

# Amplify BlackSwan Growth & Treasury Core ETF

As of 3/31/24

## FUND FACTS

Ticker	SWAN
CUSIP	032108888
Inception Date	11/06/2018
Distribution Schedule	Quarterly
Primary Exchange	NYSE ARCA
Number of Holdings	12
Expense Ratio	0.49%

## INDEX

Index Name	S-Network BlackSwan Core Index
Index Ticker	SWANXT
Rebalance	Semi-Annual
Website	<a href="http://snetblackswanindex.com">snetblackswanindex.com</a>

## MANAGE RISK WHILE STAYING INVESTED

The BlackSwan ETF seeks investment results that correspond to the S-Network BlackSwan Core Index (the Index). The Index's investment strategy seeks uncapped exposure to the S&P 500, while buffering against the possibility of significant losses. Approximately 90% of the ETF will be invested in U.S. Treasury securities, (with a targeted duration of the 10-year Treasury note), while approximately 10% will be invested in SPY LEAP Options in the form of in-the-money calls.

## REASONS TO INVEST

- 1 **Participation in S&P 500** returns while seeking to protect against significant losses.
- 2 **Potential core equity solution** that seeks to mitigate the effects of volatility.
- 3 **Low-cost**, index-based portfolio.

## TOP HOLDINGS

TREASURY SECURITIES (laddered - targeted duration of the 10-yr treasury note)	% WT.	SPDR S&P LONG-TERM OPTIONS (in-the-money calls)	% WT.
U.S. TREASURY NOTES 0.625% 05/15/2030	8.11%	SPY CALL OPTION 06/21/24 C400	9.78%
U.S. TREASURY NOTES 0.875% 11/15/2030	8.08%	SPY CALL OPTION 12/20/24 C440	9.25%
U.S. TREASURY NOTES 1.375% 11/15/2031	8.07%		
U.S. TREASURY NOTES 1.75% 11/15/2029	8.06%		
U.S. TREASURY NOTES 1.625% 05/15/2031	8.06%		
U.S. TREASURY NOTES 2.375% 05/15/2029	8.05%		

Holdings and allocations are subject to change at any time and should not be considered a recommendation to buy or sell a security.

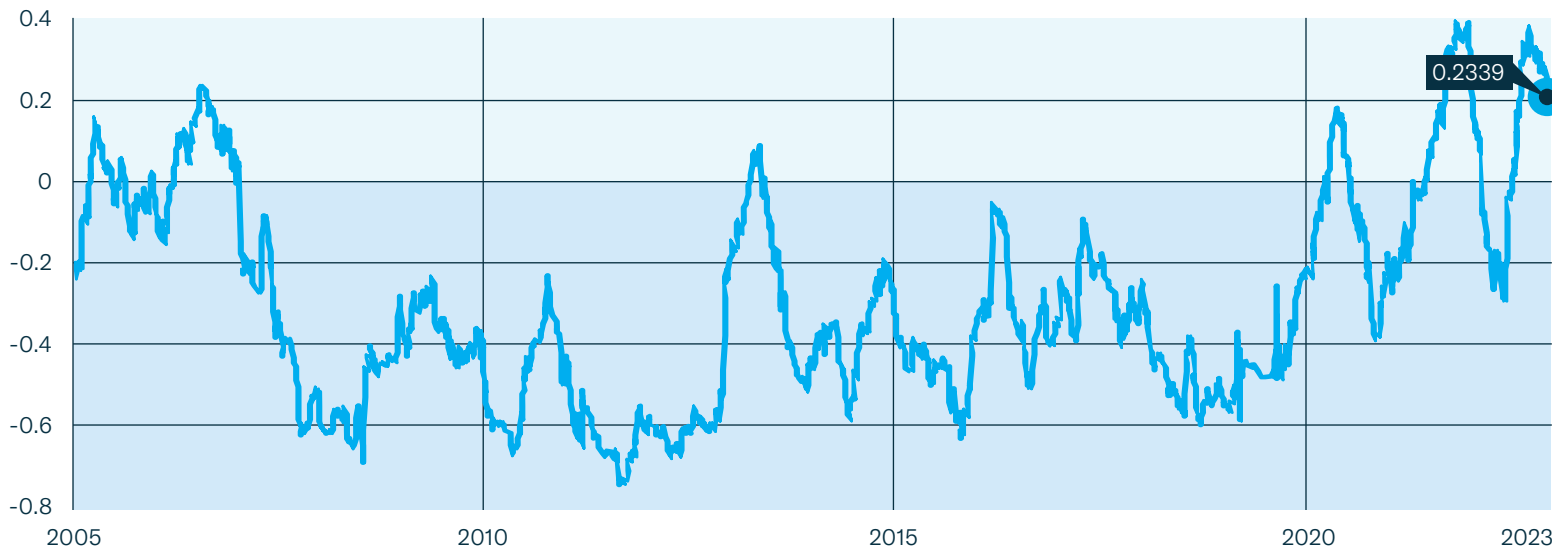
## PERFORMANCE

	1 MO.	CUMULATIVE (%)		ANNUALIZED (%)			
		YTD	SINCE INCEPTION	1 YR.	3 YR.	5 YR.	SINCE INCEPTION
Fund NAV	2.93%	5.75%	31.72%	12.77%	-0.90%	4.51%	5.23%
Closing Price	2.88%	5.85%	31.56%	12.64%	-0.93%	4.40%	5.21%
S-Network BlackSwan Core TR Index	4.05%	6.94%	37.24%	13.29%	-0.30%	5.25%	6.04%
S&P 500 TR Index	3.22%	10.56%	110.55%	29.88%	11.49%	15.05%	14.78%

Fund inception date: 11/06/2018. The performance data quoted represents past performance. Past performance does not guarantee future results. The investment return and principal value of an investment will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than their original cost and current performance may be lower or higher than the performance quoted. For performance data current to the most recent month-end please visit [AmplifyETFs.com/SWAN](http://AmplifyETFs.com/SWAN). Brokerage commissions will reduce returns. A fund's NAV is the sum of all its assets less any liabilities, divided by the number of shares outstanding. The closing price or market price is the most recent price at which the fund was traded. Indexes are unmanaged and it's not possible to invest directly in an index. The S&P 500 Total Return Index is a market-capitalization-weighted index of the 500 largest U.S. publicly traded companies. The S-Network BlackSwan Core Index (Ticker: SWANXT) holds U.S. Treasury securities and SPY LEAP Options.

## RISK MANAGEMENT THROUGH CORRELATION MANAGEMENT

Correlation between Treasuries and S&P 500 have historically been negative (shaded area), and decrease during times of market turmoil.



For Illustrative Purposes Only. Does not represent the Fund. Source: YCharts 1/1/2005 - 3/31/24

## SELECTION METHODOLOGY

### Rules-based, quantitative index

that seeks to hedge against equity downside while maintaining upside potential over the long term

### Equity exposure:

S&P 500 Index

Approximately 10% is invested in S&P 500 (SPY) LEAP options in the form of in-the-money calls

### Fixed income exposure:

Approximately 90% is invested in U.S. Treasury securities, with a targeted duration of the 10-year Treasury note.

### Index rebalancing

occurs every June and December

**Correlation** is a statistic that measures the degree to which two securities move in relation to each other.

**The Fund is not a money market fund.**

**Carefully consider the Fund's investment objectives, risks, charges, and expenses before investing. This and other information can be found in the Fund's statutory and summary prospectuses, which may be obtained at [amplifyetfs.com](http://amplifyetfs.com). Read the prospectus carefully before investing.**

Investing involves risk, including the possible loss of principal. Shares of any ETF are bought and sold at market price (not NAV), may trade at a discount or premium to NAV and are not individually redeemed from

the Fund. To the extent the Fund utilizes a sampling approach, it may experience tracking error to a greater extent than if the Fund had sought to replicate the Index. The use of derivative instruments, such as options contracts, can lead to losses because of adverse movements in the price or value of the underlying asset, index or rate, which may be magnified by certain features of the derivatives. Investing in options, including LEAP Options, and other instruments with option-type elements may increase the volatility and/or transaction expenses of the Fund. An option may expire without value, resulting in a loss of the Fund's initial investment and may be less liquid and more volatile than an investment in the underlying securities. Investments in debt securities typically decrease in value when interest rates rise. This risk is usually greater for longer-term debt securities. The

Fund is non-diversified, meaning it may concentrate its assets in fewer individual holdings than a diversified fund. Long-term equity anticipation securities (LEAPS) are publicly traded options contracts with expiration dates that are longer than one year.

An "in-the-money" call option contract is an option contract with a strike price that is below the current price of the underlying reference asset.

Amplify Investments LLC is the Investment Adviser to the Fund. Cerity Partners LLC and Toroso Investments, LLC serve as the Investment Sub-Advisers. Amplify ETFs are distributed by Foreside Fund Services, LLC.

**Not FDIC Insured | No Bank Guarantee | May Lose Value**