

# Amplify Solana 3% Monthly Option Income ETF

As of 12/31/25

## FUND FACTS

Ticker	SOLM
CUSIP	032108391
Distribution Schedule	Monthly
Launch Date	11/4/2025
Primary Exchange	Cboe BZX
Number of Holdings	4
Total Expense Ratio	0.75%

## PORTFOLIO MANAGEMENT

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Kelly Intelligence



## SOLANA PRICE UPSIDE AND HIGH MONTHLY INCOME

The Amplify Solana 3% Monthly Option Income ETF seeks to balance high income and capital appreciation through investment exposure to the price return of Solana (SOL) and a covered call strategy. SOLM aims for significant Solana growth exposure and 36% annualized option income.

## REASONS TO INVEST

- 1 Growth & High Income Focus:** SOLM is designed to capture SOL price appreciation potential and seeks 36% annualized option premium income.<sup>1</sup>
- 2 4x More Options:** SOLM uses weekly call options seeking to collect premiums 4x more often than monthly options, enabling the potential for compounded income and enhanced SOL price returns.
- 3 Harvest Volatility:** When SOL price volatility rises, SOLM option income potential increases, using volatility to help enhance premium income and total returns.

*The Fund does not invest directly in SOL. Target annualized option premiums are based on market conditions at the prospectus effective date and are not guaranteed. If the Fund's NAV stays the same or declines over a year, the premiums earned may be much lower than the target amount.*

## TOP STRATEGIC HOLDINGS

		%WT.	
SOLANA ETP EXPOSURE	% WT	INCOME CALLS	% WT
Bitwise Solana Staking ETF	20.60%	SOLZ 01/06/2026 13.78 C	-0.28%
SOLZ 01/16/2026 17.5 C	0.24%		
SOLZ 01/16/2026 17.5 P	-27.69%		

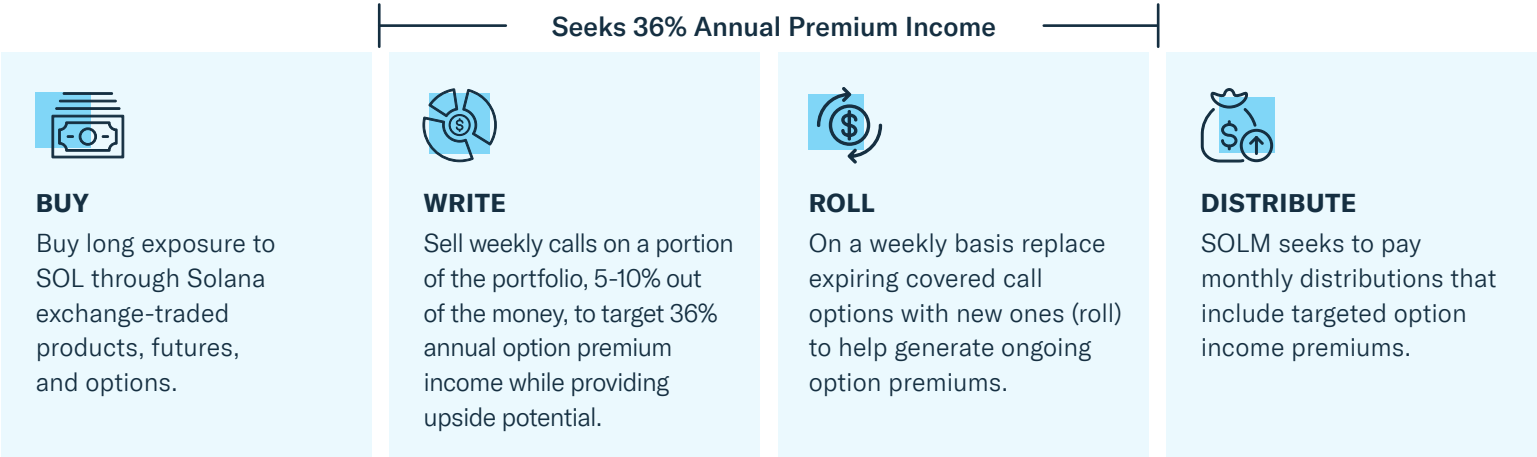
*Holdings and allocations are subject to change at any time and should not be considered a recommendation to buy or sell a security. The ETF seeks to participate in the price return of SOL by selling options on Solana exchange traded products (ETPs).*

## PERFORMANCE

	CUMULATIVE (%)			ANNUALIZED (%)	
	1 MO.	YTD	SINCE INCEPTION	1 YR.	SINCE INCEPTION
NAV	-9.03%	N/A	-21.19%	N/A	N/A
Closing Price	-7.71%	N/A	-21.47%	N/A	N/A

*Fund inception date: 11/3/2025. The performance data quoted represents past performance and does not guarantee future results. 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 the original cost. Current performance may be lower or higher than the performance quoted. For most recent month end performance, visit [AmplifyETFs.com/SOLM](https://AmplifyETFs.com/SOLM). Brokerage commissions will reduce returns. NAV is the sum of all its assets less any liabilities, divided by the number of shares outstanding. The closing price is the last price at which the fund traded.*

SOLM WEEKLY COVERED CALL CONSTRUCTION



There is no guarantee distributions will be made. Given market volatility, the actual annualized option premium received may be significantly higher or lower than the stated range.

TWO SIDES OF THE COIN FOR SOLM

<p><b>LONG ONLY PORTION OF PORTFOLIO</b></p> <ul style="list-style-type: none"><li>▪ Long Exposure to SOL</li><li>▪ Upside Participation: Market upside potential on ~40-70% of the portfolio, tied to the price of Solana</li></ul>	<p><b>COVERED CALL PORTION OF PORTFOLIO</b></p> <ul style="list-style-type: none"><li>▪ Weekly covered calls written 5–10% out-of-the-money.</li><li>▪ Upside Participation: ~30-60% of the portfolio retains partial weekly capital appreciation potential</li><li>▪ Income Generation: Targets 3% monthly income, 36% annually</li></ul>
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**SOLM:** Significant Solana upside exposure meets 36% target annual option income.

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. Read the prospectus carefully before investing.

Investing involves risk, including the 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 is exposed to significant risks through investments in SOL via Solana exchange traded

products, futures and options. SOL is a highly speculative asset with a volatile market subject to rapid shifts, regulatory uncertainty, and adoption challenges. Issues such as slow transaction speeds, variable fees, and price swings amplify these risks.

Digital asset regulation remains unsettled, and trading of Solana ETP shares on U.S. exchanges may be halted due to market conditions or exchange discretion. Option prices are volatile and influenced by the underlying asset, interest and currency rates, and expected volatility—all shaped by political and economic policies. FLEX Options may be less liquid than standardized options, making timely exits difficult.

Covered call strategies may limit upside potential while still exposing the Fund to downside risk. Covered puts can incur substantial losses if the underlying

asset rises sharply, with premiums offering limited protection. Monthly distributions may include return of capital, which lowers the investor’s cost basis and could result in higher future taxes upon sale—even if shares are sold at a loss.

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.

<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.

Amplify ETFs are distributed by Foreside Fund Services, LLC.