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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

TICKERS:

S-Network BlackSwan Core Total Return Index:
SWANXT

May 2022

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The S-Network BlackSwan Core IndexSM

Index Description. The S-Network BlackSwan Core IndexSM (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 Alerian S-Network Global Indexes, and end-of-day index values are distributed daily via the Cboe Streaming Market Indices (CSMI) feed. Live production of the Index was launched on October 17, 2018, with Index data backtested from December 6, 2005 (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.

Max Drawdown Table

SNET BlackSwan Core TR					S&P 500 TR				
	Date	% Change	Period	Days		Date	Change	Period	Days
Peak	11/9/2021		Drawdown	191	Peak	2/19/2020		Drawdown	33
Trough	5/19/2022	-19.90%	Recapture	NA	Trough	3/23/2020	-33.79%	Recapture	140
Recovery	N/A	NA	Total	NA	Recovery	8/10/2020	51.24%	Total	173

	SNET BlackSwan Core TR	S&P 500 TR
Total Return	31.47%	62.26%
Standard Deviation (annualized)	10.38%	18.37%
Sharpe Ratio (annualized)	0.6788	0.7389
SNET BlackSwan Core TR vs S&P 500 TR		
Upside Capture Ratio	47.74%	
Downside Capture Ratio	43.14%	
Correlation	0.7973	
Beta	0.4505	
R-Squared	0.6357	

All stats are of monthly periodicity from 10/31/2018 through 05/31/2022.

S-Network BlackSwan Core Total Return IndexSM vs. S&P 500 Total Return Index (10/17/18 - 05/31/22)



*Note: This chart is a normalized historical graph
 Data Source: Alerian S-Network Global Indexes and Refinitiv data as of May 31, 2022

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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