



Contact Information

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Licensed ETF

**Amplify BlackSwan ISWN ETF
 (International)
 TICKER: ISWN**

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 International BlackSwan Total
 Return Index:
 ISWNXT**

December 2021

Inquire about our custom institutional benchmarking services



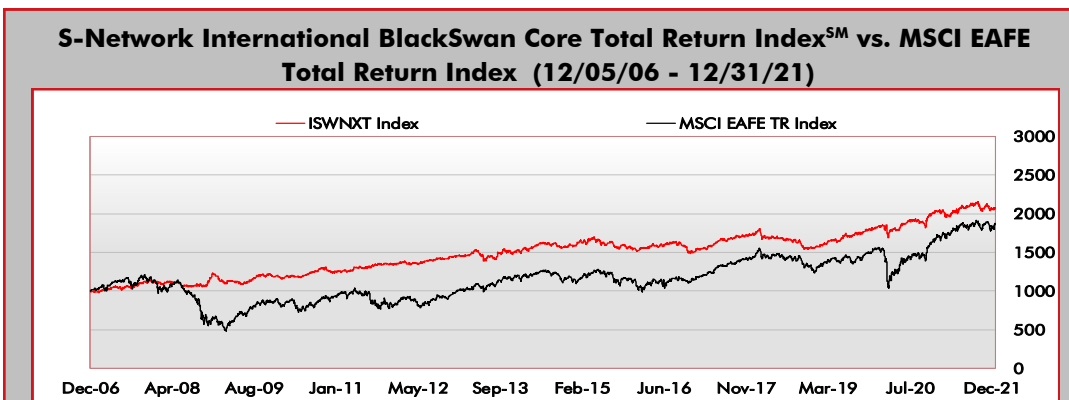
The S-Network International BlackSwan IndexSM

Index Description. The S-Network International BlackSwan IndexSM (ISWNXT) 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 MSCI EAFE). The goal is to achieve capital appreciation above inflation while minimizing volatility as compared to standard asset-allocated investments.

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

Index Data. ISWNXT 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 25, 2020, 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			
	ISWNXT	MSCI EAFE TR	ISWNXT +/- vs. MSCI EAFE TR
2007	13.09%	11.63%	1.45%
2008	8.80%	-43.06%	51.86%
2009	-3.21%	32.46%	-35.67%
2010	6.79%	8.21%	-1.42%
2011	7.37%	-11.73%	19.11%
2012	7.38%	17.90%	-10.52%
2013	4.47%	23.29%	-18.83%
2014	4.41%	-4.48%	8.89%
2015	-2.41%	-0.39%	-2.02%
2016	-1.97%	1.51%	-3.48%
2017	15.16%	25.62%	-10.45%
2018	-10.36%	-13.36%	3.00%
2019	15.35%	22.66%	-7.31%
2020	12.38%	8.28%	4.10%
2021	1.74%	11.78%	-10.03%

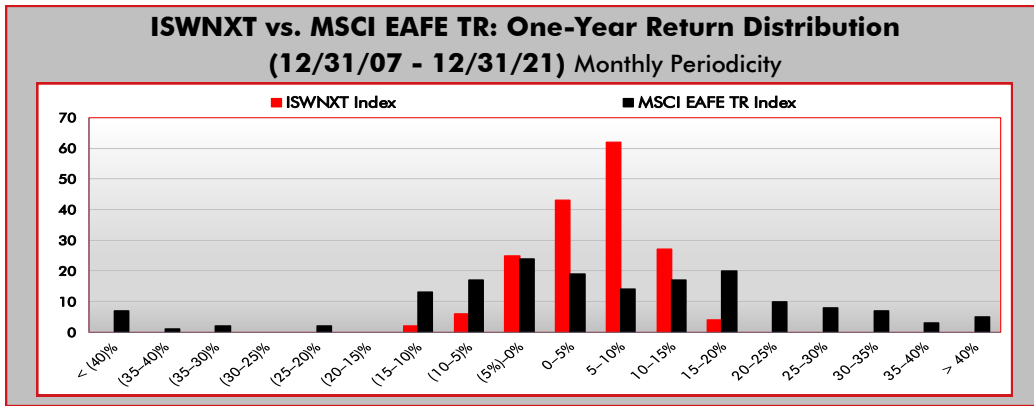


*Note: This chart is a normalized historical graph
 Data Source: Alerian S-Network Global Indexes and Refinitiv
 Data as of December 31, 2021

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		
	ISWNXT	MSCI EAFE TR
Since Inception*	108.30%	82.41%
10 Year	52.55%	126.82%
5 Year	36.14%	61.57%
3 Year	31.89%	48.45%
1 Year	1.74%	11.78%
Compound Annual Growth Rate (CAGR)		
	ISWNXT	MSCI EAFE TR
Since Inception*	5.01%	4.09%
10 Year	4.31%	8.53%
5 Year	6.37%	10.07%
3 Year	9.66%	14.08%
1 Year	1.74%	11.78%
Annualized Standard Deviation (Monthly)		
	ISWNXT	MSCI EAFE TR
Since Inception*	7.50%	17.45%
10 Year	7.30%	14.12%
5 Year	7.37%	14.82%
3 Year	7.77%	17.13%
1 Year	7.26%	9.82%
Sharpe Ratio		
	ISWNXT	MSCI EAFE TR
Since Inception*	0.5576	0.1868
10 Year	0.5079	0.5613
5 Year	0.7143	0.6051
3 Year	1.1342	0.7717
1 Year	0.2339	1.1940

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

Upside Capture Ratio (vs. MSCI EAFE TR)	
	ISWNXT
Since Inception*	36.11%
10 Year	42.38%
5 Year	43.57%
3 Year	44.01%
1 Year	41.75%
Downside Capture Ratio (vs. MSCI EAFE TR)	
	ISWNXT
Since Inception*	20.54%
10 Year	38.41%
5 Year	31.50%
3 Year	25.00%
1 Year	72.52%
Correlation (vs. MSCI EAFE TR)	
	ISWNXT
Since Inception*	0.5171
10 Year	0.6744
5 Year	0.7348
3 Year	0.7110
1 Year	0.6747
Beta (vs. MSCI EAFE TR)	
	ISWNXT
Since Inception*	0.2224
10 Year	0.3486
5 Year	0.3654
3 Year	0.3224
1 Year	0.4984
R-Squared (vs. MSCI EAFE TR)	
	ISWNXT
Since Inception*	0.2674
10 Year	0.4549
5 Year	0.5400
3 Year	0.5056
1 Year	0.4553