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Licensed ETF

Amplify BlackSwan Growth & Treasury Core ETF
TICKER: SWAN

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 Core Total Return Index:
SWANXT

December 2021

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The S-Network BlackSwan Core IndexSM

Index Description. The S-Network BlackSwan Core IndexSM (SWANXT) 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 S&P 500). The goal is to achieve capital appreciation above inflation while minimizing volatility as compared to standard asset-allocated investments.

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

Index Data. SWANXT 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 October 17, 2018, with Index data backtested from December 6, 2005 (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			
	SWANXT	S&P 500 TR	SWANXT +/- vs. S&P 500 TR
2006	8.54%	15.79%	-7.25%
2007	9.65%	5.49%	4.16%
2008	5.26%	-37.00%	42.26%
2009	-3.12%	26.46%	-29.58%
2010	10.79%	15.06%	-4.27%
2011	11.37%	2.11%	9.26%
2012	6.27%	16.00%	-9.73%
2013	11.71%	32.39%	-20.68%
2014	18.18%	13.69%	4.50%
2015	-1.07%	1.38%	-2.45%
2016	4.91%	11.96%	-7.05%
2017	16.71%	21.83%	-5.12%
2018	-4.09%	-4.38%	0.30%
2019	22.76%	31.49%	-8.72%
2020	18.00%	18.40%	-0.40%
2021	11.36%	28.71%	-17.35%

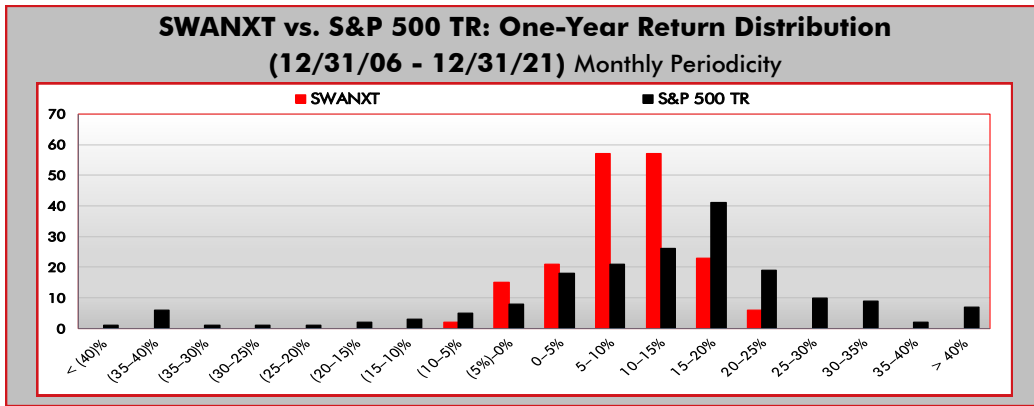
S-Network BlackSwan Core Total Return IndexSM vs. S&P 500 Total Return Index (12/06/05 - 12/31/21)



*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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Index Statistical Profile

Total Return Appreciation		
	SWANXT	S&P 500 TR
Since Inception*	293.74%	428.97%
10 Year	162.93%	362.57%
5 Year	80.57%	133.41%
3 Year	61.31%	100.37%
1 Year	11.36%	28.71%
Compound Annual Growth Rate (CAGR)		
	SWANXT	S&P 500 TR
Since Inception*	8.94%	10.97%
10 Year	10.15%	16.55%
5 Year	12.55%	18.47%
3 Year	17.28%	26.07%
1 Year	11.36%	28.71%
Annualized Standard Deviation (Monthly)		
	SWANXT	S&P 500 TR
Since Inception*	7.55%	14.91%
10 Year	7.57%	13.08%
5 Year	8.41%	15.39%
3 Year	8.31%	17.41%
1 Year	8.69%	11.04%
Sharpe Ratio		
	SWANXT	S&P 500 TR
Since Inception*	1.0415	0.6632
10 Year	1.2608	1.2194
5 Year	1.3601	1.1290
3 Year	1.9756	1.4480
1 Year	1.3012	2.5950

Upside Capture Ratio (vs. S&P 500 TR)	
	SWANXT
Since Inception*	47.76%
10 Year	53.54%
5 Year	55.62%
3 Year	50.13%
1 Year	49.60%

Downside Capture Ratio (vs. S&P 500 TR)	
	SWANXT
Since Inception*	24.90%
10 Year	41.43%
5 Year	38.96%
3 Year	21.75%
1 Year	79.15%

Correlation (vs. S&P 500 TR)	
	SWANXT
Since Inception*	0.6087
10 Year	0.7558
5 Year	0.8024
3 Year	0.7695
1 Year	0.7971

Beta (vs. S&P 500 TR)	
	SWANXT
Since Inception*	0.3081
10 Year	0.4375
5 Year	0.4388
3 Year	0.3674
1 Year	0.6274

R-Squared (vs. S&P 500 TR)	
	SWANXT
Since Inception*	0.3705
10 Year	0.5712
5 Year	0.6439
3 Year	0.5921
1 Year	0.6354

*Monthly data starting from December 31, 2005, the first month-end date in the SWANXT backtest. All data is as of December 31, 2021