

## Fund Overview

You can find additional information about the Fund at [www.graniteshares.com](http://www.graniteshares.com)

You can request this information by calling at (844) 476 8747 or send email to [info@graniteshares.com](mailto:info@graniteshares.com)

## How did the fund perform since inception?

During the period of May 11, 2026 to June 30, 2026, the Fund had a -48.06% return.

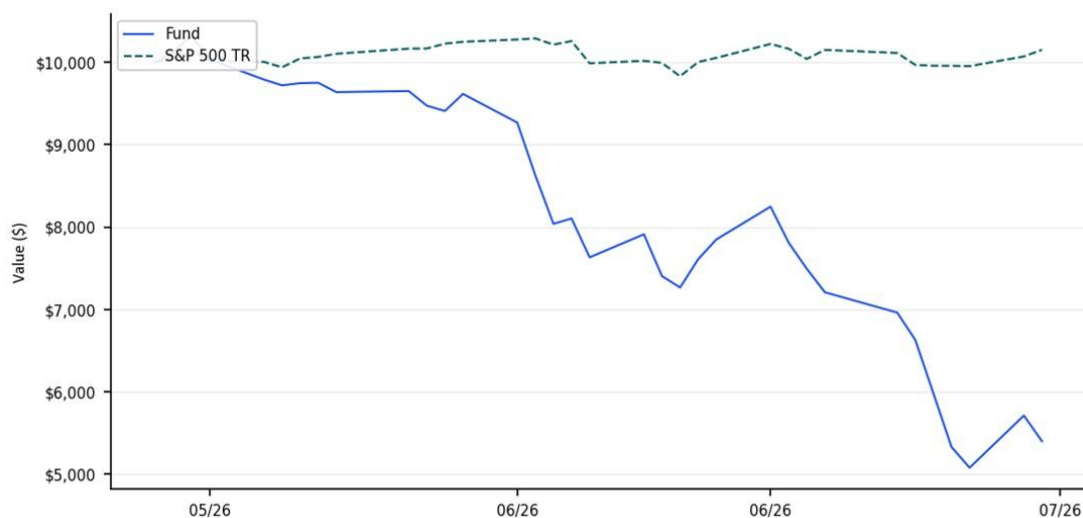
Over the same period the Benchmark had a return of 1.36%.

## Average Annual Total Returns

As of June 30, 2026

|                                                     | Since Inception<br>(5/11/2026) |
|-----------------------------------------------------|--------------------------------|
| <b>GraniteShares Autocallable MSTR ETF - NAV</b>    | -48.06%                        |
| <b>GraniteShares Autocallable MSTR ETF - Market</b> | -47.77%                        |
| <b>S&amp;P 500® Total Return Index</b>              | 1.36%                          |

## How did the fund perform since inception.



The \$10,000 chart reflects a hypothetical \$10,000 investment in the Fund. The chart uses total return NAV performance and assumes reinvestment of dividends and capital gains. The NAV performance includes all fund expenses.

## What were the fund's costs for the last 12 months?

(based on hypothetical \$10,000 investment)

|                                      |         |
|--------------------------------------|---------|
| <b>Expense Ratio (Actual)</b>        | 1.81%   |
| <b>Cost of a \$10,000 Investment</b> | \$18.75 |

Hypothetical example: The cost shown is the amount you would pay on a \$10,000 investment, assuming a return of -47.47% and an expense ratio of 1.81%.

### Top 10 Holdings

As of June 30, 2026

| Holding                     | % of Total Investments |
|-----------------------------|------------------------|
| United States Treasury Bill | 64.81%                 |
| Autocallable MSTR TRS       | 12.14%                 |

### Sector Breakdown

| Sector            | % of Total Investments |
|-------------------|------------------------|
| Government        | 64.81%                 |
| Broker Cash       | 23.05%                 |
| Total Return Swap | 12.14%                 |

### Fund Statistics

|                          |           |
|--------------------------|-----------|
| Net Assets               | \$374,955 |
| Total Number of Holdings | —         |
| Portfolio Turnover Rate  | 0%        |
| Inception Date           | 5/11/2026 |

### Material Fund Changes

There were no material fund changes during the period

### Additional Information

If you wish to receive a copy of this document at a new address, contact (844) 476 8747 or send an email to [info@graniteshares.com](mailto:info@graniteshares.com)

### GraniteShares Autocallable MSTR ETF

NASDAQ: MSR



Annual Shareholder Report – June 30, 2026

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Past performance does not guarantee future results. Call (844) 476 8747 or send an email to [info@graniteshares.com](mailto:info@graniteshares.com) for current performance questions.

If you wish to view additional information about the Fund, including but not limited to the financial statements and holdings, please visit [www.graniteshares.com](http://www.graniteshares.com)

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