

Amplify YieldShares CWP Dividend & Option Income ETF

Period Covered January 01, 2018 through March 31, 2018

Premium/Discount Range	Number of Trading Days	% of Total Trade Days
1.00% or more	5	8.20%
0.75% to 0.999%	3	4.92%
0.50% to 0.749%	0	0.00%
0.25% to 0.499%	14	22.95%
0.00% to 0.249%	24	39.34%
-0.001% to -0.249%	8	13.11%
-0.25% to -0.499%	3	4.92%
-0.50% to -0.749%	2	3.28%
-0.75% to -0.999%	0	0.00%
-1.00% or more	2	3.28%
	<u>61</u>	<u>100.00%</u>

Period Covered January 01, 2017 through December 31, 2017

Premium/Discount Range	Number of Trading Days	% of Total Trade Days
1.00% or more	4	1.59%
0.75% to 0.999%	2	0.80%
0.50% to 0.749%	9	3.59%
0.25% to 0.499%	66	26.29%
0.00% to 0.249%	105	41.83%
-0.001% to -0.249%	39	15.54%
-0.25% to -0.499%	18	7.17%
-0.50% to -0.749%	5	1.99%
-0.75% to -0.999%	1	0.40%
-1.00% or more	2	0.80%
	<u>251</u>	<u>100.00%</u>

Period Covered November 01, 2017 through January 31, 2018

Premium/Discount Range	Number of Trading Days	% of Total Trade Days
1.00% or more	1	1.61%
0.75% to 0.999%	1	1.61%
0.50% to 0.749%	2	3.23%
0.25% to 0.499%	12	19.35%
0.00% to 0.249%	22	35.48%
-0.001% to -0.249%	16	25.81%
-0.25% to -0.499%	5	8.06%
-0.50% to -0.749%	1	1.61%
-0.75% to -0.999%	0	0.00%
-1.00% or more	2	3.23%
	<u>62</u>	<u>100.00%</u>

Period Covered December 13, 2016 through October 31, 2017

Premium/Discount Range	Number of Trading Days	% of Total Trade Days
1.00% or more	3	1.35%
0.75% to 0.999%	1	0.45%
0.50% to 0.749%	9	4.04%
0.25% to 0.499%	57	25.56%
0.00% to 0.249%	101	45.29%
-0.001% to -0.249%	31	13.90%
-0.25% to -0.499%	15	6.73%
-0.50% to -0.749%	5	2.24%
-0.75% to -0.999%	1	0.45%
-1.00% or more	0	0.00%
	<u>223</u>	<u>100.00%</u>