

# S-NET

BLACKSWAN CORE INDEX

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Licensed ETF

**Amplify BlackSwan Growth & Treasury Core ETF**  
**TICKER: SWAN**

This is not an offer to purchase or sell shares of the above listed funds. All purchases or sales of shares must be pursuant to a current private offering memorandum for the relevant fund or funds.

Information about the index, including rule book, company descriptions and historic data, can be found at:  
[snetblackswanindex.com](http://snetblackswanindex.com)

TICKERS:

**S-Network BlackSwan Core Total Return Index:**  
**SWANXT**

June 2021

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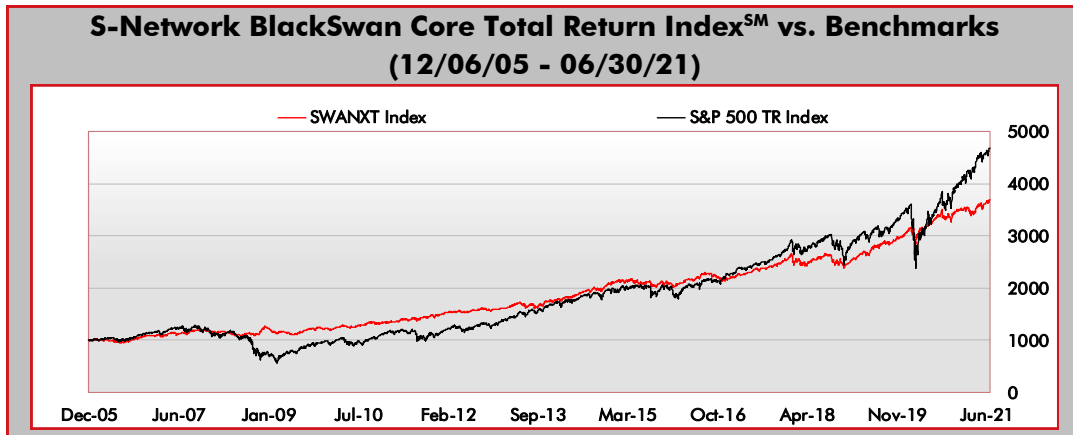
## The S-Network BlackSwan Core Index<sup>SM</sup>

**Index Description.** The S-Network BlackSwan Core Index<sup>SM</sup> (SWANXT) is designed to potentially protect capital against BlackSwan events: those that are rare, unpredictable, impactful and difficult to attribute to reason, even after they occur. With the majority of assets in historically low-volatility Treasuries, remaining assets are used to purchase “in-the-money” calls (options with a strike price below the market price on the S&P 500). The goal is to achieve capital appreciation above inflation while minimizing volatility as compared to standard asset-allocated investments.

**Methodology.** SWANXT reconstitutes and rebalances semi-annually in June and December, allocating 10% weight to 70-delta, long-dated SPY options, and the remaining 90% to a US Treasury bond ladder targeting the 10-year Treasury’s modified duration.

**Index Data.** SWANXT is calculated daily by S-Network Global Indexes, and end-of-day index values are distributed daily via the NYSE Global Index Feed. Live production of the Index was launched on October 17, 2018, and Index data from the inception date of December 6, 2005 up to the launch date of live production is backtested data (i.e., calculated to reflect how the Index might have performed over that time period if it had existed). There may be material differences between backtested performance and live-production performance. Past performance — whether live or backtested — is no indication or guarantee of future performance.

Annual Returns			
	SWANXT	S&P 500 TR	SWANXT +/- vs. S&P 500 TR
2006	8.54%	15.79%	-7.25%
2007	9.65%	5.49%	4.16%
2008	5.26%	-37.00%	42.26%
2009	-3.12%	26.46%	-29.58%
2010	10.79%	15.06%	-4.27%
2011	11.37%	2.11%	9.26%
2012	6.27%	16.00%	-9.73%
2013	11.71%	32.39%	-20.68%
2014	18.18%	13.69%	4.50%
2015	-1.07%	1.38%	-2.45%
2016	4.91%	11.96%	-7.05%
2017	16.71%	21.83%	-5.12%
2018	-4.09%	-4.38%	0.30%
2019	22.76%	31.49%	-8.72%
2020	18.00%	18.40%	-0.40%
YTD	4.78%	15.25%	-10.47%

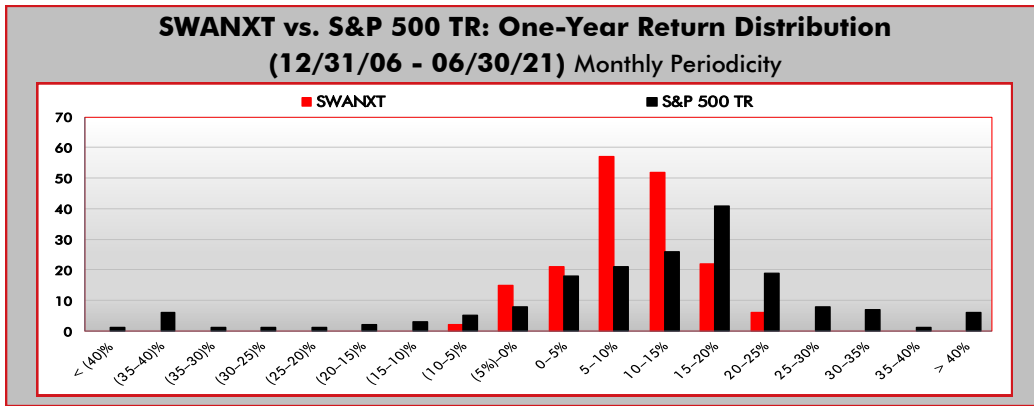


\*Note: This chart is a normalized historical graph  
 Data Source: Bloomberg Data as of June 30, 2021

This chart is for illustrative purposes only. Historical information is not indicative of future results; current data may differ from data quoted. Investors cannot invest directly in index. Index returns do not reflect any management fees or brokerage expenses.

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**Index Statistical Profile**

Total Return Appreciation		
	SWANXT	S&P 500 TR
Since Inception*	270.51%	373.68%
10 Year	165.54%	298.94%
5 Year	65.47%	125.36%
3 Year	45.75%	67.13%
1 Year	14.12%	40.79%
Compound Annual Growth Rate (CAGR)		
	SWANXT	S&P 500 TR
Since Inception*	8.82%	10.56%
10 Year	10.26%	14.84%
5 Year	10.60%	17.65%
3 Year	13.38%	18.67%
1 Year	14.12%	40.79%
Annualized Standard Deviation (Monthly)		
	SWANXT	S&P 500 TR
Since Inception*	7.48%	14.96%
10 Year	7.31%	13.59%
5 Year	8.23%	14.99%
3 Year	9.17%	18.52%
1 Year	9.57%	14.62%
Sharpe Ratio		
	SWANXT	S&P 500 TR
Since Inception*	1.0300	0.6311
10 Year	1.3212	1.0478
5 Year	1.1494	1.1019
3 Year	1.3258	0.9423
1 Year	1.4676	2.7859

\*Monthly data starting from December 31, 2005, the first month-end date in the SWANXT backtest. All data is as of June 30, 2021

Upside Capture Ratio (vs. S&P 500 TR)	
	SWANXT
Since Inception*	47.31%
10 Year	52.26%
5 Year	51.90%
3 Year	50.12%
1 Year	46.32%
Downside Capture Ratio (vs. S&P 500 TR)	
	SWANXT
Since Inception*	23.92%
10 Year	32.16%
5 Year	40.19%
3 Year	29.62%
1 Year	84.46%
Correlation (vs. S&P 500 TR)	
	SWANXT
Since Inception*	0.6000
10 Year	0.7153
5 Year	0.7788
3 Year	0.7981
1 Year	0.8867
Beta (vs. S&P 500 TR)	
	SWANXT
Since Inception*	0.2999
10 Year	0.3847
5 Year	0.4279
3 Year	0.3952
1 Year	0.5807
R-Squared (vs. S&P 500 TR)	
	SWANXT
Since Inception*	0.3600
10 Year	0.5117
5 Year	0.6065
3 Year	0.6370
1 Year	0.7862