

ISWN

Amplify BlackSwan ISWN ETF

Analyst Report

ISWN tracks an index of two low-correlated assets: international developed equity markets and US Treasurys. The fund uses LEAP options to execute its strategy.

ESG Themes and Scores

5.72/10

ESG Rate

26.9%

Global Percentile

19.18%

Peer Percentile

Performance Data

	ISWN	ETF Database Category Average	Factset Segment Average
1 Month	3.44%	0.69%	3.80%
3 Month	3.38%	6.64%	5.78%
YTD Return	5.62%	7.50%	2.81%
1 Year Return	14.59%	16.77%	7.30%
3 Year Return	8.23%	8.41%	4.12%
5 Year Return	-0.02%	2.60%	-0.01%

Top 5 Holdings

Symbol	Holding	% Assets
Other	OPTIONS	13.43%
Other	United States Treasury Notes 4.375% 15-MAY-2036	8.62%
Other	United States Treasury Notes 4.0% 15-NOV-2035	8.62%
Other	United States Treasury Notes 4.25% 15-MAY-2035	8.58%
Other	United States Treasury Notes 4.25% 15-NOV-2034	8.58%

Vitals

Issuer	Amplify Investments
Brand	Amplify
Structure	ETF
Expense Ratio	0.49%
Inception	Jan 26, 2021
Index Tracked	S-Network International BlackSwan

ETF Database Themes

Category	Diversified Portfolio
Asset Class	Multi-Asset
Asset Class Size	N/A
Asset Class Style	N/A
Region (General)	Global ex-U.S.
Region (Specific)	Broad

FactSet Classifications

Segment	Asset Allocation: Developed Markets Ex-North America Target Outcome
Category	Asset Allocation
Focus	Target Outcome
Niche	Capital Appreciation
Strategy	Fixed Asset Allocation
Weighting	Fixed

