	0.0

**Simplify Multi-QIS Alternative ETF**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
GOLD FUT OPT(CMX) Feb24C 2140 . . . . .	\$ (192)	1/25/2024	—	0.0%
GOLD FUT OPT(CMX) Feb24C 2145 . . . . .	(126)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2155 . . . . .	(51)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2160 . . . . .	(51)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2165 . . . . .	(37)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2170 . . . . .	(154)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2190 . . . . .	(176)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2195 . . . . .	(9)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2205 . . . . .	(38)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2210 . . . . .	(113)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2215 . . . . .	(152)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2220 . . . . .	(24)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2235 . . . . .	(28)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2240 . . . . .	(100)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2260 . . . . .	(27)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2270 . . . . .	(26)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2280 . . . . .	(24)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2290 . . . . .	(23)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2300 . . . . .	(64)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2320 . . . . .	(39)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2330 . . . . .	(35)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2340 . . . . .	(16)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2350 . . . . .	(47)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2360 . . . . .	(14)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2380 . . . . .	(13)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1855 . . . . .	(723)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1865 . . . . .	(798)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1870 . . . . .	(866)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1875 . . . . .	(2,740)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1880 . . . . .	(4,776)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1885 . . . . .	(2,041)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1890 . . . . .	(3,191)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1895 . . . . .	(4,193)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1900 . . . . .	(4,292)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1905 . . . . .	(3,473)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1910 . . . . .	(2,557)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1915 . . . . .	(2,608)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1920 . . . . .	(2,513)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1925 . . . . .	(2,655)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1930 . . . . .	(2,761)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1935 . . . . .	(2,871)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1940 . . . . .	(2,950)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1945 . . . . .	(3,067)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1960 . . . . .	(1,699)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1965 . . . . .	(1,742)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1970 . . . . .	(3,667)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1975 . . . . .	(3,663)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1980 . . . . .	(1,988)	1/25/2024	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
GOLD FUT OPT(CMX) Feb24P 1985 .....	\$ (13,837)	1/25/2024	—	0.0%
GOLD FUT OPT(CMX) Feb24P 1990 .....	(8,380)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1995 .....	(2,121)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2000 .....	(4,102)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2005 .....	(4,301)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2010 .....	(2,056)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2015 .....	(6,490)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2020 .....	(4,428)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2040 .....	(4,919)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2045 .....	(7,418)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2055 .....	(5,190)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2060 .....	(2,625)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2065 .....	(2,675)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2075 .....	(2,790)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2010 .....	(897)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2040 .....	(773)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2055 .....	(1,859)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2060 .....	(1,217)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2065 .....	(1,143)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2070 .....	(2,855)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2075 .....	(1,630)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2080 .....	(1,632)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2090 .....	(501)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2095 .....	(2,089)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2105 .....	(471)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2125 .....	(523)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2145 .....	(1,273)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2150 .....	(813)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2155 .....	(403)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2160 .....	(791)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2165 .....	(1,535)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2170 .....	(751)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2175 .....	(361)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2180 .....	(1,062)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2185 .....	(343)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2195 .....	(664)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2200 .....	(325)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2205 .....	(310)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1830 .....	(920)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1860 .....	(1,185)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1865 .....	(2,160)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1870 .....	(8,964)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1875 .....	(2,331)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1880 .....	(3,656)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1885 .....	(1,259)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1890 .....	(5,084)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1895 .....	(2,751)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1900 .....	(1,379)	5/28/2024	—	0.0

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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
GOLD FUT OPT(CMX) Jun24P 1910 .....	\$ (1,400)	5/28/2024	—	0.0%
GOLD FUT OPT(CMX) Jun24P 1940 .....	(1,707)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1950 .....	(3,346)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1955 .....	(5,081)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1960 .....	(12,300)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1965 .....	(5,317)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1970 .....	(5,585)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1980 .....	(3,968)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1985 .....	(3,959)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1990 .....	(2,027)	5/28/2024	—	0.0
JPN 10Y BOND(OSE) Dec23 .....	(486,728,121)	12/1/2023	—	3.3
JPY Currency .....	(2,823)	12/11/2013	—	0.0
JPYUSD Currency Forward .....	(454,353)	10/5/2023	—	0.0
KC HRW WHEAT FUT Dec23 .....	(395,386)	12/1/2023	—	0.0
KC HRW WHEAT FUT Mar24 .....	(58,770)	3/1/2024	—	0.0
KRWUSD Currency Forward .....	(82,288)	10/19/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2150 .....	(238)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2175 .....	(163)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2225 .....	(25)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2250 .....	(37)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2275 .....	(90)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2300 .....	(121)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2325 .....	(13)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2350 .....	(9)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2375 .....	(8)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2400 .....	(20)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2425 .....	(6)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 1875 .....	(6)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 1900 .....	(20)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 1925 .....	(22)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 1950 .....	(7)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2000 .....	(47)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2025 .....	(34)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2050 .....	(55)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2075 .....	(17)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2100 .....	(130)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2175 .....	(58)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2200 .....	(111)	12/6/2023	—	0.0
LEAD LME SPOT OPT Feb24C 2175 .....	(38)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2200 .....	(108)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2225 .....	(62)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2250 .....	(166)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2275 .....	(46)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2325 .....	(62)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2350 .....	(36)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2375 .....	(74)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2400 .....	(53)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 1925 .....	(34)	2/7/2024	—	0.0

**Simplify Multi-QIS Alternative ETF**  
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LEAD LME SPOT OPT Feb24P 1950 .....	\$ (39)	2/7/2024	—	0.0%
LEAD LME SPOT OPT Feb24P 1975 .....	(63)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 2000 .....	(70)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 2050 .....	(86)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 2075 .....	(51)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 2100 .....	(167)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 2125 .....	(65)	2/7/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2150 .....	(236)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2175 .....	(43)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2200 .....	(29)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2225 .....	(114)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2250 .....	(24)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2275 .....	(138)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2300 .....	(25)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2325 .....	(18)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2350 .....	(27)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2375 .....	(34)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2400 .....	(9)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 1900 .....	(32)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 1925 .....	(7)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 1950 .....	(27)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 1975 .....	(25)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2000 .....	(86)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2025 .....	(14)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2050 .....	(18)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2075 .....	(105)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2100 .....	(27)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2125 .....	(24)	1/3/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2175 .....	(41)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2225 .....	(229)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2250 .....	(165)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2275 .....	(172)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2300 .....	(52)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2350 .....	(105)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2375 .....	(97)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2400 .....	(82)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2425 .....	(45)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 1925 .....	(15)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 1950 .....	(89)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 1975 .....	(100)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2000 .....	(71)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2025 .....	(103)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2050 .....	(56)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2075 .....	(182)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2100 .....	(169)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2125 .....	(148)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2150 .....	(77)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2175 .....	(43)	3/6/2024	—	0.0

**Simplify Multi-QIS Alternative ETF**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
LEAD LME SPOT OPT Nov23C 2150 . . . . .	\$ (37)	11/1/2023	—	0.0%
LEAD LME SPOT OPT Nov23C 2175 . . . . .	(34)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2200 . . . . .	(17)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2225 . . . . .	(77)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2250 . . . . .	(77)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2275 . . . . .	(133)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2300 . . . . .	(62)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2325 . . . . .	(44)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2350 . . . . .	(34)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2375 . . . . .	(16)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 1925 . . . . .	(1)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 1950 . . . . .	(3)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2050 . . . . .	(16)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2075 . . . . .	(20)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2100 . . . . .	(77)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2125 . . . . .	(326)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2150 . . . . .	(277)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2175 . . . . .	(294)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2200 . . . . .	(255)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2225 . . . . .	(300)	11/1/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2075 . . . . .	(54)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2100 . . . . .	(200)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2125 . . . . .	(30)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2150 . . . . .	(87)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2175 . . . . .	(39)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2200 . . . . .	(44)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2225 . . . . .	(20)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2250 . . . . .	(8)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2275 . . . . .	(3)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2300 . . . . .	(1)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2325 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2350 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2375 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2400 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2425 . . . . .	0	—	—	0.0
LEAD LME SPOT OPT Oct23P 1850 . . . . .	0	—	—	0.0
LEAD LME SPOT OPT Oct23P 1875 . . . . .	0	—	—	0.0
LEAD LME SPOT OPT Oct23P 1900 . . . . .	0	—	—	0.0
LEAD LME SPOT OPT Oct23P 1925 . . . . .	0	—	—	0.0
LEAD LME SPOT OPT Oct23P 1950 . . . . .	0	—	—	0.0
LEAD LME SPOT OPT Oct23P 1975 . . . . .	0	—	—	0.0
LEAD LME SPOT OPT Oct23P 2000 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2025 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2050 . . . . .	(1)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2075 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2100 . . . . .	(2)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2125 . . . . .	(3)	10/4/2023	—	0.0
LEAN HOGS FUTURE Apr24 . . . . .	(89,530)	4/1/2024	—	0.0

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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
LEAN HOGS FUTURE Dec23 .....	\$ (319,459)	12/1/2023	—	0.0%
LEAN HOGS FUTURE Feb24 .....	(169,535)	2/1/2024	—	0.0
LIVE CATTLE FUTR Apr24 .....	(6,712)	4/1/2024	—	0.0
LIVE CATTLE FUTR Dec23 .....	(977,514)	12/1/2023	—	0.0
LME COPPER FUTURE Feb24 .....	(4,218)	2/1/2024	—	0.0
LME COPPER FUTURE Nov23 .....	(797,988)	11/1/2023	—	0.0
LME COPPER FUTURE Oct23 .....	(1,271,964)	10/1/2023	—	0.0
LME LEAD FUTURE Nov23 .....	(376,879)	11/1/2023	—	0.0
LME NICKEL FUTURE Nov23 .....	(1,030,314)	11/1/2023	—	0.0
LME PRI ALUM FUTR Nov23 .....	(1,158,931)	11/1/2023	—	0.0
LME ZINC FUTURE Nov23 .....	(1,393,795)	11/1/2023	—	0.0
LONG GILT FUTURE Dec23 .....	(6,717,121)	12/1/2023	—	0.1
Low Su Gasoil G Feb24 .....	(35,882)	2/1/2024	—	0.0
Low Su Gasoil G Nov23 .....	(1,346,982)	11/1/2023	—	0.0
MILK FUTURE Nov23 .....	(16,792)	11/1/2023	—	0.0
MILK FUTURE Oct23 .....	(33,016)	10/1/2023	—	0.0
MILL WHEAT EURO Dec23 .....	(544)	12/1/2023	—	0.0
NATURAL GAS FUTR Dec23 .....	(590,403)	12/1/2023	—	0.0
NATURAL GAS FUTR Feb24 .....	(436,740)	2/1/2024	—	0.0
NATURAL GAS FUTR May24 .....	(148,558)	5/1/2024	—	0.0
NATURAL GAS FUTR Nov23 .....	(771,362)	11/1/2023	—	0.0
NOKUSD Currency Forward .....	(218,789)	10/18/2023	—	0.0
NY Harb ULSD Fut Nov23 .....	(846,952)	11/1/2023	—	0.0
NY Harb ULSD Opt Dec23C 320 .....	(45,312)	11/27/2023	—	0.0
NY Harb ULSD Opt Dec23C 330 .....	(39,783)	11/27/2023	—	0.0
NY Harb ULSD Opt Dec23C 340 .....	(31,139)	11/27/2023	—	0.0
NY Harb ULSD Opt Dec23C 350 .....	(19,973)	11/27/2023	—	0.0
NY Harb ULSD Opt Dec23P 283 .....	(21,605)	11/27/2023	—	0.0
NY Harb ULSD Opt Dec23P 290 .....	(26,396)	11/27/2023	—	0.0
NY Harb ULSD Opt Dec23P 300 .....	(34,090)	11/27/2023	—	0.0
NY Harb ULSD Opt Dec23P 306 .....	(44,411)	11/27/2023	—	0.0
NY Harb ULSD Opt Nov23C 313 .....	(80,293)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 316 .....	(207,774)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 320 .....	(165,274)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 325 .....	(131,858)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 330 .....	(69,768)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 331 .....	(78,774)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 335 .....	(288,801)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 340 .....	(178,923)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 350 .....	(133,849)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 355 .....	(25,907)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 360 .....	(43,620)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23C 375 .....	(6,920)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 275 .....	(5,394)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 280 .....	(5,096)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 287 .....	(9,190)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 290 .....	(28,527)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 295 .....	(31,495)	10/26/2023	—	0.0



**Simplify Multi-QIS Alternative ETF**  
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NY Harb ULSD Opt Nov23P 300.....	\$ (36,328)	10/26/2023	—	0.0%
NY Harb ULSD Opt Nov23P 303.....	(20,018)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 305.....	(3,685)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 306.....	(48,345)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 308.....	(61,928)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 310.....	(24,759)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 313.....	(111,597)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 315.....	(17,503)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 320.....	(142,638)	10/26/2023	—	0.0
PALLADIUM FUTURE Dec23 .....	(59,942)	12/1/2023	—	0.0
PLATINUM FUTURE Jan24 .....	(73,713)	1/1/2024	—	0.0
PRIMARY ALUMNM OP Nov23C 2225.....	(5,298)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23C 2250.....	(3,790)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23C 2275.....	(3,270)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23C 2300.....	(4,038)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23C 2325.....	(1,118)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2075.....	(9)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2100.....	(83)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2125.....	(79)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2150.....	(217)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2175.....	(246)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2200.....	(154)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2225.....	(41)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2150.....	(718)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2175.....	(5,856)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2200.....	(1,740)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2225.....	(5,840)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2250.....	(3,043)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2275.....	(1,834)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2300.....	(789)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2325.....	(152)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2350.....	(220)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23P 2025.....	0	—	—	0.0
PRIMARY ALUMNM OP Oct23P 2050.....	0	—	—	0.0
PRIMARY ALUMNM OP Oct23P 2075.....	0	—	—	0.0
PRIMARY ALUMNM OP Oct23P 2100.....	0	—	—	0.0
PRIMARY ALUMNM OP Oct23P 2125.....	0	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23P 2150.....	(1)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23P 2175.....	(1)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23P 2200.....	(1)	10/4/2023	—	0.0
RAPESEED EURO Feb24 .....	(7,417)	2/1/2024	—	0.0
RAPESEED EURO Nov23 .....	(14,309)	11/1/2023	—	0.0
SEKUSD Currency Forward .....	(115,207)	10/18/2023	—	0.0
SGDUSD Currency Forward.....	(112,428)	10/18/2023	—	0.0
SILVER FUTURE Dec23.....	(15,521)	12/1/2023	—	0.0
SOYBEAN FUT OPTN Jan24C 1340.....	(64,200)	12/22/2023	—	0.0
SOYBEAN FUT OPTN Jan24C 1350.....	(86,704)	12/22/2023	—	0.0
SOYBEAN FUT OPTN Jan24C 1380.....	(22,622)	12/22/2023	—	0.0

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SOYBEAN FUT OPTN Jan24C 1390 .....	\$ (17,038)	12/22/2023	—	0.0%
SOYBEAN FUT OPTN Jan24C 1400 .....	(52,606)	12/22/2023	—	0.0
SOYBEAN FUT OPTN Jan24P 1240 .....	(67,508)	12/22/2023	—	0.0
SOYBEAN FUT OPTN Jan24P 1250 .....	(36,197)	12/22/2023	—	0.0
SOYBEAN FUT OPTN Jan24P 1260 .....	(88,698)	12/22/2023	—	0.0
SOYBEAN FUT OPTN Jan24P 1280 .....	(64,332)	12/22/2023	—	0.0
SOYBEAN FUT OPTN Jan24P 1290 .....	(63,077)	12/22/2023	—	0.0
SOYBEAN FUT OPTN Jan24P 1300 .....	(185,120)	12/22/2023	—	0.0
SOYBEAN FUTURE Jan24 .....	(90,904)	1/1/2024	—	0.0
SOYBEAN FUTURE Nov23 .....	(1,059,300)	11/1/2023	—	0.0
SOYBEAN MEAL FUTR Dec23 .....	(879,953)	12/1/2023	—	0.0
SOYBEAN OIL FUTR Dec23 .....	(742,158)	12/1/2023	—	0.0
SPI 200 FUTURES Dec23 .....	(4,512)	12/1/2023	—	0.0
SUGAR #11 (WORLD) Mar24 .....	(658,036)	3/1/2024	—	0.0
TTF NAT GAS F Dec23 .....	(2,255)	12/1/2023	—	0.0
TTF NAT GAS F Nov23 .....	(4,149)	11/1/2023	—	0.0
TWDUSD Currency Forward .....	(161,147)	10/19/2023	—	0.0
UK Natural Gas FutDec23 .....	(1,983)	12/1/2023	—	0.0
UK Natural Gas FutNov23 .....	(3,533)	11/1/2023	—	0.0
US 10YR NOTE (CBT)Dec23 .....	(20,134,500)	12/1/2023	—	0.1
US 2YR NOTE (CBT) Dec23 .....	(22,275,459)	12/1/2023	—	0.2
US 5YR NOTE (CBT) Dec23 .....	(9,547,916)	12/1/2023	—	0.1
WHEAT FUTURE(CBT) Dec23 .....	(602,384)	12/1/2023	—	0.0
WHEAT FUTURE(CBT) Mar24 .....	(148,088)	3/1/2024	—	0.0
WHITE SUGAR (ICE) Dec23 .....	(12,037)	12/1/2023	—	0.0
WTI CRUDE FUTURE Feb24 .....	(235,858)	2/1/2024	—	0.0
WTI CRUDE FUTURE Nov23 .....	(2,733,539)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2500 .....	(845)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2525 .....	(1,506)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2550 .....	(4,333)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2575 .....	(2,776)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2600 .....	(2,037)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2625 .....	(2,232)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2650 .....	(2,383)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2675 .....	(1,378)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2700 .....	(527)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2725 .....	(252)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2325 .....	(81)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2350 .....	(120)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2375 .....	(132)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2400 .....	(308)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2425 .....	(606)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2450 .....	(72)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2475 .....	(541)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2500 .....	(237)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2525 .....	(278)	11/1/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2350 .....	(4,486)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2375 .....	(3,881)	10/4/2023	—	0.0

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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
ZINC SPT OP (LME) Oct23C 2400 .....	\$ (1,069)	10/4/2023	—	0.0%
ZINC SPT OP (LME) Oct23C 2425 .....	(2,086)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2450 .....	(5,165)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2475 .....	(4,201)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2500 .....	(2,312)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2525 .....	(2,724)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2550 .....	(1,420)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2575 .....	(2,394)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2600 .....	(272)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2625 .....	(232)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2650 .....	(315)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2675 .....	(283)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2700 .....	(69)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2150 .....	0	—	—	0.0
ZINC SPT OP (LME) Oct23P 2175 .....	0	—	—	0.0
ZINC SPT OP (LME) Oct23P 2200 .....	0	—	—	0.0
ZINC SPT OP (LME) Oct23P 2225 .....	0	—	—	0.0
ZINC SPT OP (LME) Oct23P 2250 .....	0	—	—	0.0
ZINC SPT OP (LME) Oct23P 2275 .....	0	—	—	0.0
ZINC SPT OP (LME) Oct23P 2300 .....	0	—	—	0.0
ZINC SPT OP (LME) Oct23P 2325 .....	0	—	—	0.0
ZINC SPT OP (LME) Oct23P 2350 .....	0	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2375 .....	0	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2400 .....	(1)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2425 .....	(2)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2450 .....	(4)	10/4/2023	—	0.0
<b>Total</b>	<b>(14,859,401,085)</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the VMACBTRS basket - Long.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
BRENT CRUDE FUTR Dec23 .....	\$ 2,166,410	12/1/2023	—	65.5%
COCOA FUTURE Dec23 .....	91,316	12/1/2023	—	2.8
CORN FUTURE Mar24 .....	8,131	3/1/2024	—	0.3
COTTON NO.2 FUTR Dec23 .....	44,984	12/1/2023	—	1.4
COTTON NO.2 FUTR Mar24 .....	1,721	3/1/2024	—	0.1
CRUDE OIL OPT IPE Dec23C 98 .....	1,458	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 100 .....	508	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 101 .....	422	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 99.5 .....	275	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 98.75 .....	318	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 35 .....	114	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 38 .....	57	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 39 .....	29	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 40 .....	57	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 41 .....	29	10/26/2023	—	0.0

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CRUDE OIL OPT IPE Dec23P 42 .....	\$ 29	10/26/2023	—	0.0%
CRUDE OIL OPT IPE Dec23P 43 .....	171	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 44 .....	29	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 46 .....	29	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 47 .....	57	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 49 .....	29	10/26/2023	—	0.0
CRUDE OIL OPT IPE Feb24C 103 .....	692	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24C 104 .....	311	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24C 110 .....	2,234	12/21/2023	—	0.1
CRUDE OIL OPT IPE Feb24C 111 .....	316	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 43 .....	171	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 44 .....	171	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 45 .....	171	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 46 .....	199	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 47 .....	598	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 48 .....	598	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 49 .....	228	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 50 .....	455	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 51 .....	512	12/21/2023	—	0.0
CRUDE OIL OPT IPE Feb24P 52 .....	768	12/21/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 99 .....	474	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 100 .....	827	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 102 .....	943	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 103 .....	558	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 105 .....	1,716	11/27/2023	—	0.1
CRUDE OIL OPT IPE Jan24C 110 .....	122	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 43 .....	114	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 44 .....	342	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 45 .....	798	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 46 .....	798	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 47 .....	428	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 48 .....	143	11/27/2023	—	0.0
CRUDE OIL OPT IPE Mar24C 111 .....	229	1/26/2024	—	0.0
CRUDE OIL OPT IPE Mar24C 112 .....	422	1/26/2024	—	0.0
CRUDE OIL OPT IPE Mar24C 114 .....	183	1/26/2024	—	0.0
CRUDE OIL OPT IPE Mar24P 45 .....	768	1/26/2024	—	0.0
CRUDE OIL OPT IPE Mar24P 46 .....	284	1/26/2024	—	0.0
GOLD FUT OPT(CMX) Dec23C 2115 .....	8	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2120 .....	36	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2125 .....	5	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2155 .....	3	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2165 .....	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2175 .....	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2180 .....	12	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2195 .....	12	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2210 .....	20	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2215 .....	20	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2225 .....	8	11/27/2023	—	0.0

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GOLD FUT OPT(CMX) Dec23C 2235 . . . . .	\$ 8	11/27/2023	—	0.0%
GOLD FUT OPT(CMX) Dec23C 2240 . . . . .	2	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2245 . . . . .	12	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2250 . . . . .	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2255 . . . . .	26	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2260 . . . . .	11	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2270 . . . . .	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2285 . . . . .	12	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2300 . . . . .	4	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1760 . . . . .	187	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1765 . . . . .	205	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1775 . . . . .	375	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1780 . . . . .	408	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1785 . . . . .	149	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1790 . . . . .	329	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1795 . . . . .	367	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1800 . . . . .	793	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1805 . . . . .	654	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1810 . . . . .	1,199	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1815 . . . . .	527	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1820 . . . . .	16	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1825 . . . . .	983	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1830 . . . . .	719	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1835 . . . . .	378	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Feb24C 2120 . . . . .	29	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2150 . . . . .	75	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2175 . . . . .	190	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2185 . . . . .	16	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2200 . . . . .	82	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2225 . . . . .	7	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2250 . . . . .	38	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2255 . . . . .	7	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2265 . . . . .	9	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2275 . . . . .	32	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1740 . . . . .	151	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1780 . . . . .	259	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1790 . . . . .	1,475	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1795 . . . . .	945	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1800 . . . . .	1,346	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1805 . . . . .	1,081	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1810 . . . . .	1,152	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1825 . . . . .	465	1/25/2024	—	0.0
LME LEAD FUTURE Dec23 . . . . .	6,270	12/1/2023	—	0.2
LME LEAD FUTURE Feb24 . . . . .	2,820	2/1/2024	—	0.1
LME LEAD FUTURE Jan24 . . . . .	5,949	1/1/2024	—	0.2
LME LEAD FUTURE Mar24 . . . . .	2,622	3/1/2024	—	0.1
LME LEAD FUTURE Oct23 . . . . .	20,027	10/1/2023	—	0.6
LME PRI ALUM FUTR Nov23 . . . . .	132,160	11/1/2023	—	4.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
LME PRI ALUM FUTR Oct23 .....	\$ 250,120	10/1/2023	—	7.6%
LME ZINC FUTURE Nov23 .....	100,261	11/1/2023	—	3.0
LME ZINC FUTURE Oct23 .....	345,090	10/1/2023	—	10.4
NY Harb ULSD Fut Dec23 .....	1,812	12/1/2023	—	0.1
NY Harb ULSD Fut Nov23 .....	91,623	11/1/2023	—	2.8
<b>Total</b>	<b>3,306,363</b>		<b>—</b>	<b>100.0%</b>

\* The following table shows the individual positions and related values of the securities within the VMACBTRS basket - Short.

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
BRENT CRUDE FUTR Jan24 .....	\$ (3,963)	1/1/2024	—	0.0%
COCOA FUTR OPTION Dec23C 3200 .....	(822)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3250 .....	(602)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3300 .....	(486)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3350 .....	(994)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3400 .....	(1,262)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3450 .....	(515)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3500 .....	(971)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3550 .....	(759)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3600 .....	(562)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3650 .....	(197)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3700 .....	(454)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3750 .....	(90)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3800 .....	(68)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23C 3850 .....	(97)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 2800 .....	(4)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 2850 .....	(6)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 2900 .....	(19)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 2950 .....	(59)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3000 .....	(56)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3050 .....	(112)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3100 .....	(217)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3150 .....	(325)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3200 .....	(226)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3250 .....	(529)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3300 .....	(605)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3350 .....	(331)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3400 .....	(228)	11/3/2023	—	0.0
COCOA FUTR OPTION Dec23P 3450 .....	(900)	11/3/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 165 .....	(8,187)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 170 .....	(16,689)	11/10/2023	—	0.1
COFFEE 'C' FUT OP Dec23C 175 .....	(6,008)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 180 .....	(4,710)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 185 .....	(5,201)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 190 .....	(1,324)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 195 .....	(629)	11/10/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
COFFEE 'C' FUT OP Dec23C 200 .....	\$ (511)	11/10/2023	—	0.0%
COFFEE 'C' FUT OP Dec23C 205 .....	(206)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 210 .....	(462)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 215 .....	(127)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 220 .....	(97)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 167.5 .....	(17,152)	11/10/2023	—	0.1
COFFEE 'C' FUT OP Dec23C 172.5 .....	(7,907)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 177.5 .....	(3,919)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 182.5 .....	(7,655)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 187.5 .....	(987)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 192.5 .....	(1,101)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 197.5 .....	(289)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23C 212.5 .....	(142)	11/10/2023	—	0.0
COFFEE 'C' FUT OP Dec23P 140 .....	(21,686)	11/10/2023	—	0.1
COFFEE 'C' FUT OP Dec23P 145 .....	(84,985)	11/10/2023	—	0.4
COFFEE 'C' FUT OP Dec23P 150 .....	(130,147)	11/10/2023	—	0.7
COFFEE 'C' FUT OP Dec23P 155 .....	(332,257)	11/10/2023	—	1.7
COFFEE 'C' FUT OP Dec23P 160 .....	(402,099)	11/10/2023	—	2.1
COFFEE 'C' FUT OP Dec23P 165 .....	(113,150)	11/10/2023	—	0.6
COFFEE 'C' FUT OP Dec23P 170 .....	(65,398)	11/10/2023	—	0.3
COFFEE 'C' FUT OP Dec23P 175 .....	(158,689)	11/10/2023	—	0.8
COFFEE 'C' FUT OP Dec23P 180 .....	(85,010)	11/10/2023	—	0.4
COFFEE 'C' FUT OP Dec23P 142.5 .....	(136,370)	11/10/2023	—	0.7
COFFEE 'C' FUT OP Dec23P 147.5 .....	(222,515)	11/10/2023	—	1.1
COFFEE 'C' FUT OP Dec23P 152.5 .....	(276,855)	11/10/2023	—	1.4
COFFEE 'C' FUT OP Dec23P 157.5 .....	(358,751)	11/10/2023	—	1.8
COFFEE 'C' FUT OP Dec23P 162.5 .....	(104,726)	11/10/2023	—	0.5
COFFEE 'C' FUT OP Dec23P 172.5 .....	(223,318)	11/10/2023	—	1.1
COFFEE 'C' FUT OP Mar24C 160 .....	(85,639)	2/9/2024	—	0.4
COFFEE 'C' FUT OP Mar24C 165 .....	(114,763)	2/9/2024	—	0.6
COFFEE 'C' FUT OP Mar24C 170 .....	(43,488)	2/9/2024	—	0.2
COFFEE 'C' FUT OP Mar24C 175 .....	(37,423)	2/9/2024	—	0.2
COFFEE 'C' FUT OP Mar24C 180 .....	(34,141)	2/9/2024	—	0.2
COFFEE 'C' FUT OP Mar24C 185 .....	(8,625)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24C 157.5 .....	(14,450)	2/9/2024	—	0.1
COFFEE 'C' FUT OP Mar24C 162.5 .....	(117,249)	2/9/2024	—	0.6
COFFEE 'C' FUT OP Mar24C 167.5 .....	(30,348)	2/9/2024	—	0.2
COFFEE 'C' FUT OP Mar24C 172.5 .....	(56,594)	2/9/2024	—	0.3
COFFEE 'C' FUT OP Mar24C 177.5 .....	(72,098)	2/9/2024	—	0.4
COFFEE 'C' FUT OP Mar24C 182.5 .....	(14,462)	2/9/2024	—	0.1
COFFEE 'C' FUT OP Mar24C 187.5 .....	(8,235)	2/9/2024	—	0.0
COFFEE 'C' FUT OP Mar24P 135 .....	(117,118)	2/9/2024	—	0.6
COFFEE 'C' FUT OP Mar24P 140 .....	(134,855)	2/9/2024	—	0.7
COFFEE 'C' FUT OP Mar24P 145 .....	(263,034)	2/9/2024	—	1.4
COFFEE 'C' FUT OP Mar24P 150 .....	(411,256)	2/9/2024	—	2.1
COFFEE 'C' FUT OP Mar24P 155 .....	(215,823)	2/9/2024	—	1.1
COFFEE 'C' FUT OP Mar24P 137.5 .....	(271,298)	2/9/2024	—	1.4
COFFEE 'C' FUT OP Mar24P 142.5 .....	(84,605)	2/9/2024	—	0.4

**Simplify Multi-QIS Alternative ETF**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
COFFEE 'C' FUT OP Mar24P 147.5 . . . . .	\$ (310,575)	2/9/2024	—	1.6%
COFFEE 'C' FUT OP Mar24P 152.5 . . . . .	(69,027)	2/9/2024	—	0.4
COFFEE 'C' FUT OP Mar24P 157.5 . . . . .	(90,715)	2/9/2024	—	0.5
COFFEE 'C' FUTURE Dec23 . . . . .	(216,222)	12/1/2023	—	1.1
COFFEE 'C' FUTURE Mar24 . . . . .	(75,350)	3/1/2024	—	0.4
COPPER LME OPT Nov23C 8225 . . . . .	(1,681)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8250 . . . . .	(1,604)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8275 . . . . .	(1,479)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8325 . . . . .	(1,286)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8350 . . . . .	(1,191)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8400 . . . . .	(1,231)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8425 . . . . .	(2,015)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8450 . . . . .	(897)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8475 . . . . .	(2,681)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8500 . . . . .	(840)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8525 . . . . .	(824)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8550 . . . . .	(2,948)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8575 . . . . .	(2,082)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8625 . . . . .	(629)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8650 . . . . .	(1,752)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8675 . . . . .	(505)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8725 . . . . .	(934)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8775 . . . . .	(1,203)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8800 . . . . .	(1,075)	11/1/2023	—	0.0
COPPER LME OPT Nov23C 8900 . . . . .	(566)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7775 . . . . .	(376)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7800 . . . . .	(407)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7825 . . . . .	(463)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7875 . . . . .	(573)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7900 . . . . .	(1,352)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 7975 . . . . .	(2,438)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8000 . . . . .	(1,758)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8025 . . . . .	(2,635)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8050 . . . . .	(2,290)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8075 . . . . .	(5,860)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8100 . . . . .	(1,018)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8125 . . . . .	(2,653)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8175 . . . . .	(1,277)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8200 . . . . .	(1,499)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8225 . . . . .	(3,100)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8250 . . . . .	(1,797)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8275 . . . . .	(5,422)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8300 . . . . .	(3,727)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8325 . . . . .	(2,164)	11/1/2023	—	0.0
COPPER LME OPT Nov23P 8350 . . . . .	(2,435)	11/1/2023	—	0.0
COPPER LME OPT Oct23C 8325 . . . . .	(305)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8375 . . . . .	(217)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8400 . . . . .	(319)	10/4/2023	—	0.0



**Simplify Multi-QIS Alternative ETF**  
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COPPER LME OPT Oct23C 8425 .....	\$ (124)	10/4/2023	—	0.0%
COPPER LME OPT Oct23C 8450 .....	(102)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8475 .....	(89)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8500 .....	(123)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8525 .....	(95)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8550 .....	(45)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8575 .....	(138)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8600 .....	(69)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8625 .....	(23)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8650 .....	(37)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8675 .....	(14)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8700 .....	(21)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8725 .....	(26)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8750 .....	(20)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8775 .....	(9)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8800 .....	(8)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8850 .....	(10)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 8875 .....	(2)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 9000 .....	(1)	10/4/2023	—	0.0
COPPER LME OPT Oct23C 9075 .....	0	10/4/2023	—	0.0
COPPER LME OPT Oct23C 9125 .....	0	10/4/2023	—	0.0
COPPER LME OPT Oct23C 9200 .....	0	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7800 .....	(9)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7825 .....	(13)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7875 .....	(22)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7900 .....	(128)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7925 .....	(39)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 7975 .....	(77)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8000 .....	(97)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8025 .....	(702)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8075 .....	(159)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8100 .....	(469)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8125 .....	(1,095)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8150 .....	(1,293)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8175 .....	(362)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8200 .....	(488)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8225 .....	(1,078)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8250 .....	(2,593)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8325 .....	(4,059)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8350 .....	(2,513)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8400 .....	(3,108)	10/4/2023	—	0.0
COPPER LME OPT Oct23P 8450 .....	(2,170)	10/4/2023	—	0.0
CORN FUTURE OPTN Mar24C 510 .....	(113,775)	2/23/2024	—	0.6
CORN FUTURE OPTN Mar24C 520 .....	(25,903)	2/23/2024	—	0.1
CORN FUTURE OPTN Mar24C 530 .....	(36,976)	2/23/2024	—	0.2
CORN FUTURE OPTN Mar24C 540 .....	(46,447)	2/23/2024	—	0.2
CORN FUTURE OPTN Mar24P 460 .....	(110,203)	2/23/2024	—	0.6
CORN FUTURE OPTN Mar24P 480 .....	(151,237)	2/23/2024	—	0.8

**Simplify Multi-QIS Alternative ETF**  
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CORN FUTURE OPTN Mar24P 490 .....	\$ (40,532)	2/23/2024	—	0.2%
COTTON OPTION Dec23C 86 .....	(46,454)	11/10/2023	—	0.2
COTTON OPTION Dec23C 87 .....	(22,024)	11/10/2023	—	0.1
COTTON OPTION Dec23C 88 .....	(32,756)	11/10/2023	—	0.2
COTTON OPTION Dec23C 89 .....	(104,905)	11/10/2023	—	0.5
COTTON OPTION Dec23C 90 .....	(90,493)	11/10/2023	—	0.5
COTTON OPTION Dec23C 91 .....	(62,286)	11/10/2023	—	0.3
COTTON OPTION Dec23C 92 .....	(32,931)	11/10/2023	—	0.2
COTTON OPTION Dec23C 93 .....	(66,412)	11/10/2023	—	0.3
COTTON OPTION Dec23C 94 .....	(18,803)	11/10/2023	—	0.1
COTTON OPTION Dec23C 95 .....	(15,821)	11/10/2023	—	0.1
COTTON OPTION Dec23C 97 .....	(3,792)	11/10/2023	—	0.0
COTTON OPTION Dec23P 78 .....	(8,061)	11/10/2023	—	0.0
COTTON OPTION Dec23P 79 .....	(4,873)	11/10/2023	—	0.0
COTTON OPTION Dec23P 80 .....	(5,419)	11/10/2023	—	0.0
COTTON OPTION Dec23P 81 .....	(23,420)	11/10/2023	—	0.1
COTTON OPTION Dec23P 82 .....	(70,816)	11/10/2023	—	0.4
COTTON OPTION Dec23P 83 .....	(44,163)	11/10/2023	—	0.2
COTTON OPTION Dec23P 84 .....	(78,866)	11/10/2023	—	0.4
COTTON OPTION Dec23P 85 .....	(93,438)	11/10/2023	—	0.5
COTTON OPTION Dec23P 86 .....	(89,140)	11/10/2023	—	0.5
COTTON OPTION Dec23P 87 .....	(34,914)	11/10/2023	—	0.2
COTTON OPTION Dec23P 88 .....	(23,979)	11/10/2023	—	0.1
COTTON OPTION Mar24C 91 .....	(42,839)	2/9/2024	—	0.2
COTTON OPTION Mar24C 92 .....	(16,541)	2/9/2024	—	0.1
COTTON OPTION Mar24C 93 .....	(33,287)	2/9/2024	—	0.2
COTTON OPTION Mar24C 96 .....	(26,435)	2/9/2024	—	0.1
COTTON OPTION Mar24C 98 .....	(32,798)	2/9/2024	—	0.2
COTTON OPTION Mar24P 80 .....	(25,493)	2/9/2024	—	0.1
COTTON OPTION Mar24P 82 .....	(48,719)	2/9/2024	—	0.3
COTTON OPTION Mar24P 85 .....	(40,655)	2/9/2024	—	0.2
COTTON OPTION Mar24P 86 .....	(23,991)	2/9/2024	—	0.1
COTTON OPTION Mar24P 87 .....	(45,430)	2/9/2024	—	0.2
CRUDE OIL OPT IPE Dec23C 89 .....	(6,524)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 91 .....	(9,588)	10/26/2023	—	0.1
CRUDE OIL OPT IPE Dec23C 92 .....	(3,521)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 95 .....	(1,756)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 96 .....	(1,738)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 97 .....	(1,084)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 99 .....	(3,902)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 85.5 .....	(22,154)	10/26/2023	—	0.1
CRUDE OIL OPT IPE Dec23C 86.5 .....	(9,728)	10/26/2023	—	0.1
CRUDE OIL OPT IPE Dec23C 87.5 .....	(8,235)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 89.5 .....	(13,823)	10/26/2023	—	0.1
CRUDE OIL OPT IPE Dec23C 90.5 .....	(10,643)	10/26/2023	—	0.1
CRUDE OIL OPT IPE Dec23C 92.5 .....	(10,124)	10/26/2023	—	0.1
CRUDE OIL OPT IPE Dec23C 93.5 .....	(2,496)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 94.5 .....	(2,721)	10/26/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
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CRUDE OIL OPT IPE Dec23C 95.5 .....	\$ (4,903)	10/26/2023	—	0.0%
CRUDE OIL OPT IPE Dec23C 96.5 .....	(2,506)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 97.5 .....	(188)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 86.25 .....	(9,421)	10/26/2023	—	0.1
CRUDE OIL OPT IPE Dec23C 87.25 .....	(8,483)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 90.25 .....	(6,063)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 91.25 .....	(4,919)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 91.75 .....	(3,589)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 92.75 .....	(3,234)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 93.75 .....	(2,513)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 94.25 .....	(2,004)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 94.75 .....	(3,743)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 95.25 .....	(1,781)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 95.75 .....	(1,597)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 97.75 .....	(1,168)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23C 98.25 .....	(2,102)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 77 .....	(605)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 78 .....	(662)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 79 .....	(398)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 81 .....	(529)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 83 .....	(1,403)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 84 .....	(1,742)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 85 .....	(998)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 86 .....	(1,149)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 87 .....	(1,284)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 88 .....	(5,037)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 79.5 .....	(419)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 82.5 .....	(686)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 84.5 .....	(1,832)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 86.5 .....	(2,567)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 87.5 .....	(4,456)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 88.5 .....	(1,881)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 89.5 .....	(2,068)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 90.5 .....	(2,256)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 91.5 .....	(5,360)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 80.75 .....	(936)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 81.75 .....	(1,077)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 82.75 .....	(635)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 84.75 .....	(987)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 86.25 .....	(1,254)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 87.25 .....	(1,349)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 88.25 .....	(5,245)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 89.75 .....	(2,061)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 90.25 .....	(2,170)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 90.75 .....	(2,271)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 91.25 .....	(2,745)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Dec23P 91.75 .....	(2,716)	10/26/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 96 .....	(2,608)	11/27/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
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CRUDE OIL OPT IPE Jan24C 101 .....	\$ (285)	11/27/2023	—	0.0%
CRUDE OIL OPT IPE Jan24C 98.5 .....	(3,032)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 93.75 .....	(3,602)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24C 94.25 .....	(3,467)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 89 .....	(4,906)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 88.5 .....	(4,664)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 84.25 .....	(3,376)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 84.75 .....	(3,615)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 85.75 .....	(3,907)	11/27/2023	—	0.0
CRUDE OIL OPT IPE Jan24P 90.25 .....	(5,676)	11/27/2023	—	0.0
GASOLINE RBOB FUT Dec23 .....	(2,854)	12/1/2023	—	0.0
GASOLINE RBOB FUT Nov23 .....	(32,296)	11/1/2023	—	0.2
GASOLINE RBOB OPT Dec23C 256 .....	(12,978)	11/27/2023	—	0.1
GASOLINE RBOB OPT Dec23C 257 .....	(9,774)	11/27/2023	—	0.1
GASOLINE RBOB OPT Dec23C 266 .....	(15,027)	11/27/2023	—	0.1
GASOLINE RBOB OPT Dec23P 230 .....	(51,957)	11/27/2023	—	0.3
GASOLINE RBOB OPT Dec23P 240 .....	(82,216)	11/27/2023	—	0.4
GASOLINE RBOB OPT Nov23C 257 .....	(54,028)	10/26/2023	—	0.3
GASOLINE RBOB OPT Nov23C 265 .....	(82,615)	10/26/2023	—	0.4
GASOLINE RBOB OPT Nov23C 266 .....	(11,996)	10/26/2023	—	0.1
GASOLINE RBOB OPT Nov23C 284 .....	(25,397)	10/26/2023	—	0.1
GASOLINE RBOB OPT Nov23C 285 .....	(1,684)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23C 290 .....	(1,036)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23P 225 .....	(53,379)	10/26/2023	—	0.3
GASOLINE RBOB OPT Nov23P 230 .....	(5,259)	10/26/2023	—	0.0
GASOLINE RBOB OPT Nov23P 240 .....	(230,374)	10/26/2023	—	1.2
GASOLINE RBOB OPT Nov23P 246 .....	(250,958)	10/26/2023	—	1.3
GASOLINE RBOB OPT Nov23P 247 .....	(265,637)	10/26/2023	—	1.4
GASOLINE RBOB OPT Nov23P 255 .....	(441,628)	10/26/2023	—	2.3
GASOLINE RBOB OPT Nov23P 266 .....	(48,691)	10/26/2023	—	0.3
GOLD 100 OZ FUTR Apr24 .....	(1,103,744)	4/1/2024	—	5.7
GOLD 100 OZ FUTR Dec23 .....	(1,368,879)	12/1/2023	—	7.0
GOLD 100 OZ FUTR Feb24 .....	(1,569,253)	2/1/2024	—	8.0
GOLD 100 OZ FUTR Jun24 .....	(458,599)	6/1/2024	—	2.4
GOLD FUT OPT(CMX) Apr24C 2010 .....	(474)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2015 .....	(477)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2020 .....	(449)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2025 .....	(895)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2035 .....	(417)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2045 .....	(768)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2050 .....	(369)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2055 .....	(362)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2065 .....	(648)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2070 .....	(297)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2075 .....	(1,458)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2080 .....	(1,686)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2085 .....	(549)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2090 .....	(257)	3/25/2024	—	0.0

**Simplify Multi-QIS Alternative ETF**  
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GOLD FUT OPT(CMX) Apr24C 2095 .....	\$ (585)	3/25/2024	—	0.0%
GOLD FUT OPT(CMX) Apr24C 2100 .....	(286)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2105 .....	(751)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2110 .....	(701)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2115 .....	(1,080)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2120 .....	(937)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2130 .....	(609)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2135 .....	(236)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2140 .....	(224)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2145 .....	(211)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2155 .....	(198)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2165 .....	(359)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2170 .....	(350)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2175 .....	(525)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2180 .....	(799)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2185 .....	(307)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2190 .....	(309)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2200 .....	(136)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2205 .....	(416)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2210 .....	(128)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2215 .....	(630)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2220 .....	(136)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2225 .....	(117)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24C 2235 .....	(221)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1840 .....	(1,484)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1845 .....	(797)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1850 .....	(1,656)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1855 .....	(872)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1860 .....	(3,341)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1865 .....	(3,855)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1870 .....	(3,644)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1875 .....	(2,942)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1880 .....	(2,048)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1885 .....	(1,155)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1890 .....	(3,587)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1895 .....	(1,285)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1900 .....	(2,305)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1905 .....	(2,411)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1910 .....	(5,079)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1915 .....	(5,224)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1920 .....	(2,860)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1925 .....	(4,009)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1930 .....	(1,354)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1935 .....	(1,442)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1945 .....	(3,092)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1950 .....	(6,107)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1955 .....	(3,013)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1960 .....	(4,877)	3/25/2024	—	0.0

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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
GOLD FUT OPT(CMX) Apr24P 1965 .....	\$ (8,262)	3/25/2024	—	0.0%
GOLD FUT OPT(CMX) Apr24P 1970 .....	(3,472)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1975 .....	(5,681)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1985 .....	(1,999)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1990 .....	(1,884)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 1995 .....	(8,023)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 2000 .....	(5,850)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 2005 .....	(6,616)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Apr24P 2015 .....	(4,204)	3/25/2024	—	0.0
GOLD FUT OPT(CMX) Dec23C 1965 .....	(186)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1970 .....	(88)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1975 .....	(79)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1980 .....	(70)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1985 .....	(66)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1990 .....	(62)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 1995 .....	(56)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2005 .....	(100)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2015 .....	(39)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2065 .....	(21)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2070 .....	(47)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2080 .....	(36)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2085 .....	(40)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2090 .....	(15)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2095 .....	(18)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2100 .....	(29)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2105 .....	(17)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2110 .....	(26)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2130 .....	(4)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2135 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2140 .....	(10)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2145 .....	(1)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2150 .....	(15)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2160 .....	(32)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2170 .....	(8)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2185 .....	(17)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2190 .....	(8)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2205 .....	(14)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2220 .....	(7)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2230 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2265 .....	(4)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2275 .....	(9)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2280 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2290 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2295 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2310 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2320 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2330 .....	(6)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23C 2340 .....	(6)	11/27/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
GOLD FUT OPT(CMX) Dec23P 1740 .....	\$ (67)	11/27/2023	—	0.0%
GOLD FUT OPT(CMX) Dec23P 1750 .....	(80)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1755 .....	(171)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1770 .....	(233)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1840 .....	(352)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1845 .....	(1,152)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1850 .....	(408)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1855 .....	(970)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1860 .....	(486)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1865 .....	(1,564)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1870 .....	(566)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1875 .....	(2,064)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1880 .....	(2,037)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1890 .....	(4,114)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1905 .....	(2,773)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1910 .....	(3,173)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1915 .....	(4,609)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1920 .....	(3,669)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1930 .....	(1,088)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1940 .....	(3,822)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1955 .....	(1,357)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1965 .....	(1,458)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1970 .....	(1,667)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1980 .....	(2,088)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1985 .....	(3,582)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1990 .....	(3,823)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 1995 .....	(2,008)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2000 .....	(2,068)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2005 .....	(4,138)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2010 .....	(4,338)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2015 .....	(2,159)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2020 .....	(6,474)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2025 .....	(8,955)	11/27/2023	—	0.1
GOLD FUT OPT(CMX) Dec23P 2030 .....	(2,375)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2035 .....	(2,433)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2040 .....	(2,465)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Dec23P 2055 .....	(2,727)	11/27/2023	—	0.0
GOLD FUT OPT(CMX) Feb24C 2045 .....	(145)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2050 .....	(138)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2070 .....	(114)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2075 .....	(113)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2085 .....	(200)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2095 .....	(90)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2100 .....	(530)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2105 .....	(169)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2110 .....	(241)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2115 .....	(75)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2125 .....	(70)	1/25/2024	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
GOLD FUT OPT(CMX) Feb24C 2130 . . . . .	\$ (67)	1/25/2024	—	0.0%
GOLD FUT OPT(CMX) Feb24C 2135 . . . . .	(65)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2140 . . . . .	(181)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2145 . . . . .	(119)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2155 . . . . .	(48)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2160 . . . . .	(48)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2165 . . . . .	(36)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2170 . . . . .	(145)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2190 . . . . .	(165)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2195 . . . . .	(9)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2205 . . . . .	(36)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2210 . . . . .	(107)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2215 . . . . .	(143)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2220 . . . . .	(23)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2235 . . . . .	(27)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2240 . . . . .	(94)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2260 . . . . .	(25)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2270 . . . . .	(25)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2280 . . . . .	(23)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2290 . . . . .	(22)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2300 . . . . .	(60)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2320 . . . . .	(36)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2330 . . . . .	(33)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2340 . . . . .	(15)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2350 . . . . .	(45)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2360 . . . . .	(14)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24C 2380 . . . . .	(12)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1855 . . . . .	(679)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1865 . . . . .	(750)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1870 . . . . .	(814)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1875 . . . . .	(2,575)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1880 . . . . .	(4,489)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1885 . . . . .	(1,918)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1890 . . . . .	(2,999)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1895 . . . . .	(3,940)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1900 . . . . .	(4,033)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1905 . . . . .	(3,264)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1910 . . . . .	(2,403)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1915 . . . . .	(2,451)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1920 . . . . .	(2,361)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1925 . . . . .	(2,495)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1930 . . . . .	(2,594)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1935 . . . . .	(2,698)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1940 . . . . .	(2,773)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1945 . . . . .	(2,882)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1960 . . . . .	(1,596)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1965 . . . . .	(1,637)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1970 . . . . .	(3,446)	1/25/2024	—	0.0



**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
GOLD FUT OPT(CMX) Feb24P 1975 .....	\$ (3,442)	1/25/2024	—	0.0%
GOLD FUT OPT(CMX) Feb24P 1980 .....	(1,868)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1985 .....	(13,004)	1/25/2024	—	0.1
GOLD FUT OPT(CMX) Feb24P 1990 .....	(7,875)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 1995 .....	(1,993)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2000 .....	(3,855)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2005 .....	(4,042)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2010 .....	(1,932)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2015 .....	(6,099)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2020 .....	(4,161)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2040 .....	(4,623)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2045 .....	(6,971)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2055 .....	(4,877)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2060 .....	(2,467)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2065 .....	(2,514)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Feb24P 2075 .....	(2,622)	1/25/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2010 .....	(843)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2040 .....	(727)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2055 .....	(1,747)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2060 .....	(1,144)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2065 .....	(1,074)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2070 .....	(2,683)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2075 .....	(1,532)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2080 .....	(1,534)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2090 .....	(471)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2095 .....	(1,963)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2105 .....	(443)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2125 .....	(492)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2145 .....	(1,196)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2150 .....	(764)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2155 .....	(378)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2160 .....	(743)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2165 .....	(1,443)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2170 .....	(705)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2175 .....	(339)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2180 .....	(998)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2185 .....	(323)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2195 .....	(624)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2200 .....	(305)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24C 2205 .....	(291)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1830 .....	(865)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1860 .....	(1,113)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1865 .....	(2,030)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1870 .....	(8,424)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1875 .....	(2,191)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1880 .....	(3,436)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1885 .....	(1,183)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1890 .....	(4,778)	5/28/2024	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
GOLD FUT OPT(CMX) Jun24P 1895 .....	\$ (2,586)	5/28/2024	—	0.0%
GOLD FUT OPT(CMX) Jun24P 1900 .....	(1,296)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1910 .....	(1,315)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1940 .....	(1,604)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1950 .....	(3,144)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1955 .....	(4,775)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1960 .....	(11,559)	5/28/2024	—	0.1
GOLD FUT OPT(CMX) Jun24P 1965 .....	(4,996)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1970 .....	(5,249)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1980 .....	(3,729)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1985 .....	(3,721)	5/28/2024	—	0.0
GOLD FUT OPT(CMX) Jun24P 1990 .....	(1,905)	5/28/2024	—	0.0
LEAD LME SPOT OPT Dec23C 2150 .....	(224)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2175 .....	(153)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2225 .....	(24)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2250 .....	(34)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2275 .....	(85)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2300 .....	(113)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2325 .....	(13)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2350 .....	(9)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2375 .....	(8)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2400 .....	(19)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23C 2425 .....	(6)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 1875 .....	(6)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 1900 .....	(19)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 1925 .....	(21)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 1950 .....	(6)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2000 .....	(44)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2025 .....	(31)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2050 .....	(52)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2075 .....	(16)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2100 .....	(122)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2175 .....	(55)	12/6/2023	—	0.0
LEAD LME SPOT OPT Dec23P 2200 .....	(104)	12/6/2023	—	0.0
LEAD LME SPOT OPT Feb24C 2175 .....	(36)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2200 .....	(101)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2225 .....	(59)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2250 .....	(156)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2275 .....	(43)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2325 .....	(59)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2350 .....	(34)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2375 .....	(69)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24C 2400 .....	(50)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 1925 .....	(32)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 1950 .....	(37)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 1975 .....	(59)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 2000 .....	(66)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 2050 .....	(80)	2/7/2024	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
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Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
LEAD LME SPOT OPT Feb24P 2075 .....	\$ (48)	2/7/2024	—	0.0%
LEAD LME SPOT OPT Feb24P 2100 .....	(157)	2/7/2024	—	0.0
LEAD LME SPOT OPT Feb24P 2125 .....	(61)	2/7/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2150 .....	(222)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2175 .....	(40)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2200 .....	(27)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2225 .....	(107)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2250 .....	(23)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2275 .....	(130)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2300 .....	(24)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2325 .....	(17)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2350 .....	(26)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2375 .....	(32)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24C 2400 .....	(8)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 1900 .....	(30)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 1925 .....	(7)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 1950 .....	(26)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 1975 .....	(24)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2000 .....	(81)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2025 .....	(13)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2050 .....	(17)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2075 .....	(98)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2100 .....	(25)	1/3/2024	—	0.0
LEAD LME SPOT OPT Jan24P 2125 .....	(23)	1/3/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2175 .....	(39)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2225 .....	(215)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2250 .....	(155)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2275 .....	(162)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2300 .....	(49)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2350 .....	(99)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2375 .....	(91)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2400 .....	(77)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24C 2425 .....	(42)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 1925 .....	(15)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 1950 .....	(83)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 1975 .....	(94)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2000 .....	(66)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2025 .....	(97)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2050 .....	(53)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2075 .....	(171)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2100 .....	(158)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2125 .....	(139)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2150 .....	(72)	3/6/2024	—	0.0
LEAD LME SPOT OPT Mar24P 2175 .....	(40)	3/6/2024	—	0.0
LEAD LME SPOT OPT Nov23C 2150 .....	(35)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2175 .....	(32)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2200 .....	(16)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2225 .....	(72)	11/1/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
LEAD LME SPOT OPT Nov23C 2250 . . . . .	\$ (72)	11/1/2023	—	0.0%
LEAD LME SPOT OPT Nov23C 2275 . . . . .	(125)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2300 . . . . .	(58)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2325 . . . . .	(41)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2350 . . . . .	(32)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23C 2375 . . . . .	(15)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 1925 . . . . .	(1)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 1950 . . . . .	(2)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2050 . . . . .	(15)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2075 . . . . .	(19)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2100 . . . . .	(72)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2125 . . . . .	(307)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2150 . . . . .	(260)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2175 . . . . .	(276)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2200 . . . . .	(240)	11/1/2023	—	0.0
LEAD LME SPOT OPT Nov23P 2225 . . . . .	(282)	11/1/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2075 . . . . .	(50)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2100 . . . . .	(188)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2125 . . . . .	(28)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2150 . . . . .	(82)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2175 . . . . .	(37)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2200 . . . . .	(41)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2225 . . . . .	(18)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2250 . . . . .	(8)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2275 . . . . .	(3)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2300 . . . . .	(1)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2325 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2350 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2375 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2400 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23C 2425 . . . . .	—	—	—	—
LEAD LME SPOT OPT Oct23P 1850 . . . . .	—	—	—	—
LEAD LME SPOT OPT Oct23P 1875 . . . . .	—	—	—	—
LEAD LME SPOT OPT Oct23P 1900 . . . . .	—	—	—	—
LEAD LME SPOT OPT Oct23P 1925 . . . . .	—	—	—	—
LEAD LME SPOT OPT Oct23P 1950 . . . . .	—	—	—	—
LEAD LME SPOT OPT Oct23P 1975 . . . . .	—	—	—	—
LEAD LME SPOT OPT Oct23P 2000 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2025 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2050 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2075 . . . . .	0	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2100 . . . . .	(2)	10/4/2023	—	0.0
LEAD LME SPOT OPT Oct23P 2125 . . . . .	(3)	10/4/2023	—	0.0
LME COPPER FUTURE Nov23 . . . . .	(705,238)	11/1/2023	—	3.6
LME COPPER FUTURE Oct23 . . . . .	(1,522,078)	10/1/2023	—	7.8
LME LEAD FUTURE Nov23 . . . . .	(8,492)	11/1/2023	—	0.0
NY Harb ULSD Opt Dec23C 320 . . . . .	(42,583)	11/27/2023	—	0.2
NY Harb ULSD Opt Dec23C 330 . . . . .	(37,387)	11/27/2023	—	0.2

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

<b>Security description</b>	<b>Notional Value</b>	<b>Expiration Date</b>	<b>Value/ Unrealized Appreciation (Depreciation)</b>	<b>% of basket</b>
NY Harb ULSD Opt Dec23C 340.....	\$ (29,264)	11/27/2023	—	0.2%
NY Harb ULSD Opt Dec23C 350.....	(18,770)	11/27/2023	—	0.1
NY Harb ULSD Opt Dec23P 283.....	(20,304)	11/27/2023	—	0.1
NY Harb ULSD Opt Dec23P 290.....	(24,807)	11/27/2023	—	0.1
NY Harb ULSD Opt Dec23P 300.....	(32,037)	11/27/2023	—	0.2
NY Harb ULSD Opt Dec23P 306.....	(41,736)	11/27/2023	—	0.2
NY Harb ULSD Opt Nov23C 313.....	(75,458)	10/26/2023	—	0.4
NY Harb ULSD Opt Nov23C 316.....	(195,262)	10/26/2023	—	1.0
NY Harb ULSD Opt Nov23C 320.....	(155,321)	10/26/2023	—	0.8
NY Harb ULSD Opt Nov23C 325.....	(123,917)	10/26/2023	—	0.6
NY Harb ULSD Opt Nov23C 330.....	(65,566)	10/26/2023	—	0.3
NY Harb ULSD Opt Nov23C 331.....	(74,031)	10/26/2023	—	0.4
NY Harb ULSD Opt Nov23C 335.....	(271,409)	10/26/2023	—	1.4
NY Harb ULSD Opt Nov23C 340.....	(168,148)	10/26/2023	—	0.9
NY Harb ULSD Opt Nov23C 350.....	(125,789)	10/26/2023	—	0.6
NY Harb ULSD Opt Nov23C 355.....	(24,347)	10/26/2023	—	0.1
NY Harb ULSD Opt Nov23C 360.....	(40,993)	10/26/2023	—	0.2
NY Harb ULSD Opt Nov23C 375.....	(6,503)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 275.....	(5,069)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 280.....	(4,790)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 287.....	(8,636)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 290.....	(26,809)	10/26/2023	—	0.1
NY Harb ULSD Opt Nov23P 295.....	(29,598)	10/26/2023	—	0.2
NY Harb ULSD Opt Nov23P 300.....	(34,140)	10/26/2023	—	0.2
NY Harb ULSD Opt Nov23P 303.....	(18,813)	10/26/2023	—	0.1
NY Harb ULSD Opt Nov23P 305.....	(3,463)	10/26/2023	—	0.0
NY Harb ULSD Opt Nov23P 306.....	(45,433)	10/26/2023	—	0.2
NY Harb ULSD Opt Nov23P 308.....	(58,198)	10/26/2023	—	0.3
NY Harb ULSD Opt Nov23P 310.....	(23,268)	10/26/2023	—	0.1
NY Harb ULSD Opt Nov23P 313.....	(104,876)	10/26/2023	—	0.5
NY Harb ULSD Opt Nov23P 315.....	(16,449)	10/26/2023	—	0.1
NY Harb ULSD Opt Nov23P 320.....	(134,048)	10/26/2023	—	0.7
PRIMARY ALUMNM OP Nov23C 2225.....	(4,979)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23C 2250.....	(3,562)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23C 2275.....	(3,073)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23C 2300.....	(3,795)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23C 2325.....	(1,051)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2075.....	(8)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2100.....	(78)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2125.....	(74)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2150.....	(204)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2175.....	(231)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2200.....	(144)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Nov23P 2225.....	(39)	11/1/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2150.....	(675)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2175.....	(5,504)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2200.....	(1,635)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2225.....	(5,489)	10/4/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
PRIMARY ALUMNM OP Oct23C 2250 .....	\$ (2,860)	10/4/2023	—	0.0%
PRIMARY ALUMNM OP Oct23C 2275 .....	(1,724)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2300 .....	(741)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2325 .....	(142)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23C 2350 .....	(207)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23P 2025 .....	—	—	—	—
PRIMARY ALUMNM OP Oct23P 2050 .....	—	—	—	—
PRIMARY ALUMNM OP Oct23P 2075 .....	—	—	—	—
PRIMARY ALUMNM OP Oct23P 2100 .....	—	—	—	—
PRIMARY ALUMNM OP Oct23P 2125 .....	0	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23P 2150 .....	(1)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23P 2175 .....	(1)	10/4/2023	—	0.0
PRIMARY ALUMNM OP Oct23P 2200 .....	(1)	10/4/2023	—	0.0
SOYBEAN FUT OPTN Jan24C 1340 .....	(50,278)	12/22/2023	—	0.3
SOYBEAN FUT OPTN Jan24C 1350 .....	(67,902)	12/22/2023	—	0.4
SOYBEAN FUT OPTN Jan24C 1380 .....	(17,717)	12/22/2023	—	0.1
SOYBEAN FUT OPTN Jan24C 1390 .....	(13,343)	12/22/2023	—	0.1
SOYBEAN FUT OPTN Jan24C 1400 .....	(41,198)	12/22/2023	—	0.2
SOYBEAN FUT OPTN Jan24P 1240 .....	(52,869)	12/22/2023	—	0.3
SOYBEAN FUT OPTN Jan24P 1250 .....	(28,348)	12/22/2023	—	0.2
SOYBEAN FUT OPTN Jan24P 1260 .....	(69,464)	12/22/2023	—	0.4
SOYBEAN FUT OPTN Jan24P 1280 .....	(50,381)	12/22/2023	—	0.3
SOYBEAN FUT OPTN Jan24P 1290 .....	(49,398)	12/22/2023	—	0.3
SOYBEAN FUT OPTN Jan24P 1300 .....	(144,976)	12/22/2023	—	0.7
SOYBEAN FUTURE Jan24 .....	(983)	1/1/2024	—	0.0
ZINC SPT OP (LME) Nov23C 2500 .....	(794)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2525 .....	(1,416)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2550 .....	(4,072)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2575 .....	(2,609)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2600 .....	(1,914)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2625 .....	(2,098)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2650 .....	(2,240)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2675 .....	(1,295)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2700 .....	(495)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23C 2725 .....	(237)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2325 .....	(76)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2350 .....	(113)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2375 .....	(124)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2400 .....	(289)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2425 .....	(570)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2450 .....	(68)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2475 .....	(508)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2500 .....	(223)	11/1/2023	—	0.0
ZINC SPT OP (LME) Nov23P 2525 .....	(261)	11/1/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2350 .....	(4,216)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2375 .....	(3,647)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2400 .....	(1,005)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2425 .....	(1,960)	10/4/2023	—	0.0

**Simplify Multi-QIS Alternative ETF**  
**Schedule of Investments (Continued)**  
September 30, 2023 (Unaudited)

Security description	Notional Value	Expiration Date	Value/ Unrealized Appreciation (Depreciation)	% of basket
ZINC SPT OP (LME) Oct23C 2450 .....	\$ (4,854)	10/4/2023	—	0.0%
ZINC SPT OP (LME) Oct23C 2475 .....	(3,948)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2500 .....	(2,172)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2525 .....	(2,560)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2550 .....	(1,334)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2575 .....	(2,250)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2600 .....	(256)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2625 .....	(218)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2650 .....	(296)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2675 .....	(266)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23C 2700 .....	(65)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2150 .....	—	—	—	—
ZINC SPT OP (LME) Oct23P 2175 .....	—	—	—	—
ZINC SPT OP (LME) Oct23P 2200 .....	—	—	—	—
ZINC SPT OP (LME) Oct23P 2225 .....	—	—	—	—
ZINC SPT OP (LME) Oct23P 2250 .....	—	—	—	—
ZINC SPT OP (LME) Oct23P 2275 .....	—	—	—	—
ZINC SPT OP (LME) Oct23P 2300 .....	—	—	—	—
ZINC SPT OP (LME) Oct23P 2325 .....	—	—	—	—
ZINC SPT OP (LME) Oct23P 2350 .....	0	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2375 .....	0	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2400 .....	(1)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2425 .....	(2)	10/4/2023	—	0.0
ZINC SPT OP (LME) Oct23P 2450 .....	(4)	10/4/2023	—	0.0
<b>Total</b>	<b>(19,530,513)</b>		<b>—</b>	<b>100.0%</b>

**Summary of Investment Type**

Industry	% of Net Assets
U.S. Treasury Bills .....	99.3%
Total Investments .....	99.3%
Other Assets in Excess of Liabilities .....	0.7%
<b>Net Assets</b> .....	<b>100.0%</b>