

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

N/A

ESG Rate

N/A

Global Percentile

N/A

Peer Percentile

Performance Data

	SWAN	ETF Database Category Average	Factset Segment Average
1 Month	1.44%	0.69%	0.49%
3 Month	5.91%	6.64%	2.63%
YTD Return	4.58%	7.50%	2.47%
1 Year Return	16.34%	16.77%	6.56%
3 Year Return	12.35%	8.41%	4.81%
5 Year Return	3.25%	2.60%	1.17%

Top 5 Holdings

Symbol	Holding	% Assets
Other	OPTIONS	11.33%
Other	United States Treasury Notes 4.375% 15-MAY-2036	8.83%
Other	United States Treasury Notes 4.0% 15-NOV-2035	8.83%
Other	United States Treasury Notes 4.25% 15-MAY-2035	8.80%
Other	United States Treasury Notes 1.375% 15-NOV-2031	8.79%

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

