

Harness the Power of a Diversified Portfolio

Top-performing asset classes rotate throughout market cycles. Having exposure to multiple asset classes helps diversify a portfolio, which packs the power of risk mitigation plus potential for higher returns.

2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	Annualized
Bitcoin 36.16%	Bitcoin 120.31%	Bitcoin 1,416.56%	Agg 0.01%	Bitcoin 89.74%	Bitcoin 304.55%	Bitcoin 58.19%	Commodity 20.63%	Bitcoin 153.85%	Bitcoin 122.49%	Bitcoin 62.08%
Equity Market 1.38%	Small Cap 21.31%	International 27.19%	10yr Treasury 0.00%	Equity Market 31.49%	Silver 46.77%	Commodity 30.81%	Silver 3.73%	Equity Market 26.29%	Equity Market 25.02%	Equity Market 14.56%
10yr Treasury 0.91%	Silver 17.51%	Equity Market 21.83%	High Yield -2.08%	Mid Cap 30.54%	Small Cap 19.96%	Equity Market 28.71%	High Yield -11.19%	Mid Cap 17.23%	Silver 21.50%	Mid Cap 11.00%
Agg 0.55%	High Yield 17.13%	Mid Cap 18.52%	Corporate -2.51%	Small Cap 25.53%	Equity Market 18.40%	Mid Cap 22.58%	Agg -13.01%	Small Cap 16.93%	Mid Cap 15.34%	Small Cap 8.33%
Corporate -0.68%	Mid Cap 13.80%	Small Cap 14.65%	Equity Market -4.38%	International 21.51%	Mid Cap 17.10%	Small Cap 14.82%	Corporate -15.76%	International 15.62%	Small Cap 11.54%	High Yield 5.42%
Mid Cap -2.44%	Commodity 3.27%	High Yield 7.50%	Silver -8.30%	Silver 16.68%	International 10.65%	International 7.82%	International -16.00%	High Yield 13.45%	High Yield 8.19%	International 4.39%
Small Cap -4.41%	Equity Market 11.96%	Corporate 6.42%	Commodity -8.91%	Corporate 14.54%	10yr Treasury 10.61%	High Yield 5.28%	10yr Treasury -16.33%	Corporate 8.52%	Commodity 8.06%	Silver 4.01%
High Yield -4.47%	Corporate 6.11%	Commodity 4.36%	Mid Cap -9.06%	High Yield 14.32%	Corporate 9.89%	Corporate -1.04%	Mid Cap -17.32%	Agg 5.53%	International 5.53%	Corporate 3.17%
International -5.66%	International 4.5%	Silver 3.85%	Small Cap -11.01%	Commodity 10.12%	Agg 7.51%	Agg -1.54%	Equity Market -18.11%	10yr Treasury 3.21%	Corporate 2.13%	Agg 1.94%
Silver -13.46%	Agg 2.65%	Agg 3.54%	International -14.20%	10yr Treasury 8.90%	High Yield 7.11%	10yr Treasury -3.60%	Small Cap -20.44%	Silver -0.65%	Agg 1.25%	Commodity 1.32%
Commodity -25.32%	10yr Treasury -0.16%	10yr Treasury 2.14%	Bitcoin -73.82%	Agg 8.72%	Commodity -2.98%	Silver -12.84%	Bitcoin -63.94%	Commodity -4.13%	10yr Treasury -1.73%	10yr Treasury 1.17%

Source: Y-Charts. Data as of 12/31/2024. **Past performance does not guarantee future results. Indexes are unmanaged and it's not possible to invest directly in an index. Index performance is for illustrative purposes only.** Performance represented by annual total returns. See next page for definitions.

Investing in non-correlated asset classes can help reduce portfolio volatility and improve long-term consistency. Diversification doesn't ensure profits or prevent losses but helps mitigate risk. The table illustrates historical correlations, with 1.00 showing perfect alignment and lower values indicating less synchronization.

HISTORICAL CORRELATION 12/31/2014 - 12/31/2024, using monthly returns

	S&P 500	Mid Cap	Small Cap	Corporate	HY	10yr Treasury	Agg	Bitcoin	Silver	Commodity	International
S&P 500	1.00	0.94	0.86	0.57	0.80	0.11	0.38	0.35	0.27	0.40	0.86
Mid Cap	0.94	1.00	0.95	0.60	0.84	0.09	0.38	0.35	0.26	0.43	0.85
Small Cap	0.86	0.95	1.00	0.50	0.76	0.02	0.29	0.31	0.16	0.40	0.77
Corporate	0.57	0.60	0.50	1.00	0.74	0.73	0.91	0.25	0.40	0.09	0.63
HY	0.80	0.84	0.76	0.74	1.00	0.20	0.50	0.30	0.41	0.48	0.82
10yr Treasury	0.11	0.09	0.02	0.73	0.20	1.00	0.93	0.07	0.20	-0.28	0.13
Agg	0.38	0.38	0.29	0.91	0.50	0.93	1.00	0.17	0.29	-0.10	0.42
Bitcoin	0.35	0.35	0.31	0.25	0.30	0.07	0.17	1.00	0.13	0.12	0.29
Silver	0.27	0.26	0.16	0.40	0.41	0.20	0.29	0.13	1.00	0.39	0.36
Commodity	0.40	0.43	0.40	0.09	0.48	-0.28	-0.10	0.12	0.39	1.00	0.51
International	0.86	0.85	0.77	0.63	0.82	0.13	0.42	0.29	0.36	0.51	1.00

Source: Calculated by Amplify ETFs using data from Y-Charts. **Past performance does not guarantee future results.** Correlation measures the linear relationship between two variables on a scale from -1 to 1: 0 indicates no relationship, 1 indicates a perfect positive relationship, and -1 indicates a perfect inverse relationship.

Are You Poised To Benefit?

In a world of ever-changing market dynamics, diversification is a powerful strategy designed to protect and grow investments across market cycles.

Talk to your advisor to determine the right mix for your portfolio!



Learn more at AmplifyETFs.com

DEFINITIONS: **Agg** (Bloomberg US Agg Index tracks U.S. investment-grade, fixed-rate taxable bond market); **Bitcoin** (Bloomberg Bitcoin Index measures the performance of a single Bitcoin); **Commodity** (Dow Jones Commodity Index tracks 28 commodity futures contracts); **Corporate** (Bloomberg US Corporate Index tracks investment-grade, fixed-rate, taxable corporate bond market); **Equity Market** (S&P 500 Index tracks 500 large-cap US companies); **High Yield** (Bloomberg US Corporate High Yield Index tracks U.S. high yield, fixed-rate corporate bond market); **International** (MSCI ACWI ex USA Index tracks non-US stocks from 22 developed markets and 24 emerging markets); **Mid Cap** (Russell Midcap Index measures the performance of the U.S. mid-cap segment); **Silver** (LBMA Silver Price tracks silver pricing); **Small Cap** (Russell 2000 Index tracks 2,000 small-cap companies); **10yr Treasury** (Bloomberg US Treasury Bellwethers 10 Year tracks 10-year US Treasury securities).

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. Shares of any ETF are bought and sold at market price (not NAV), may trade at a discount or premium to NAV and are not individually redeemed from the Fund. Brokerage commissions will reduce returns.

Bitcoin The Bitcoin market is volatile and subject to rapid changes, regulatory actions, and numerous challenges
HEATMAP-0525

to widespread adoption. **Fixed income risks** include interest-rate and credit risk. Typically, when interest rates rise, there is a corresponding decline in the value of debt securities. Credit risk refers to the possibility that the debt issuer will not be able to make principal and interest payments. **Small and Mid-Cap** companies may have limited liquidity and greater price volatility than large-capitalization companies. **Foreign securities** involve greater volatility and political, economic, and currency risks and differences in accounting methods. **Emerging market** issuers are subject to a greater risk of loss than investments in issuers located or operating in more developed markets. **Silver** There are risks associated with the worldwide price of silver and the costs of extraction and production. **Commodity** prices can be highly volatile, influenced by unpredictable economic, financial, social, and political factors.

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