

Amplify YieldShares Senior Loan and Income ETF

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 September 20, 2016 through December 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%	6	8.33%
0.00% to 0.249%	38	52.78%
-0.001% to -0.249%	17	23.61%
-0.25% to -0.499%	7	9.72%
-0.50% to -0.749%	2	2.78%
-0.75% to -0.999%	0	0.00%
-1.00% or more	2	2.78%
	<u>72</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	54	21.43%
	<u>252</u>	<u>100.00%</u>

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	0	0.00%
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	30	100.00%