

GRANITESHARES FINANCIAL PLC - STATEMENT OF REPORTABLE INCOME FOR THE PERIOD

1 JULY 2022 TO 30 JUNE 2023

This report is relevant if you were an investor in the above-named fund on 30 June 2023.

The securities of GraniteShares Financial Plc (the "Issuer") listed below (the "Securities") are registered with HM Revenue & Customs in the UK as "reporting funds" under the UK Reporting Fund Regime (the "Reporting Fund Regime"). This report constitutes the Report to Investors for the purposes of the Reporting Fund Regime in respect of the period ended 30 June 2023. You should be aware that there may be a requirement for you to pay tax on the 'Excess reported income' as though you had actually received a distribution from the fund.

As described in the Prospectus of the Issuer for the issue of the Securities, the Issuer intends to invest only in swap transactions with swap counterparties. Such swap transactions do not generate any income required to be reported under the Reporting Fund Regime, and investors do not receive income from investment in the Securities. As such the "Amount actually distributed" and the "Excess of reported income over amounts actually distributed per security" shown below are "Nil".

Should you have any queries with regards to the content of this report, please contact your tax advisor.

Securities	Issuer name	ISIN	Currency	Does the fund / security remain a Reporting Fund at the date the fund makes the Report available?	Amount actually distributed	Excess of reported income over amounts actually distributed per security	Dates of distribution	Fund Distribution Date
GraniteShares 3x Long Palantir Daily ETP Securities	GraniteShares Financial Plc	XS2377111906	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Palantir Daily ETP Securities	GraniteShares Financial Plc	XS2377112037	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long AMD Daily ETP Securities	GraniteShares Financial Plc	XS2377112110	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short AMD Daily ETP Securities	GraniteShares Financial Plc	XS2377112201	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Moderna Daily ETP Securities	GraniteShares Financial Plc	XS2377112466	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Moderna Daily ETP Securities	GraniteShares Financial Plc	XS2377112540	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Airbus Daily ETP Securities	GraniteShares Financial Plc	XS2376933375	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Airbus Daily ETP Securities	GraniteShares Financial Plc	XS2376937442	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long AXA Daily ETP Securities	GraniteShares Financial Plc	XS2376944224	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short AXA Daily ETP Securities	GraniteShares Financial Plc	XS2376951781	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long BNP Daily ETP Securities	GraniteShares Financial Plc	XS2376951948	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short BNP Daily ETP Securities	GraniteShares Financial Plc	XS2376952243	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Danone Daily ETP Securities	GraniteShares Financial Plc	XS2376974304	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Danone Daily ETP Securities	GraniteShares Financial Plc	XS2376974486	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long LOreal Daily ETP Securities	GraniteShares Financial Plc	XS2376974726	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short LOreal Daily ETP Securities	GraniteShares Financial Plc	XS2376974999	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long LVMH Daily ETP Securities	GraniteShares Financial Plc	XS2376975020	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short LVMH Daily ETP Securities	GraniteShares Financial Plc	XS2376975376	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Safran Daily ETP Securities	GraniteShares Financial Plc	XS2376975533	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Safran Daily ETP Securities	GraniteShares Financial Plc	XS2376975616	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Sanofi Daily ETP Securities	GraniteShares Financial Plc	XS2376975962	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Sanofi Daily ETP Securities	GraniteShares Financial Plc	XS2376976341	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Schneider Electric Daily ETP Securities	GraniteShares Financial Plc	XS2376976770	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Schneider Electric Daily ETP Securities	GraniteShares Financial Plc	XS2376976853	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long STMicroelectronics Daily ETP Securities	GraniteShares Financial Plc	XS2376978982	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short STMicroelectronics Daily ETP Securities	GraniteShares Financial Plc	XS2376979287	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long TotalEnergies Daily ETP Securities	GraniteShares Financial Plc	XS2376979790	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short TotalEnergies Daily ETP Securities	GraniteShares Financial Plc	XS2376979873	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Volkswagen Daily ETP Securities	GraniteShares Financial Plc	XS2376990417	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Volkswagen Daily ETP Securities	GraniteShares Financial Plc	XS2376991142	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long PayPal Daily ETP	GraniteShares Financial Plc	XS2376992629	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short PayPal Daily ETP	GraniteShares Financial Plc	XS2376992389	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Square Daily ETP	GraniteShares Financial Plc	XS2376992207	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Square Daily ETP	GraniteShares Financial Plc	XS2376991738	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 2x Long Zoom Daily ETP	GraniteShares Financial Plc	XS2376991654	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 2x Short Zoom Daily ETP	GraniteShares Financial Plc	XS2435549188	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Alibaba Daily ETP	GraniteShares Financial Plc	XS2435549857	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long MicroStrategy Daily ETP	GraniteShares Financial Plc	XS2435550350	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long UniCredit Daily ETP	GraniteShares Financial Plc	XS2435550947	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Eni Daily ETP	GraniteShares Financial Plc	XS2435551242	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Coinbase Daily ETP	GraniteShares Financial Plc	XS2377112896	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Coinbase Daily ETP	GraniteShares Financial Plc	XS2575914176	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Spotify Daily ETP	GraniteShares Financial Plc	XS2435549261	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Spotify Daily ETP	GraniteShares Financial Plc	XS2435549774	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Alibaba Daily ETP	GraniteShares Financial Plc	XS2435550194	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short MicroStrategy Daily ETP	GraniteShares Financial Plc	XS2435550780	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short UniCredit Daily ETP	GraniteShares Financial Plc	XS2435551168	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Eni Daily ETP	GraniteShares Financial Plc	XS2435551325	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Intesa Sanpaolo Daily ETP	GraniteShares Financial Plc	XS2435551598	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Intesa Sanpaolo Daily ETP	GraniteShares Financial Plc	XS2435551671	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Enel Daily ETP	GraniteShares Financial Plc	XS2435552216	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Enel Daily ETP	GraniteShares Financial Plc	XS2435552729	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Coinbase Daily ETP	GraniteShares Financial Plc	XS2675914176	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long FTSE MIB Daily ETP	GraniteShares Financial Plc	XS2531766363	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short FTSE MIB Daily ETP	GraniteShares Financial Plc	XS2531766447	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 5x Short FTSE MIB Daily ETP	GraniteShares Financial Plc	XS2531767767	EUR	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Square Daily ETP	GraniteShares Financial Plc	XS2596085972	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Rio Tinto Daily ETP	GraniteShares Financial Plc	XS2596086350	GBP	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Glencore Daily ETP	GraniteShares Financial Plc	XS2596087242	GBP	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long PayPal Daily ETP	GraniteShares Financial Plc	XS2596087671	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long NIO Daily ETP Securities	GraniteShares Financial Plc	XS2600249812	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Moderna Daily ETP Securities	GraniteShares Financial Plc	XS2613356620	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short NVIDIA Daily ETP	GraniteShares Financial Plc	XS2613356893	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Netflix Daily ETP	GraniteShares Financial Plc	XS2617255687	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long MicroStrategy Daily ETP	GraniteShares Financial Plc	XS2617255760	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short BP Daily ETP	GraniteShares Financial Plc	XS2620728274	GBP	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Barclays Daily ETP	GraniteShares Financial Plc	XS2620728605	GBP	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Palantir Daily ETP Securities	GraniteShares Financial Plc	XS2620728860	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short Uber Daily ETP	GraniteShares Financial Plc	XS2626290238	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Short MicroStrategy Daily ETP	GraniteShares Financial Plc	XS2633105197	USD	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 3x Long Rolls-Royce Daily ETP	GraniteShares Financial Plc	XS2633107052	GBP	Yes	Nil	Nil	N/A	31/12/2023
GraniteShares 5x Long FTSE MIB Daily ETP	GraniteShares Financial Plc	XS2633107052	GBP	Yes	Nil	Nil	N/A	31/12/2023