

# CTAP | Simplify US Equity PLUS Managed Futures Strategy ETF

## Why CTAP?



### Capital Efficiency

Every \$1 invested provides \$2 of exposure via \$1 exposure to US Equities and \$1 exposure to Managed Futures



### Diversification

Directly combining a low correlation alternative asset such as managed futures with stocks helps to create a more robust portfolio



### Easy Access to Alternatives

Removes line-item risk associated with an alternative asset with a return profile distinct from equities

### 100% Exposure

#### Large Cap US Equities

Exposure to large cap US equities provides market capitalization-weighted, passive exposure to stocks, obtained via a low-cost, liquid ETF + equity futures



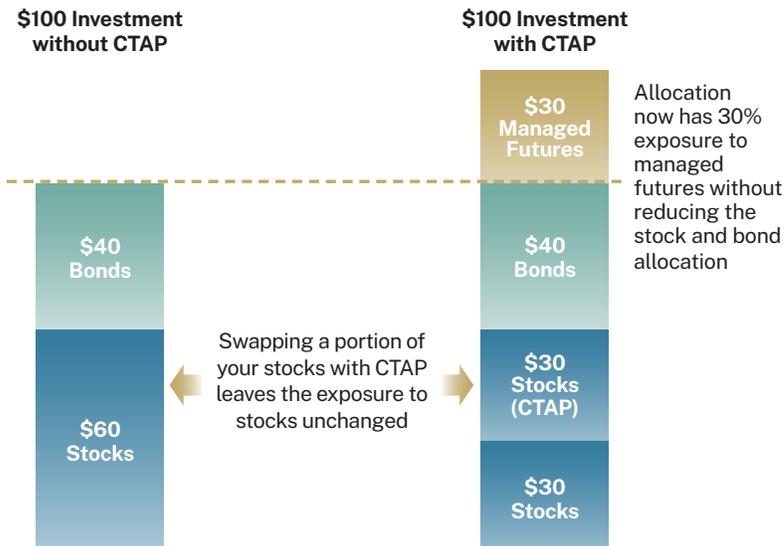
### 100% Exposure

#### Simplify Managed Futures Strategy ETF (CTA)

Driven by an **institutional, rules-based investment process**, CTA dynamically takes both long and short positions across commodity and interest-rate futures

## Increased Capital Efficiency

By replacing a portion of an equity allocation with CTAP, an investor can gain exposure to managed futures without reducing their stock or bond allocation.



For Illustrative Purposes Only

## Key Portfolio Benefits

- ✓ Each dollar invested provides \$1 exposure to US Large Cap Equities PLUS \$1 exposure to Simplify Managed Futures Strategy ETF (CTA)
- ✓ The two asset classes have exhibited a low correlation with each other, making them effective partners in a two-strategy combination
- ✓ Gain the diversification benefits of managed futures without reducing exposure to any other asset class and without increasing their dollar outlay

CTA is sub-advised by Altis Partners who is responsible for advising on the selection of futures contracts.

## Definitions

**Correlation:** A statistic that measures the degree to which two variables move in relation to each other.

**Expense Ratio:** Determined by dividing a fund's operating expenses by the average dollar value of its assets under management (AUM).

**Futures Contract:** A legal agreement to buy or sell a particular commodity asset, or security at a predetermined price at a specified time in the future. Futures contracts are standardized for quality and quantity to facilitate trading on a futures exchange.

**Long or Short Positions:** A long position involves buying a financial asset with the expectation that its price will rise, generating a profit if the asset's value increases above the purchase price. Conversely, a short position involves selling an asset you do not own, usually borrowed, expecting its price to fall so it can be repurchased at a lower price for a profit. Both terms represent opposite investment strategies based on anticipated price movements.

**Managed Futures:** An investment where a portfolio of futures contracts is actively managed by professionals. Managed futures are considered an alternative investment and are often used by funds and institutional investors to provide both portfolio and market diversification.

## Important Information

**Investors should carefully consider the investment objectives, risks, charges, and expenses of Exchange Traded Funds (ETFs) before investing. To obtain an ETF's prospectus or Summary prospectus containing this and other important information, please call (855) 772-8488, or visit [SimplifyETFs.com](https://SimplifyETFs.com). Please read the prospectus carefully before you invest.**

**An investment in the fund involves risk, including possible loss of principal.**

The fund is actively-managed and is subject to the risk that the strategy may not produce the intended results. The fund will also rely on the Futures Adviser's judgments about the value and potential appreciation of particular securities which if assessed incorrectly could negatively affect the Fund.

The Fund's use of futures may involve different or greater risks than investing directly in securities and the contract may not correlate perfectly with the underlying asset. These risks include leverage risk which means a small percentage of assets invested in futures can have a disproportionately large impact on the Fund. This risk could cause the Fund to lose more than the principal amount invested. Futures contracts may become mispriced or improperly valued when compared to the adviser's expectation and may not produce the desired investment results. The Fund's exposure to futures contracts is subject to risks related to rolling. Extended periods of contango or backwardation can cause significant losses for the Fund. Any short sales of the futures contracts by the fund theoretically involves unlimited loss potential since the market price of securities sold short may continuously increase.

Investments linked to commodity or currency futures contracts including exposure to non-U.S. currencies can be highly volatile affected by market movements, changes in interest rates or factors affecting a particular industry or commodity. Changes in currency exchange rates can be unpredictable or change quickly which will affect the value of the Fund.

*Equity Securities Risk.* The net asset value of the Fund will fluctuate based on changes in the value of the equity securities held by the Fund. *Total Return Swap Risk.* Leverage inherent in total return swaps will tend to magnify the Fund's losses if the reference asset or assets declines in price. *Non-Diversified Fund Risk.* Because the Fund is non-diversified and may invest a greater portion of its assets in fewer issuers than a diversified fund, changes in the market value of a single portfolio holding could cause greater fluctuations in the Fund's share price than would occur in a diversified fund.

Simplify ETFs are distributed by Foreside Financial Services, LLC. Foreside and Simplify are not related.

©2025 Simplify ETFs. All rights reserved.



**Scan the QR Code to Learn More About**  
**CTAP** | Simplify US Equity PLUS Managed Futures Strategy ETF

Visit [simplify.us/etfs](https://simplify.us/etfs) to learn more about our funds