The S-Network BlackSwan Tech & Treasury Index^{SM}

Contact Information

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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

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Index Description. The S-Network BlackSwan Tech & Treasury Index^{SM} (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.
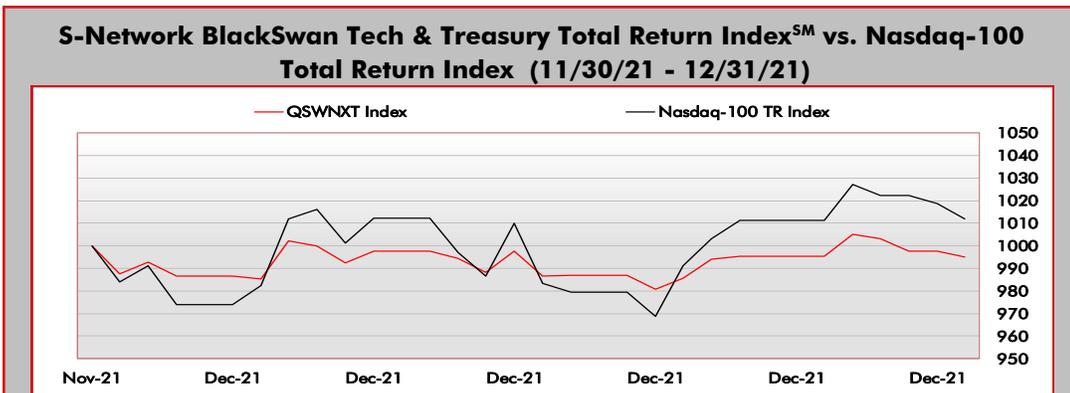
Methodology. QSWNXT reconstitutes and rebalances semi-annually in June and December, allocating 10% weight to 70-delta, long-dated QQQ options, and the remaining 90% to a US Treasury bond ladder targeting the 10-year Treasury's modified duration.

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.

Max Drawdown Table

SNET BlackSwan Tech TR					
	Date	% Change		Period	Days
Peak	12/7/2021			Drawdown	13
Trough	12/20/2021	-2.14%		Recapture	7
Recovery	12/27/2021	2.46%		Total	20

Nasdaq-100 TR					
	Date	Change		Period	Days
Peak	12/8/2021			Drawdown	12
Trough	12/20/2021	-4.67%		Recapture	7
Recovery	12/27/2021	6.03%		Total	19

	SNET BlackSwan Tech TR	Nasdaq-100 TR
Total Return	-0.50%	1.19%
Standard Deviation (annualized)	11.76%	24.04%
Sharpe Ratio (annualized)	-0.4959	0.6187
	SNET BlackSwan Tech TR vs. Nasdaq-100 TR	
Upside Capture Ratio	36.44%	
Downside Capture Ratio	43.88%	
Correlation	0.9101	
Beta	0.4454	
R-Squared	0.8283	

All stats are of daily periodicity from 11/30/2021 through 12/31/2021.

S-Network BlackSwan Tech & Treasury Total Return Index^{SM} vs. Nasdaq-100 Total Return Index (11/30/21 - 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.