

SOFR

Amplify Samsung SOFR ETF

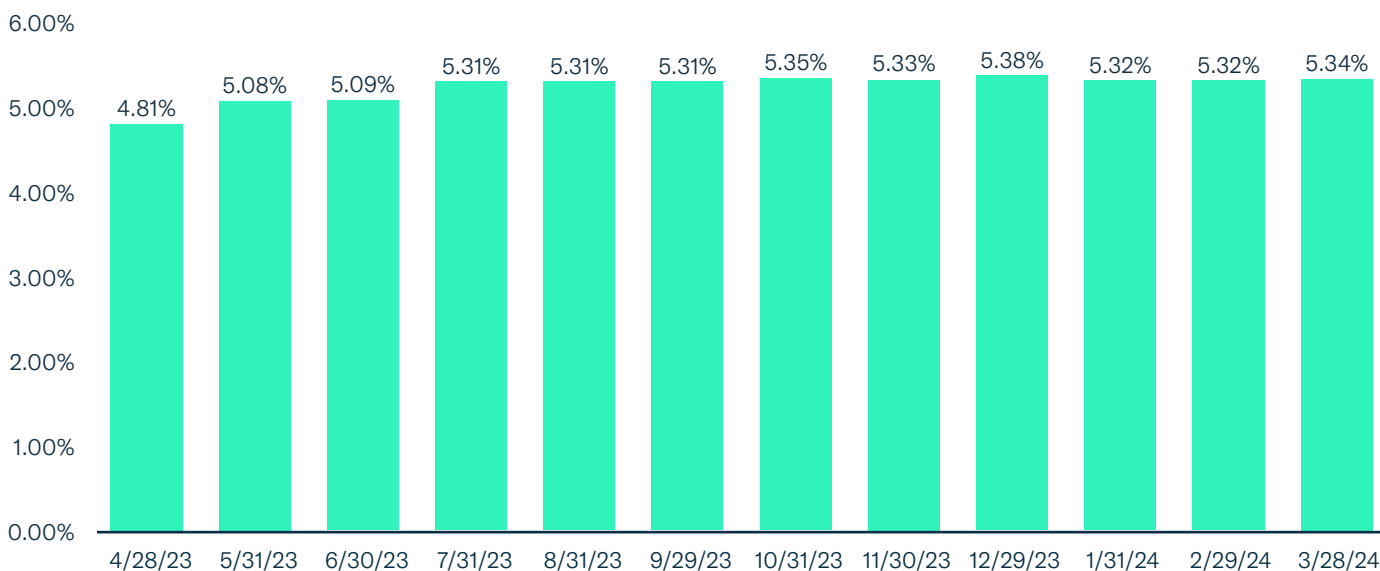
WHAT IS THE SECURED OVERNIGHT FINANCING RATE?

The Secured Overnight Financing Rate is a broad measure of the cost of borrowing cash overnight collateralized by Treasury securities.¹

SECURED OVERNIGHT FINANCING RATES

YTD average is 5.33%²

Has historically been higher than
most money market options.



Past performance does not guarantee future results. There is no assurance that the Secured Overnight Financing Rate will perform in a similar way as other more established rates would have performed at any time and is a relatively new reference rate not yet been widely implemented and may be more volatile than other benchmark rates.²



The Secured Overnight Financing
Rate is a secured rate



Collateralized by high
quality U.S. Treasuries

SECURED OVERNIGHT FINANCING RATE ATTRIBUTES



Reflects the short-term cost of borrowing money using Treasury debt as collateral



Calculated based on actual transactions from the previous business day



The rate is published daily, before market open, by the New York Fed



Relies on repurchase (REPO) agreements backed by Treasuries
See page 3 to learn about REPOS!

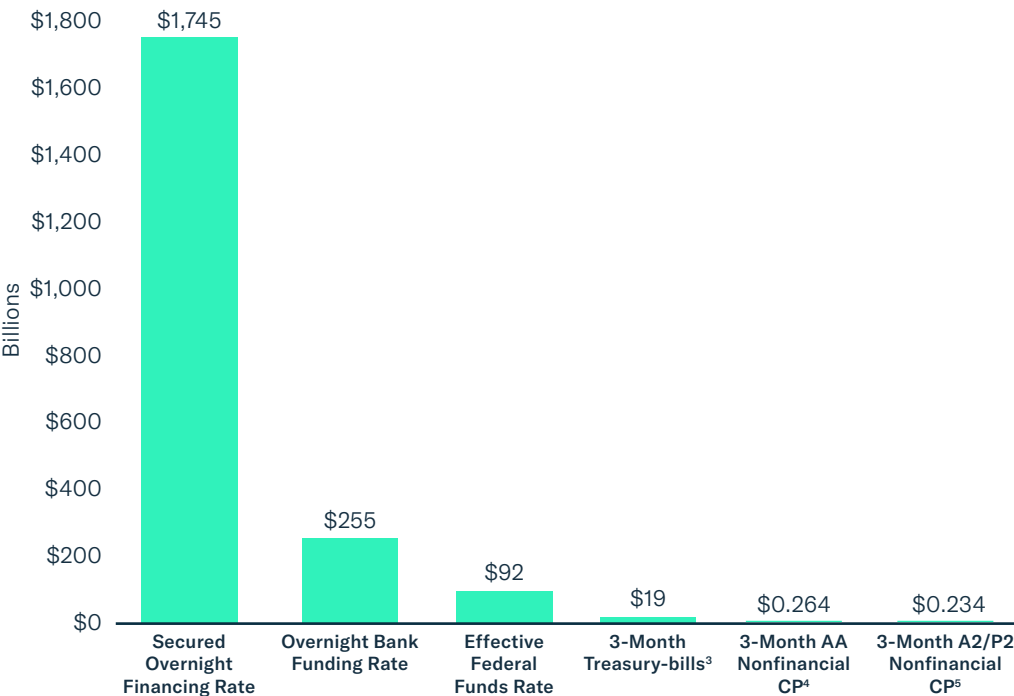


Represents a broad market that averages transaction volumes greater than \$1 trillion per day¹



Large, diverse set of participants including asset managers, banks, broker-dealers, insurance companies, money market funds, pension funds, etc.

AVERAGE DAILY VOLUMES 2024 YTD (B)



Averages more than \$1.7 trillion in underlying transaction volume per day²

Past performance does not guarantee future results. There is no assurance that the Secured Overnight Financing Rate will perform in a similar way as other more established rates would have performed at any time. The Secured Overnight Financing Rate is a relatively new reference rate not yet been widely implemented and may be more volatile than other benchmark rates. Data estimates as of 03/31/2024.

SECURED OVERNIGHT FINANCING RATE BENEFITS

Secured

Transparent: Based on actual historical transactions

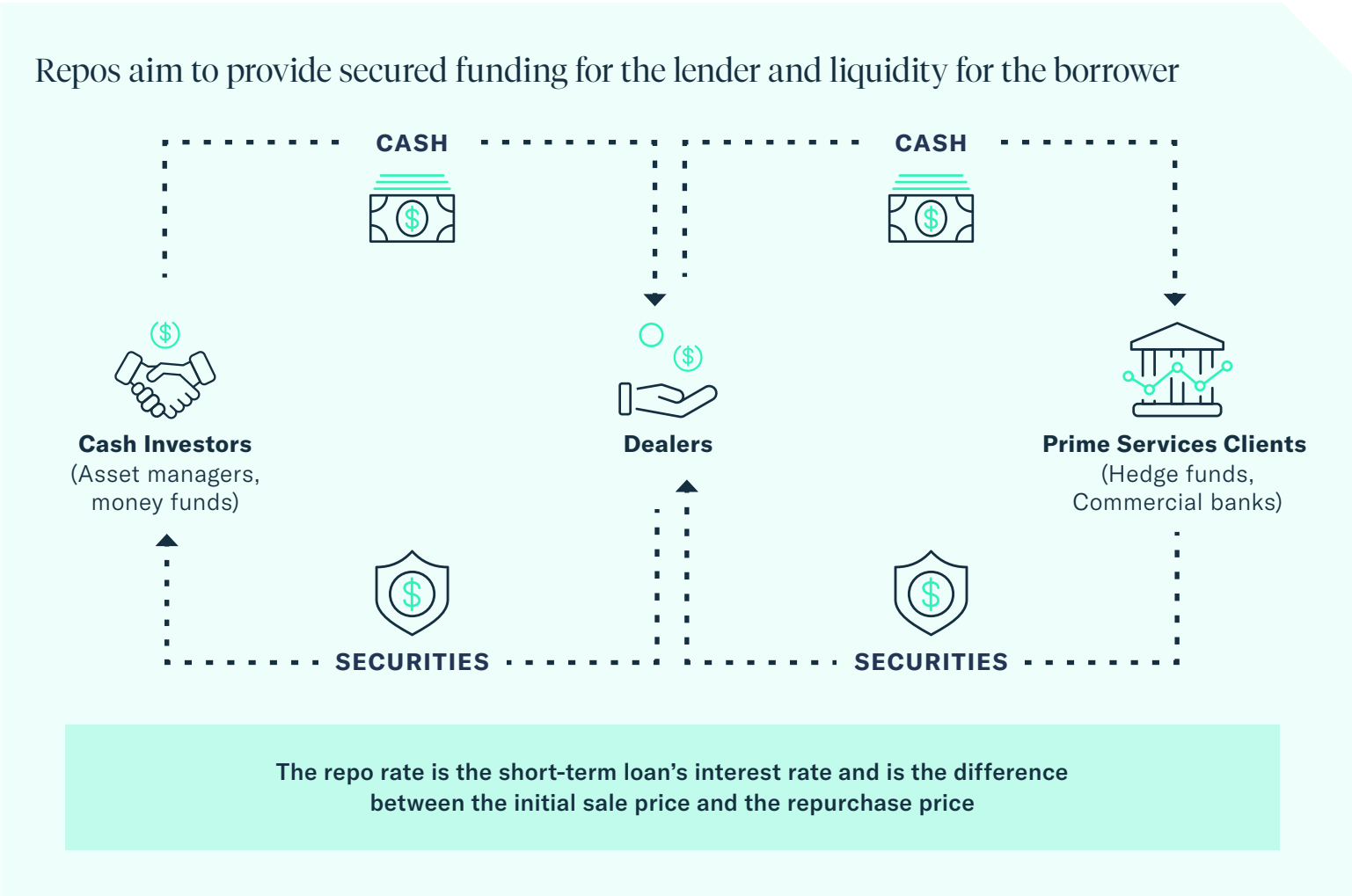
Backward looking

Federal Reserve Bank of NY provides credibility

Broad market: less susceptible to manipulation

HOW REPURCHASE AGREEMENTS (REPOS) WORK

A repurchase agreement (REPO) is a short-term agreement to sell securities and buy them back at a higher price. Repos often function as short-term, collateral-backed, interest-bearing loans.



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

- Secured Overnight Financing Rate monthly income potential after fees and expenses
- Access short-term securities that are generally less sensitive to changes in interest rates than securities with longer maturity dates.



First US ETF Aimed to Make Closely Watched Secured Overnight Financing Rate Yield Easily Accessible to Retail Investors.

Inception Date: 11/15/2023

Primary Exchange: NYSE ARCA

Expense Ratio: 0.20%

Distribution Frequency: Monthly

¹ (ARRC_Factsheet_2.pdf (newyorkfed.org)) https://www.newyorkfed.org/medialibrary/Microsites/arrc/files/2020/ARRC_Factsheet_2.pdf

² <https://www.newyorkfed.org/markets/reference-rates/sofr>. As of 3/31/2024

³ This is an estimate.

⁴ The 3-Month AA Nonfinancial CP is the 3-month rate on commercial papers (CP) issued by highly rated (AA) nonfinancial companies.

⁵ The 3-Month A2/P2 Nonfinancial CP is the 3-month rate on commercial papers (CP) issued by programs with at least one "2" rating, but no ratings other than "2".

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 prospectus, 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