

As of 12/31/2023

## FUND FACTS

Ticker	SOF
CUSIP	032108672
Distribution Schedule	Monthly
Inception Date	11/15/2023
Primary Exchange	NYSE ARCA
Number of Holding	4
Expense Ratio	0.20%

## PORTFOLIO MANAGEMENT

Yunjae Hwang  
Woongmin Greg Chun  
Evan Richert, CFA

**Samsung**  
Asset Management

## ACCESS SOFR MONTHLY INCOME POTENTIAL

SOF is an actively managed ETF aimed to provide current monthly income and reduce risk exposure. SOF seeks to closely replicate the performance of the Secured Overnight Financing Rate (SOFR), as published by the Federal Reserve Bank of New York.

## WHAT IS SOFR?

The Secured Overnight Financing Rate (SOFR) is a broad measure of the cost of borrowing cash overnight collateralized by Treasury securities.<sup>1</sup>

## REASONS TO INVEST

- 1 Regular Monthly Income Potential:** Seeks to provide investors with monthly income equal to the SOFR after fees and expenses.
- 2 Reduced Risk Exposure:** Higher yield potential and total return advantage over cash portfolios with a minimal increase in duration risk by limiting yield curve exposure.
- 3 Institutional Active Management:** Professionally managed by institutional asset manager Samsung Asset Management (New York).

## TOP STRATEGIC HOLDINGS

	%WT.
SOF REPO 01/04/24 5.51%	33.23%
SOF REPO 01/02/24 5.45%	32.70%
SOF REPO 01/02/24 5.38%	20.29%
SOF REPO 01/16/24 5.42%	13.44%

*Holdings and allocations are subject to change at any time and should not be considered a recommendation to buy or sell a security.*

## SOFR ATTRIBUTES



SOFR is an overnight lending rate that reflects the short-term cost of borrowing money



The rate is published daily by the New York Fed



SOFR is based on actual transactions in the Treasury repurchase market, not estimates

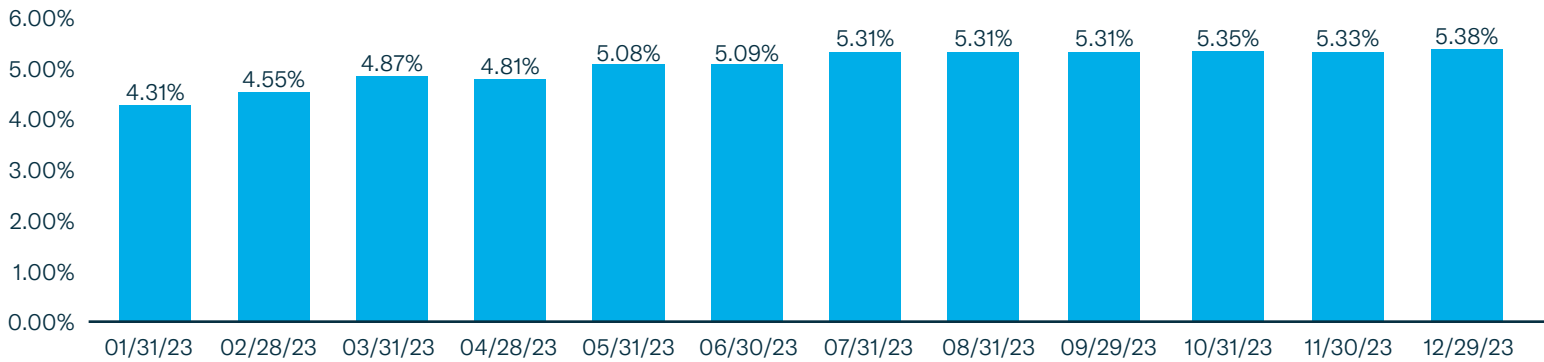


SOFR is a secured rate collateralized by securities, often, high quality U.S. Treasuries



SOFR represents a broad market with average transaction volumes around \$1 trillion per day<sup>2</sup>

## SECURED OVERNIGHT FINANCING RATES (SOFR) 2023



**Past performance does not guarantee future results.** There is no assurance that SOFR will perform in a similar way as other more established rates would have performed at any time. SOFR is a relatively new reference rate not yet been widely implemented and may be more volatile than other benchmark rates.

PERFORMANCE	CUMULATIVE (%)			ANNUALIZED (%)	
	1 MO.	YTD	SINCE INCEPTION	1 YR.	SINCE INCEPTION
Fund NAV	0.47%	N/A	0.70%	N/A	N/A
Closing Price	0.47%	N/A	0.78%	N/A	N/A

Fund inception date: 11/15/2023. The performance data quoted represents past performance. Past performance does not guarantee future results. The investment return and principal value of an investment will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than their original cost and current performance may be lower or higher than the performance quoted. For performance data current to the most recent month-end please call 855-267-3837 or visit [AmplifyETFs.com/SOF](https://amplifyETFs.com/SOF). Brokerage commissions will reduce returns.

<sup>1</sup> New York Fed <https://www.newyorkfed.org/markets/reference-rates/sofr>

<sup>2</sup> ARRC\_Factsheet\_2.pdf (newyorkfed.org) [https://www.newyorkfed.org/medialibrary/Microsites/arrc/files/2020/ARRC\\_Factsheet\\_2.pdf](https://www.newyorkfed.org/medialibrary/Microsites/arrc/files/2020/ARRC_Factsheet_2.pdf) (What Is SOFR? How Does It Work? – Forbes Advisor)

**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, including the possible loss of principal. You could lose money by investing in the Fund. There can be no assurance that the Fund's investment objectives will be achieved. The Fund is new with limited history to evaluate. There is no assurance that SOFR, or rates derived from SOFR, will perform in the same or similar way as other more established

rates would have performed at any time. The Fund's use of financial instruments involving counterparties, including swap arrangements, involves risks that are different from those associated with ordinary portfolio securities transactions. The Fund expects to invest principally in repos (Repurchase Agreements). If the seller fails to repurchase the security and the market value of the security declines, the Fund may lose money.

There is risk that the value of assets or income from investments will be less in the future as inflation decreases the value of money. The Fund may hold certain investments that may trade over-the-counter, trade in limited volume, or lack an active trading market. The Fund is subject to management risk because it is an actively managed portfolio. The Fund

currently has fewer assets than larger funds, and like other new funds, large inflows and outflows may impact the Fund's market exposure for limited periods of time. Because the Fund is non-diversified, it can invest a greater portion of its assets in securities of individual issuers so that changes in the market value could cause greater fluctuations in Share price than would occur in a diversified fund.

Amplify Investments LLC is the Investment Adviser to the Fund, and Samsung Asset Management (New York), Inc. serves as the Investment Sub-Adviser.

Amplify ETFs are distributed by Foreside Fund Services, LLC.

**Not FDIC Insured | No Bank Guarantee | May Lose Value**