

Amplify YieldShares Senior Loan and Income ETF

Period Covered January 01, 2018 through September 30, 2018

Premium/Discount Range	Number of Trading Days	% of Total Trade Days
1.00% or more	5	2.66%
0.75% to 0.999%	2	1.06%
0.50% to 0.749%	30	15.96%
0.25% to 0.499%	45	23.94%
0.00% to 0.249%	39	20.74%
-0.001% to -0.249%	45	23.94%
-0.25% to -0.499%	14	7.45%
-0.50% to -0.749%	4	2.13%
-0.75% to -0.999%	3	1.60%
-1.00% or more	1	0.53%
	<u>188</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	17	6.77%
0.75% to 0.999%	5	1.99%
0.50% to 0.749%	13	5.18%
0.25% to 0.499%	29	11.55%
0.00% to 0.249%	29	11.55%
-0.001% to -0.249%	35	13.94%
-0.25% to -0.499%	32	12.75%
-0.50% to -0.749%	20	7.97%
-0.75% to -0.999%	19	7.57%
-1.00% or more	52	20.72%
	<u>251</u>	<u>100.00%</u>

Period Covered November 01, 2017 through July 31, 2018

Premium/Discount Range	Number of Trading Days	% of Total Trade Days
1.00% or more	10	5.35%
0.75% to 0.999%	3	1.60%
0.50% to 0.749%	34	18.18%
0.25% to 0.499%	55	29.41%
0.00% to 0.249%	36	19.25%
-0.001% to -0.249%	31	16.58%
-0.25% to -0.499%	12	6.42%
-0.50% to -0.749%	4	2.14%
-0.75% to -0.999%	1	0.53%
-1.00% or more	1	0.53%
	<u>187</u>	<u>100.00%</u>

Period Covered November 01, 2016 through October 31, 2017

Premium/Discount Range	Number of Trading Days	% of Total Trade Days
1.00% or more	12	4.76%
0.75% to 0.999%	3	1.19%
0.50% to 0.749%	5	1.98%
0.25% to 0.499%	17	6.75%
0.00% to 0.249%	40	15.87%
-0.001% to -0.249%	48	19.05%
-0.25% to -0.499%	33	13.10%
-0.50% to -0.749%	21	8.33%
-0.75% to -0.999%	19	7.54%

-1.00% or more	<u>54</u>	<u>21.43%</u>
	252	100.00%

Period Covered September 20, 2016 through October 31, 2016

Premium/Discount Range	Number of Trading Days	% of Total Trade Days
1.00% or more	0	0.00%
0.75% to 0.999%	0	0.00%
0.50% to 0.749%	0	0.00%
0.25% to 0.499%	4	13.33%
0.00% to 0.249%	21	70.00%
-0.001% to -0.249%	2	6.67%
-0.25% to -0.499%	3	10.00%
-0.50% to -0.749%	0	0.00%
-0.75% to -0.999%	0	0.00%
-1.00% or more	<u>0</u>	<u>0.00%</u>
	30	100.00%