

**ConvexityShares Daily 1.5x SPIKES Futures ETF  
Monthly Account Statement  
For the Month Ended June 30, 2023**

**Statement of Income**

**Income**

Interest and other income	\$566
Realized loss on futures contracts	(\$265,668)
Net change in unrealized gain on futures contracts	\$21,268
<b>Total loss</b>	<b>(\$243,834)</b>

**Expenses**

Management fees	\$320
<b>Total expenses</b>	<b>\$320</b>
<b>Net loss</b>	<b>(\$244,154)</b>

**Statement of Changes in Net Asset Value**

Net Asset Value Beginning of Period 5/31/2023	\$654,627
Additions (0 Shares)	\$0
Withdrawals (0 Shares)	\$0
Net loss	(\$244,154)

**Net Asset Value End of Period 6/30/2023** \$410,473

**Net Asset Value Per Share** \$5.47

**To the Shareholders of the ConvexityShares Trust Funds:**

Pursuant to Rule 4.22(h) under the Commodity Exchange Act, the undersigned represents that, to the best of their knowledge and belief, the information contained in the Account Statement for the month ended June 30, 2023 is accurate and complete.

*Melinda Ho*

**Chief Financial Officer  
ConvexiyShares Trust  
7 Roszel Road, Suite 1A  
Princeton, NJ 08540**