

## Amplify Bitcoin Max Income Covered Call ETF

### Next Generation of Bitcoin Option Income ETFs

**Seeking to deliver attractive high monthly income with Bitcoin price exposure**

The Amplify Bitcoin Max Income Covered Call ETF (BAGY) seeks to maximize current income through a covered call strategy tied to the investment exposure to the price return of Bitcoin.

#### Reasons to Invest



**Max Income Focus:** BAGY seeks 30%-60% annualized option premium<sup>1</sup> and Bitcoin price exposure of approximately 5% price appreciation each week.



**4x More Options:** BAGY uses weekly call options seeking to collect premiums 4x more often than monthly options, enabling the potential for compounded income and enhanced Bitcoin price returns.

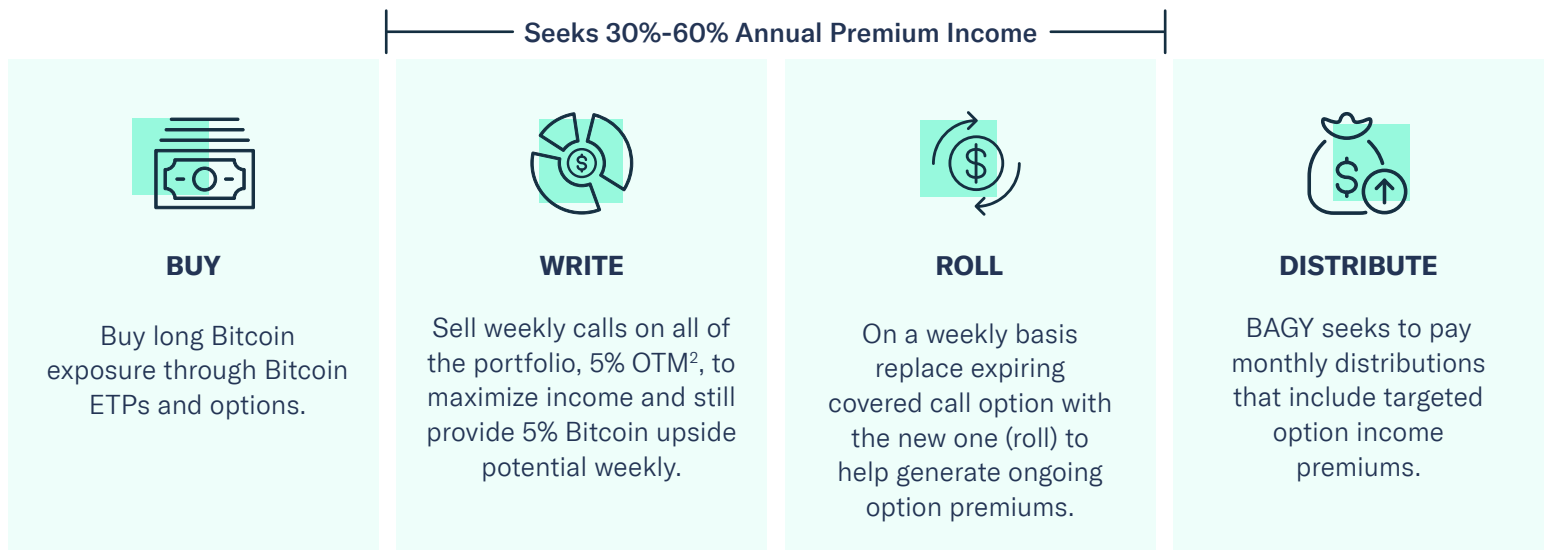


**Harvest Volatility:** When Bitcoin price volatility rises, BAGY's option income potential increases, using volatility to help enhance premium income and total returns.

Ticker	BAGY
Launch Date	4/29/25
Primary Exchange	Cboe BZX
CUSIP	032108466
Total Expense Ratio	0.65%
Distribution Frequency	Monthly
Anticipated annualized option premium range	30%-60%

*Bitcoin ETPs are exchange-traded investment products not registered under the 1940 Act that seek to generally match the performance of the price of Bitcoin, and trade intra-day on a national securities exchange. **The Fund does not invest directly in Bitcoin.***

#### BAGY WEEKLY COVERED CALL CONSTRUCTION



*There is no guarantee distributions will be made.*

## WEEKLY CALL OPTIONS DIFFERENTIATORS

Weekly call options may offer several benefits, including accessing weekly premium income, potential to capitalize on short-term market movements, increased flexibility, and improving risk management opportunities:



### Weekly Premium Income

Weekly call options enable more frequent premium collection, potentially increasing overall premium income through compounding. This can be especially effective in generating consistent income.



### Capturing Short-Term Price Movements

Weekly options are better suited for capturing short-term price movements and volatility. Our portfolio managers can capitalize on these opportunities more often than with less frequent options.



### Flexibility and Adjustment Ability

Weekly options provide our portfolio managers with enhanced flexibility to adjust position size and strike prices based on market movements. This is particularly useful in volatile markets where conditions change rapidly.



### Risk Management

Using weekly options may reduce the risk of missing upside versus longer expiration options. Likewise, since the options expire more frequently, the risk of a significant adverse movement in the underlying asset may be reduced.

## INNOVATIVE INVESTMENT APPROACH

At Amplify ETFs, we are dedicated to delivering next-generation opportunities to tap into Bitcoin's growth potential while addressing varying income needs. Through systematic call writing, we offer a distinctive way to generate high-income potential tailored to your diverse needs.

Discover how our specialized strategies can help you amplify your investment portfolio.

<sup>1</sup>An option premium is the cost an option buyer pays to the seller for the right to trade an asset at a set price within a certain period.

<sup>2</sup>OTM means calls are written using an out of the money strategy.

**Carefully consider the Fund's investment objectives, risks, charges, and expenses before investing. This and other information can be found in the Fund's statutory and summary prospectuses, which may be obtained at [AmplifyETFs.com](https://amplifyetfs.com). Read the prospectus carefully before investing.**

**Investing involves risk and possible loss of principal.** There is no guarantee the investment strategy will be successful. The Fund is considered to be non-diversified. The Fund is actively managed and its performance reflects the investment decisions that the Adviser makes for the Fund.

The Fund faces risks by investing in Bitcoin through the Bitcoin ETP and Bitcoin ETP Options, as Bitcoin is a new and highly speculative investment. The market for Bitcoin is volatile and subject to rapid changes, regulatory actions, and numerous challenges to widespread adoption. Issues such as slow transaction processing, variable fees, and price volatility further increase these risks.

There is a lack of consensus regarding the regulation of digital assets, including Bitcoin, and their markets. Trading in shares of a Bitcoin ETP on U.S. securities exchanges may be halted due to market conditions or for reasons that, in the view of an exchange, make trading in shares of the Bitcoin ETP inadvisable.

Writing covered call options on the Bitcoin ETP might result in missed gains if the security's value exceeds the strike price plus premium, and expose the Fund to losses if the security's price falls.

Option contract prices are volatile and affected by changes in the underlying asset's value, interest or currency rates, and expected volatility, all of which are influenced by political, fiscal, and monetary policies.

The Fund may use FLEX Options, which can be less liquid than standardized options. This may make it difficult to close out FLEX Options positions at desired times and prices.

With covered call risk, the Fund might miss out on profits if the security's value rises above the option's premium and strike price while still facing potential losses if the value declines.

With covered put risk, significant stock price increases can lead to substantial losses on your short position. The premium provides some income but may not fully offset the loss if the stock rallies unexpectedly.

The Fund currently expects to make distributions on a monthly basis, a portion of which may be considered return of capital.

Amplify Investments LLC serves as the investment adviser to the Fund. Kelly Strategic Management, LLC and Penserra Capital Management LLC each serve as investment sub-advisers to the Fund.

Amplify ETFs are distributed by Foreside Fund Services, LLC.

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