See separate instructions.

Part I Reporting Issuer

P	апт кероп	ing issuer			
1	Issuer's name				2 Issuer's employer identification number (EIN)
Quadratic Interest Rate Volatility and Inflation Hedge ETF					83-3722269
3	Name of contact for	or additional information	5 Email address of contact		
QU	JADRATIC CAPITA	AL MANAGEMENT LLC		1-833-486-5383	
6	Number and street	(or P.O. box if mail is not	7 City, town, or post office, state, and ZIP code of contact		
	0 PARK AVE. 32nd Date of action	FLOOR	9 Class	sification and description	New York, NY 10017
Ū	Date of dotion		U Chase		
	3/31/2023		Commor	Stock	
10	CUSIP number 11 Serial number(s)		(s)	12 Ticker symbol	13 Account number(s)
	500767736			IVOL	
Pa		zational Action Atta	ch additiona	statements if needed. So	ee back of form for additional questions.
14					te against which shareholders' ownership is measured for
	-		applicable, ine	date of the action of the da	te against which shareholders ownership is measured for
		e attached statement.			
15					rity in the hands of a U.S. taxpayer as an adjustment per
	share or as a per	centage of old basis \blacktriangleright	he amount sh	nown as a return of capital	distribution in the attached statement represents
<u>a re</u>	duction of the sha	reholder's tax basis on	shares held.		
16			basis and the	data that supports the calcu	lation, such as the market values of securities and the
	valuation dates	See line 15 above.			

Part II Organizational Action (continued)

 17
 List the applicable Internal Revenue Code section(s) and subsection(s) upon which the tax treatment is based ►
 Pursuant to IRS

 Section 301(C)(1), the portion of a distribution which is a dividend (as defined under IRC Section 316) is includable in gross income.
 Pursuant to IRC Section 301(C)(2), the portion of the distribution which is not a dividend shall be applied against and reduce the adjusted basis of the stock.

18 Can any resulting loss be recognized? ► <u>Not applicable to this transaction. No loss would be recognized on the return of capital</u> distribution. The shareholder's cost basis should be adjusted to reflect the return on capital distribution which may affect realized gain or loss upon disposition of the shares.

19 Provide any other information necessary to implement the adjustment, such as the reportable tax year ▶ Pursuant to IRC Section 6045, as amended by the Emergency Economic Stabilization Act of 2008, brokers are required to reflect these adjustments in the cost basis reporting for covered securities. If a broker is not required to provide cost basis to a particular shareholder, the cost basis of the shareholder's shares should be adjusted as of the dividend date to reflect the return of capital described above.

	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.								
Sign Here	Signa	ture ►		Date ►					
	Print	your name 🕨		Title ►					
Paid Prepa	rer	Print/Type preparer's name	Preparer's signature	Date	Check if self-employed				
Use C		Firm's name			Firm's EIN ►				
		Firm's address ►							
Send Fo	rm 89	37 (including accompanying state	ments) to: Department of the Treasury,	Internal Revenue Service, C	Dgden, UT 84201-0054				

Quadratic Interest Rate Volatility and Inflation Hedge ETF

Supplemental Attachment to Form 8937

Part II, Question 14

Detail of the distributions paid during the fiscal year ending March 31, 2023 is described below:

Ex-Date	Record Date	Payable Date	Amount	% Taxable Distribution	Taxable Dividend Amount	% Return of Capital Distribution	Return of Capital Amount
04/27/2022	04/28/2022	04/29/2022	\$0.0774	0.00%	\$0.0000	100.00%	\$0.0774
05/26/2022	05/27/2022	05/31/2022	\$0.0771	0.00%	\$0.0000	100.00%	\$0.0771
06/28/2022	06/29/2022	06/30/2022	\$0.0766	0.00%	\$0.0000	100.00%	\$0.0766
07/27/2022	07/28/2022	07/29/2022	\$0.0764	0.00%	\$0.0000	100.00%	\$0.0764
08/29/2022	08/30/2022	08/31/2022	\$0.0723	0.00%	\$0.0000	100.00%	\$0.0723
09/28/2022	09/29/2022	09/30/2022	\$0.0674	0.00%	\$0.0000	100.00%	\$0.0674
10/27/2022	10/28/2022	10/31/2022	\$0.0680	0.00%	\$0.0000	100.00%	\$0.0680
11/28/2022	11/29/2022	11/30/2022	\$0.0678	0.00%	\$0.0000	100.00%	\$0.0678
12/28/2022	12/29/2022	12/30/2022	\$0.0682	0.00%	\$0.0000	100.00%	\$0.0682
01/27/2023	01/30/2023	01/31/2023	\$0.0670	0.00%	\$0.0000	100.00%	\$0.0670
02/24/2023	02/27/2023	02/28/2023	\$0.0637	0.00%	\$0.0000	100.00%	\$0.0637
03/29/2023	03/30/2023	03/31/2023	\$0.0689	0.00%	\$0.0000	100.00%	\$0.0689