Amplify ETFs™

ASSET CLASS RETURN MAP

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	2025	Annualized
Digital Assets 36.16%	Digital Assets 120.31%	Digital Assets 1,416.56%	Agg 0.01%	Digital Assets 89.74%	Digital Assets 304.55%	Digital Assets 58.19%	Commodity 20.63%	Digital Assets 153.85%	Digital Assets 122.49%	Silver 138.63%	Digital Assets 66.66%
Equity Market 1.38%	Small Cap 21.31%	International 27.19%	10yr Treasury 0.00%	Equity Market 31.49%	Silver 42.47%	Commodity 30.81%	Silver 2.58%	Equity Market 26.29%	Equity Market 25.02%	International 32.39%	Equity Market 13.53%
10yr Treasury 0.91%	High Yield 17.13%	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 20.57%	Equity Market 17.88%	Silver 13.33%
Agg 0.55%	Closed End 16.11%	Mid Cap 18.52%	Corporate -2.51%	Small Cap 25.53%	Equity Market 18.4%	Mid Cap 22.58%	Agg -13.01%	Small Cap 16.93%	Mid Cap 15.34%	Closed End 14.00%	Mid Cap 9.71%
Corporate -0.68%	Silver 14.01%	Small Cap 14.65%	Equity Market -4.38%	Closed End 22.52%	Mid Cap 17.10%	Closed End 14.97%	Corporate -15.76%	International 15.62%	Closed End 12.62%	Commodity 13.78%	Small Cap 8.26%
Mid Cap -2.44%	Mid Cap 13.80%	Closed End 14.53%	Commodity -8.91%	International 21.51%	International 10.65%	Small Cap 14.82%	International -16.00%	High Yield 13.45%	Small Cap 11.54%	Small Cap 12.81%	International 7.05%
Small Cap -4.41%	Commodity 13.27%	High Yield 7.50%	Mid Cap -9.06%	Corporate 14.54%	10yr Treasury 10.61%	International 7.82%	10yr Treasury -16.33%	Closed End 13.27%	High Yield 8.19%	Mid Cap 10.60%	High Yield 5.48%
High Yield -4.47%	Equity Market 11.96%	Corporate 6.42%	Closed End -9.65%	High Yield 14.32%	Corporate 9.89%	High Yield 5.28%	Mid Cap -17.32%	Corporate 8.52%	Commodity 8.06%	High Yield 8.62%	Closed End 5.33%
International -5.66%	Corporate 6.11%	Silver 5.79%	Silver -10.19%	Silver 13.87%	Agg 7.51%	Corporate -1.04%	Equity Market -18.11%	Agg 5.53%	International 5.53%	10yr Treasury 8.19%	Commodity 4.35%
Closed End -7.79%	International 4.50%	Commodity 4.36%	Small Cap -11.01%	Commodity 10.12%	High Yield 7.11%	Agg -1.54%	Small Cap -20.44%	10yr Treasury 3.21%	Corporate 2.13%	Corporate 7.77%	Corporate 2.9%
Silver -12.72%	Agg 2.65%	Agg 3.54%	International -14.2%	10yr Treasury 8.90%	Closed End -0.58%	10yr Treasury -3.60%	Closed End -21.50%	Silver -0.26%	Agg 1.25%	Agg 7.30%	Agg 1.87%
Commodity -25.32%	10yr Treasury -0.16%	10yr Treasury 2.14%	Digital Assets -73.82%	Agg 8.72%	Commodity -2.98%	Silver -12.26%	Digital Assets -63.94%	Commodity -4.13%	10yr Treasury -1.73%	Digital Assets -6.46%	10yr Treasury 0.85%

Source: Y-Charts. Data as of 12/31/2025. 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 *12/31/2015 - 12/31/2025, using monthly returns*

	Equity Market	Mid Cap	Small Cap	International	Corporate	High Yield	10yr Treasury	Agg	Digital Assets	Silver	Commodity	Closed End
Equity Market	1.00	0.94	0.87	0.84	0.60	0.80	0.14	0.39	0.32	0.24	0.41	0.86
Mid Cap	0.94	1.00	0.95	0.84	0.61	0.84	0.11	0.38	0.33	0.22	0.45	0.90
Small Cap	0.87	0.95	1.00	0.77	0.52	0.77	0.04	0.30	0.29	0.16	0.41	0.83
International	0.84	0.84	0.77	1.00	0.66	0.81	0.17	0.46	0.27	0.36	0.50	0.87
Corporate	0.60	0.61	0.52	0.66	1.00	0.77	0.72	0.91	0.26	0.36	0.13	0.69
High Yield	0.80	0.84	0.77	0.81	0.77	1.00	0.23	0.52	0.30	0.36	0.47	0.89
10yr Treasury	0.14	0.11	0.04	0.17	0.72	0.23	1.00	0.93	0.08	0.17	-0.25	0.16
Agg	0.39	0.38	0.30	0.46	0.91	0.52	0.93	1.00	0.17	0.26	-0.07	0.45
Digital Assets	0.32	0.33	0.29	0.27	0.26	0.30	0.08	0.17	1.00	0.09	0.11	0.28
Silver	0.24	0.22	0.16	0.36	0.36	0.36	0.17	0.26	0.09	1.00	0.37	0.27
Commodity	0.41	0.45	0.41	0.50	0.13	0.47	-0.25	-0.07	0.11	0.37	1.00	0.50
Closed End	0.86	0.90	0.83	0.87	0.69	0.89	0.16	0.45	0.28	0.27	0.50	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);* ***Digital Assets*** *(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);* ***Closed End*** *(YLDATR, ISE High Income Index, measures the returns and income of the top 45 U.S.-listed Closed-End Funds);* ***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).*

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