



## **Amplify ETFs Launches the Amplify BlackSwan Growth & Treasury Core ETF (NYSE Arca: SWAN)**

*ETF offers uncapped exposure to the S&P 500 with a downside buffer*

**CHICAGO — (November 6, 2018)** — [Amplify ETFs](#) announces the launch of the Amplify BlackSwan Growth & Treasury Core ETF (NYSE Arca: SWAN), an index-based ETF that seeks uncapped exposure to the S&P 500, while buffering against the possibility of significant losses. Approximately 90% of SWAN will be invested in U.S. Treasury securities, while approximately 10% will be invested in S&P 500 LEAP Options in the form of in-the-money calls. SWAN seeks investment results that generally correspond to the S-Network BlackSwan Core Total Return Index (the “Index”).

“Investors are increasingly looking for rules-based equity strategies that can adapt to various equity market conditions,” said Christian Magoon, CEO of Amplify ETFs. “We believe SWAN offers investors the ability to participate in S&P 500-like returns over a market cycle, while systematically limiting equity market downside.”

SWAN will primarily invest in historically low-volatility U.S. Treasuries ranging from two- to 30-year durations, which cumulatively match the initial duration of the 10-year note. The remaining assets will be utilized to purchase “in-the-money” calls, with a strike price below the current price on the S&P 500. SWAN capitalizes on the frequently negative correlation between Treasury bonds and U.S. stocks during periods of market volatility, creating a portfolio that offers exposure to equity returns with a downside buffer in one ETF.

Investors can learn more about SWAN at [AmplifyETFs.com/SWAN](http://AmplifyETFs.com/SWAN).

### **About Amplify ETFs**

Amplify ETFs, sponsored by Amplify Investments, has \$730 million in assets across ETFs for which it is Adviser or Sub-Adviser (as of 10/31/2018). Amplify believes the ETF structure empowers investors through efficiency, transparency and flexibility. Using those benefits as a foundation, Amplify seeks to build ETFs powered by investment strategies from leading index providers and asset managers within unique market segments. Amplify is also the sponsor of YieldShares, a brand of income-oriented ETFs.

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***The Fund is not a money market fund.***

***Carefully consider the Fund's investment objectives, risk factors, charges, and expenses before investing. This and additional information can be found in Amplify Funds statutory and summary prospectus, which may be obtained by calling 855-267-3837, or by visiting AmplifyETFs.com.***

**Investing involves risk, including the possible loss of principal. Shares of any ETF are bought and sold at market price (not NAV), may trade at a discount or premium to NAV and are not individually redeemed from the Fund. The Fund's return may not match or achieve a high degree of correlation with the return of the underlying Index. To the extent the Fund utilizes a sampling approach, it may experience tracking error to a greater extent than if the Fund had sought to replicate the Index. The use of derivative instruments, such as options contracts, can lead to losses because of adverse movements in the price or value of the underlying asset, index or rate, which may be magnified by certain features of the derivatives. Investing in options, including LEAP Options, and other instruments with option-type elements may increase the volatility and/or transaction expenses of the Fund. An option may expire without value, resulting in a loss of the Fund's initial investment and may be less liquid and more volatile than an investment in the underlying securities. Investments in debt securities typically decrease in value when interest rates rise. This risk is usually greater for longer-term debt securities. The Fund is non-diversified, meaning it may concentrate its assets in fewer individual holdings than a diversified fund.**

The S-Network BlackSwan Core Total Return Index (Ticker: SWANX) holds U.S. Treasury securities and SPY LEAP Options. On each rebalancing date, the Index targets 90% of its index market capitalization in U.S. Treasury securities and 10% targets of its index market capitalization in SPY LEAP Options. The weighting of U.S. Treasury securities is determined by the option reconstitution schedule. The S-Network BlackSwan Core Total Return Index is a trademark of the Index Provider and has been licensed for use for certain purposes by the Adviser. The Index Provider is not affiliated with the Trust, the Adviser, either Sub-Adviser or the Distributor. The Fund is entitled to use the Index pursuant to a sub-licensing agreement with the Adviser. It is not possible to directly invest in an index.

The Standard & Poor's 500 Index - S&P 500 is a market-capitalization-weighted index of the 500 largest U.S. publicly traded companies by market value.

Long-term equity anticipation securities (LEAPS) are publicly traded options contracts with expiration dates that are longer than one year.

An "in-the-money" call option contract is an option contract with a strike price that is below the current price of the underlying reference asset.

Duration is a measure of the sensitivity of the price – the value of principal – of a fixed-income investment to a change in interest rates. Duration is expressed as a number of years.

Amplify Investments LLC is the Investment Adviser to the Fund, and ARG1 Investment Services, LLC and Exponential ETFs serve as the Investment Sub-Advisers.

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