

NVYB

YieldBOOST™ Nvidia ETP

Monthly distributions through an options strategy on Nvidia stock.

Distributions

as of [DD/MM/YYYY]

Distribution Rate*

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Distribution frequency **Monthly**

PRODUCT DESCRIPTION

The **GraniteShares YieldBOOST™ Nvidia ETP** ("NVYB") is a collateralised, Exchange-Traded Product (ETP) designed to generate monthly distributions by replicating the performance of the **Solactive Option Income NVIDIA Corp Index**, an index based on a systematic put options strategy on NVIDIA Corp. shares (NASDAQ: NVDA).

Each week the index strategy sells two put options on the underlying with strike at 95% (5% out-of-the-money), and simultaneously buys two put options with strike at 90% (10% out-of-the-money). The premium received from selling the options, net of the purchase cost, funds the monthly distributions.

- The sale of 2 put options with strike at 95% funds the distributions, protecting the index on a weekly basis from downside in the underlying of up to -5%.
- From -5% to -10%, the index has 2x leveraged exposure to downside in the underlying stock, on a weekly basis.
- For weekly downside beyond -10% in the underlying, capital is partially protected by the purchase of the two put options.

Capital at risk. The value of an investment in an ETP can go up or down and investors may not recover the amount invested.

Listing & Trading Information

EXCHANGE	TICKER	ISIN	SEDOL	TRADING CURRENCY
LSE	NVYB	XS3531976143	C05BV92	USD
LSE	NVYP	XS3531976143	C05BVB4	GBX

Product Overview

Product Name	GraniteShares YieldBOOST™ Nvidia ETP
Underlying Stock	NVIDIA Corp
Base Currency	USD
ISIN	XS3531976143
Structure	ETP
Management fee p.a.	0.75%

Additional Information

ISA	Yes - eligible
SIPP	Yes - eligible
UK Reporting Fund Status	Yes
Issuer	GraniteShares Financial plc
Swap Collateral Custodian	BNY Mellon
Initial Listing Date	14-10-2026
Countries of Registration	Ireland and UK

* The Distribution Rate is the annual rate an investor would receive if the most recent distribution remained the same going forward. The rate represents a single distribution and does not represent total return. It is calculated by annualising the most recent distribution and dividing it by the most recent NAV (as of [DD/MM/YYYY]).

For Sophisticated investors only. Investors should read the prospectus relating to the GraniteShares ETPs ("Prospectus") before investing and should refer to the sections of the Prospectus entitled "Risk Factors" and "Economic Overview of ETP Securities" for further details of risks associated with an investment in this product.

Collateralised ETP securities are backed by collateral, subject to eligibility criteria, to protect investors in case of insolvency. The amount of collateral provided by the swap counterparty is held and valued by an independent custodian in a segregated account and is adjusted daily, reflecting changes in the value of the collateralised ETPs and the number of securities in circulation. Bank of New York Mellon SA/NV acts as custodian of the swap collateral.

IMPORTANT INFORMATION

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Risk Factors

An investment in a GraniteShares short and leveraged exchange traded product (“ETP”) may not be suitable for all investors. They are intended for investors who wish to take a very short term view on the underlying asset and are not intended as buy and hold investments.

Performance and capital loss: Past performance is not a reliable indicator of future results. The value of an investment may go down as well as up and can result in losses, up to and including a total loss of the amount initially invested.

Generic risks: Investments in ETPs involve numerous risks including, among others, company risks, general market risks, credit risks, foreign exchange risks, interest rate risks, geopolitical risks and liquidity risks.

Specific product risks: The Index is constructed to track the performance of an increased (leveraged) and/or short exposure to the underlying asset. A fall (or rise where short and leveraged exposure) in value of the underlying asset can result in a greater reduction in the level of the Index. The Index is designed to do this on a daily basis only which should not be equated with seeking a leveraged position for periods longer than a day. The ETP’s performance over periods longer than one day will not be correlated or symmetrical with the returns of the underlying asset. Potential investors should refer to the section entitled “Risk Factors” and “Economic Overview of the ETP Securities” in the Prospectus relating to the GraniteShares ETPs for further details of these and other risks associated with an investment in short and leveraged ETPs and consult their financial advisers as needed.

Counterparty risk: An investment in a GraniteShares short and leveraged ETP involves counterparty risk. GraniteShares Financial plc has entered into a Swap Agreement with a counterparty, Natixis, that is backed with collateral. Failure of the counterparty to make payments may result in an investment in an ETP suffering a loss.

Disclaimer

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YieldBOOST ETPs are complex products and involve a high degree of risk. Your capital is at risk, and you may lose some or all of your investment. The ETPs use an options-based strategy, including the writing of put options. The income generated from option premiums does not protect against losses in the value of the underlying reference. The potential gain from the strategy may be limited, while losses may be substantial if the underlying reference declines in value.

An investment in a YieldBOOST ETP is not an investment directly in the underlying ETP or asset. The value of a YieldBOOST ETP may be affected by movements in the underlying reference, market volatility, changes in option values and liquidity. The use of derivatives may result in losses, and there is no guarantee that the strategy will generate a particular level of income or achieve its investment objective.

YieldBOOST ETPs are exchange-traded securities and their market price may differ from their value. There can be no assurance that an active trading market will develop or be maintained. Brokerage commissions, bid-ask spreads and other costs may reduce returns.

Investors should carefully consider the applicable KID, prospectus and final terms, which contain further information about the ETP, its strategy, costs and risks.

Past performance is not a reliable indicator of future results. Forecasts are not a reliable indicator of future performance. Seek independent advice where necessary.

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