Amplify YieldShares CWP Dividend & Option Income ETF

Brad Bailey
310 S. Hale Street
Wheaton, IL 60187

10/31/2018

Nontaxable Return of Capital Distribution

CUSIP number Serial number(s) Ticker symbol Account number(s)
032108409 N/A DIVO N/A

Describe the organizational action and, if applicable, the date of the action or the date against which shareholders’ ownership is measured for the action:

AMPLIFY YIELDSHARES CWP DIVIDEND & OPTION INCOME ETF PAID A NONTAXABLE RETURN OF CAPITAL DISTRIBUTION TO THE SHAREHOLDERS OF RECORD ON THE DATES ATTACHED.

For each dividend noted above, 17.9842% of each such dividend was a return of capital in accordance with the IRC Section 301(C)(2). Accordingly, the shareholder would reduce the holder’s basis in the stock by the portion of the distribution determined to be return of capital.

The tax basis of the shareholders of record for each dividend noted above is lowered by the per share amount disclosed in the attachment. The rate was determined in accordance with IRC Section 301 and 316.

For Paperwork Reduction Act Notice, see the separate Instructions.

Cat. No. 37752P

Form 8937 (12-2017)
Part II  Organizational Action (continued)

17  List the applicable Internal Revenue Code section(s) and subsection(s) upon which the tax treatment is based  IRC SECTIONS 301, 316.

18  Can any resulting loss be recognized?  NO LOSS CAN BE RECOGNIZED BY THE SHAREHOLDERS OF RECORD FOR THE NON-TAXABLE RETURN OF CAPITAL DISTRIBUTION RECEIVED.

19  Provide any other information necessary to implement the adjustment, such as the reportable tax year  THE INFORMATION PROVIDED ABOVE WILL BE REFLECTED ON THE SHAREHOLDERS 2018 1099-DIV STATEMENT, BOX 3.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than officer) is based on all information of which preparer has any knowledge.

Signature A signed copy is maintained by the issuer Date
Print your name
Title

Paid Preparer Use Only
Print/Type preparer’s name Preparer’s signature Date Check ☐ if self-employed PTIN
Firm’s name Firm’s EIN
Firm’s address Phone no.

Send Form 8937 (including accompanying statements) to: Department of the Treasury, Internal Revenue Service, Ogden, UT 84201-0054
### Amplify Yieldshares CWP Dividend & Option Income ETF

81-3515015  
FYE 10/31/2018

DIVO  
032108409

<table>
<thead>
<tr>
<th>Record Date</th>
<th>Ex Date</th>
<th>Payable Date</th>
<th>Total Dividend</th>
<th>Return of Capital</th>
<th>Return of Capital %</th>
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<tbody>
<tr>
<td>3/29/2018</td>
<td>3/28/2018</td>
<td>4/2/2018</td>
<td>0.33205500</td>
<td>0.05971736</td>
<td>17.9842%</td>
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<td>6/28/2018</td>
<td>7/2/2018</td>
<td>0.33499250</td>
<td>0.06024564</td>
<td>17.9842%</td>
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<tr>
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<td>7/30/2018</td>
<td>8/1/2018</td>
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<td>0.02072287</td>
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<td>9/4/2018</td>
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<td>0.02228539</td>
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<tr>
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<td>9/27/2018</td>
<td>10/1/2018</td>
<td>0.12512500</td>
<td>0.02250270</td>
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<td>11/1/2018</td>
<td>0.12934167</td>
<td>0.02326103</td>
<td>17.9842%</td>
</tr>
</tbody>
</table>

**Total:** 1.16065918  
**0.20873500**