

SWAN

Amplify BlackSwan Growth & Treasury Core ETF Analyst Report

SWAN tracks an index of long-dated options on an S&P 500 ETF (SPY) and US Treasuries averaging 10-year maturity.

ESG Themes and Scores

| | | |
|----------|-------------------|-----------------|
| 5.72/10 | 26.23% | 38.51% |
| ESG Rate | Global Percentile | Peer Percentile |

Performance Data

| | SWAN | ETF Database Category Average | Factset Segment Average |
|---------------|--------|-------------------------------|-------------------------|
| 1 Month | 3.28% | 4.06% | 1.61% |
| 3 Month | 3.75% | 9.72% | 1.95% |
| YTD Return | 5.38% | 10.80% | 2.93% |
| 1 Year Return | 19.25% | 19.05% | 7.71% |
| 3 Year Return | 13.70% | 12.77% | 5.50% |
| 5 Year Return | 3.66% | 3.73% | 1.31% |

Top 5 Holdings

| Symbol | Holding | % Assets |
|--------|---|----------|
| Other | OPTIONS | 17.11% |
| Other | United States Treasury Notes 1.625% 15-MAY-2031 | 8.23% |
| Other | United States Treasury Notes 1.375% 15-NOV-2031 | 8.20% |
| Other | United States Treasury Notes 4.125% 15-NOV-2032 | 8.12% |
| Other | United States Treasury Notes 4.0% 15-NOV-2035 | 8.11% |

Vitals

| | |
|---------------|--------------------------------|
| Issuer | Amplify Investments |
| Brand | Amplify |
| Structure | ETF |
| Expense Ratio | 0.49% |
| Inception | Nov 06, 2018 |
| Index Tracked | S-Network BlackSwan Core Index |

ETF Database Themes

| | |
|-------------------|-----------------------|
| Category | Diversified Portfolio |
| Asset Class | Multi-Asset |
| Asset Class Size | Multi-Cap |
| Asset Class Style | N/A |
| Region (General) | North America |
| Region (Specific) | U.S. |

FactSet Classifications

| | |
|-----------|---------------------------------------|
| Segment | Asset Allocation: U.S. Target Outcome |
| Category | Asset Allocation |
| Focus | Target Outcome |
| Niche | Capital Appreciation |
| Strategy | Fixed Asset Allocation |
| Weighting | Fixed |

