

# 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

August 2020

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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.

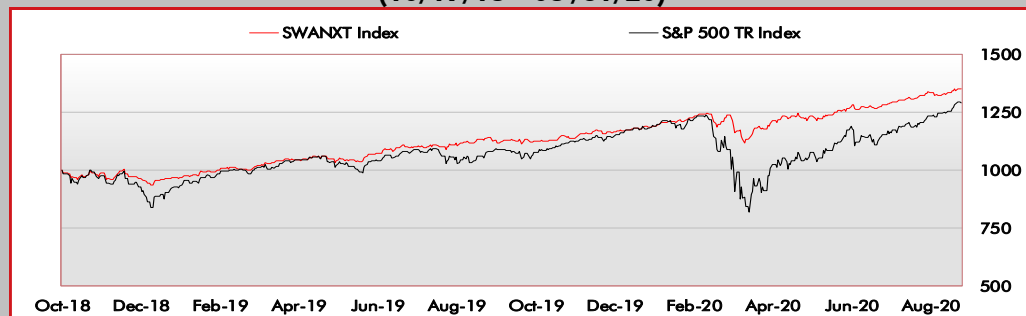
**Index Data.** SWANXT is calculated daily by S-Network Global Indexes, and end-of-day index values are distributed daily via the NYSE Global Index Feed. Live production of the Index was launched on October 17, 2018, and Index data from the inception date of December 6, 2005 up to the launch date of 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.

SNET BlackSwan Core TR					S&P 500 TR				
	Date	% Change	Period	Days		Date	Change	Period	Days
Peak	2/20/2020		Drawdown	28	Peak	2/19/2020		Drawdown	33
Trough	3/19/2020	-10.22%	Recapture	41	Trough	3/23/2020	-33.79%	Recapture	140
Recovery	4/29/2020	11.46%	Total	69	Recovery	8/10/2020	51.24%	Total	173

	SNET BlackSwan Core TR	S&P 500 TR
Total Return	39.03%	33.94%
Standard Deviation (annualized)	7.75%	20.70%
Sharpe Ratio (annualized)	2.1700	0.7998
SNET BlackSwan Core TR vs S&P 500 TR		
Upside Capture Ratio	51.81%	
Downside Capture Ratio	7.81%	
Correlation	0.8228	
Beta	0.3082	
R-Squared	0.6770	

All stats are of monthly periodicity from 10/31/2018 through 08/31/2020.

### S-Network BlackSwan Core Total Return Index<sup>SM</sup> vs. S&P 500 Total Return Index (10/17/18 - 08/31/20)



\*Note: This chart is a normalized historical graph  
 Data Source: Bloomberg Data as of August 31, 2020

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.