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Licensed ETF

**Amplify BlackSwan Tech & Treasury
 ETF**
TICKER: QSWN

This is not an offer to purchase or sell shares of the above listed funds. All purchases or sales of shares must be pursuant to a current private offering memorandum for the relevant fund or funds.

Information about the index, including rule book, company descriptions and historic data, can be found at:
snetblackswanindex.com

TICKERS:

**S-Network BlackSwan Tech & Treasury
 Total Return Index:
 QSWNXT**

December 2021

Inquire about our custom institutional benchmarking services



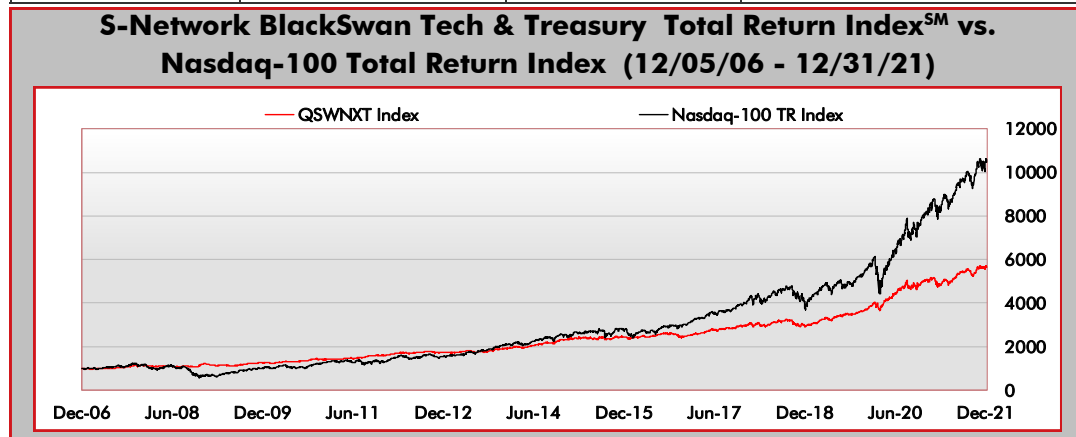
The S-Network BlackSwan Tech & Treasury IndexSM

Index Description. The S-Network BlackSwan Tech & Treasury IndexSM (QSWNXT) is designed to potentially protect capital against BlackSwan events: those that are rare, unpredictable, impactful and difficult to attribute to reason, even after they occur. With the majority of assets in historically low-volatility Treasuries, remaining assets are used to purchase “in-the-money” calls (options with a strike price below the market price on the Nasdaq-100). The goal is to achieve capital appreciation above inflation while minimizing volatility as compared to standard asset-allocated investments.

Methodology. QSWNXT reconstitutes and rebalances semi-annually in June and December, allocating 10% weight to 70-delta, long-dated QQQ options, and the remaining 90% to a US Treasury bond ladder targeting the 10-year Treasury’s modified duration.

Index Data. QSWNXT is calculated daily by Alerian S-Network Global Indexes, and end-of-day index values are distributed daily via the Cboe Streaming Market Indices (CSMI) feed. Live production of the Index was launched on November 30, 2021, with Index data backtested from December 5, 2006 (i.e., calculated to reflect how the Index might have performed over that time period if it had existed). There may be material differences between backtested performance and live-production performance. Past performance — whether live or backtested — is no indication or guarantee of future performance.

Annual Returns			
	QSWNXT	Nasdaq-100 TR	QSWNXT +/- vs. Nasdaq-100 TR
2007	16.68%	19.24%	-2.56%
2008	6.75%	-41.57%	48.33%
2009	3.30%	54.61%	-51.31%
2010	13.08%	20.14%	-7.06%
2011	13.49%	3.66%	9.83%
2012	7.82%	18.35%	-10.53%
2013	10.80%	36.92%	-26.12%
2014	20.92%	19.40%	1.52%
2015	5.08%	9.75%	-4.67%
2016	1.16%	7.27%	-6.12%
2017	20.06%	32.99%	-12.93%
2018	0.55%	0.04%	0.51%
2019	24.21%	39.46%	-15.25%
2020	37.63%	48.88%	-11.25%
2021	11.22%	27.51%	-16.28%

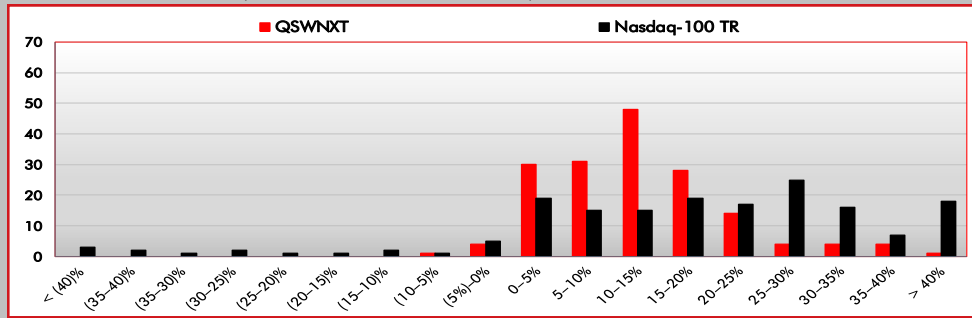


*Note: This chart is a normalized historical graph
 Data Source: Alerian S-Network Global Indexes and Refinitiv
 data as of December 31, 2021

This chart is for illustrative purposes only. Historical information is not indicative of future results; current data may differ from data quoted. Investors cannot invest directly in index. Index returns do not reflect any management fees or brokerage expenses.

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QSWNXT vs. NASDAQ-100 TR: One-Year Return Distribution
(12/31/07 - 12/31/21) Monthly Periodicity



Index Statistical Profile

Total Return Appreciation		
	QSWNXT	NASDAQ-100 TR
Since Inception*	481.99%	976.24%
10 Year	252.46%	702.29%
5 Year	129.53%	252.19%
3 Year	90.14%	164.73%
1 Year	11.22%	27.51%
Compound Annual Growth Rate (CAGR)		
	QSWNXT	NASDAQ-100 TR
Since Inception*	12.46%	17.16%
10 Year	13.43%	23.15%
5 Year	18.08%	28.63%
3 Year	23.89%	38.34%
1 Year	11.22%	27.51%
Annualized Standard Deviation (Monthly)		
	QSWNXT	NASDAQ-100 TR
Since Inception*	8.57%	17.88%
10 Year	8.90%	15.43%
5 Year	10.16%	17.25%
3 Year	10.70%	18.68%
1 Year	10.90%	12.90%
Sharpe Ratio		
	QSWNXT	NASDAQ-100 TR
Since Inception*	1.3561	0.9136
10 Year	1.4403	1.4610
5 Year	1.6706	1.5958
3 Year	2.1532	2.0061
1 Year	1.0258	2.1285

*Monthly data starting from December 31, 2006, the first month-end date in the QSWNXT backtest. All data is as of December 31, 2021

Upside Capture Ratio (vs. NASDAQ-100 TR)	
	QSWNXT
Since Inception*	46.75%
10 Year	52.48%
5 Year	59.06%
3 Year	57.45%
1 Year	59.69%
Downside Capture Ratio (vs. NASDAQ-100 TR)	
	QSWNXT
Since Inception*	23.17%
10 Year	40.88%
5 Year	48.05%
3 Year	39.51%
1 Year	116.06%
Correlation (vs. NASDAQ-100 TR)	
	QSWNXT
Since Inception*	0.6550
10 Year	0.8269
5 Year	0.8764
3 Year	0.8567
1 Year	0.9199
Beta (vs. NASDAQ-100 TR)	
	QSWNXT
Since Inception*	0.3141
10 Year	0.4770
5 Year	0.5162
3 Year	0.4905
1 Year	0.7770
R-Squared (vs. NASDAQ-100 TR)	
	QSWNXT
Since Inception*	0.4290
10 Year	0.6837
5 Year	0.7682
3 Year	0.7340
1 Year	0.8461