GraniteShares YieldBOOST COIN ETF

NASDAQ: COYY

Annual Shareholder Report – June 30, 2026

Fund Overview

The Fund's primary investment objective is to achieve 2 times (200%) the income generated from selling options on Coinbase Global, Inc. (NASDAQ COIN) (the "Underlying Stock") by selling options on leveraged exchange-traded funds designed to deliver 2 times (200%) the daily performance of the Underlying Stock (the "Underlying Leveraged ETF"). The Fund's secondary investment objective is to gain exposure to the performance of the Underlying Leveraged ETF, subject to a cap on potential investment gains. A downside protection may be implemented which could affect the net income level.

You can find additional information about the Fund at www.graniteshares.com

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

How did the fund perform since inception?

During the period of July 28, 2025 to June 30, 2026, the Fund had a -59.39% return.

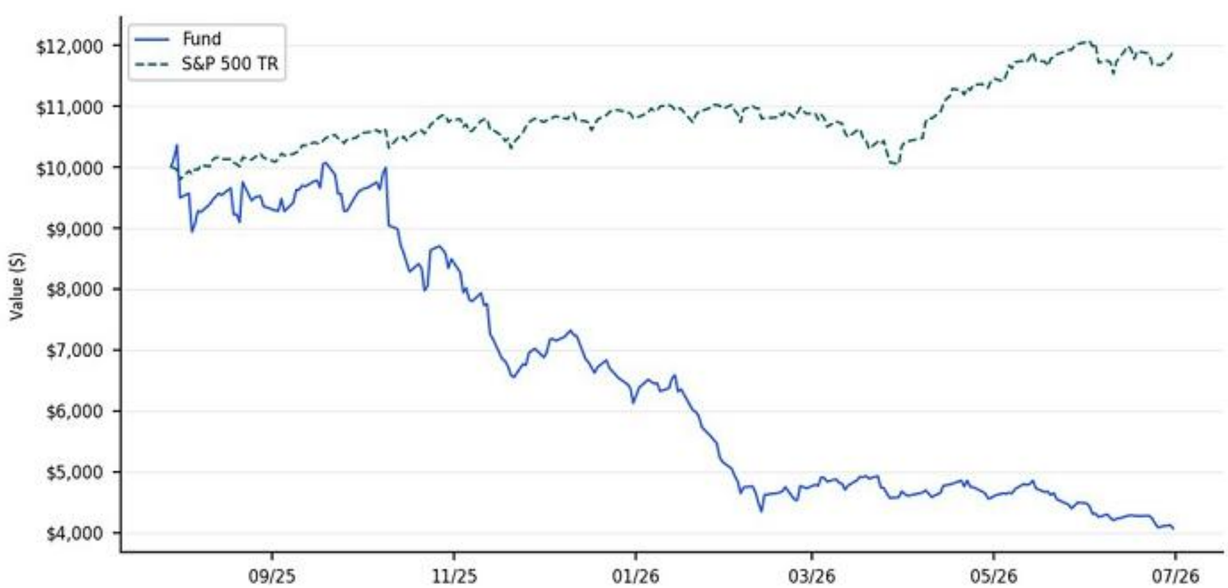
Over the same period the Benchmark had a return of 18.71%.

Average Annual Total Returns

As of June 30, 2026

	Since Inception (7/28/2025)
GraniteShares YieldBOOST COIN ETF - NAV	-59.39%
S&P 500® Total Return Index	18.71%

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)

Expense Ratio (Actual)	1.11%
Cost of a $10,000 Investment	$72.25

What does the Fund invest in?

The Fund sells put options contracts, either directly or through swap contracts, on the leveraged COIN ETF and for which it will receive a premium. The put options contracts sold by the Fund may vary in regard to their strike prices and their maturity.

The Fund may also invest in (1) U.S. Government securities, such as bills, notes and bonds issued by the U.S. Treasury; (2) money market funds; (3) short term bond ETFs and/or (4) corporate debt securities, such as commercial paper and other short-term unsecured promissory notes issued by businesses that are rated investment grade or of comparable quality as collateral for the Fund's swap agreements

Top 10 Holdings

As of June 30, 2026

Holding	% of Total Investments
United States Treasury Bill	98.25%
Put CONL July 4.09 07/01/2026	0.70%
Put CONL July 4.13 07/06/2026	0.53%
Put CONL July 4.01 07/02/2026	0.52%

Sector Breakdown

Sector	% of Total Investments
Government	98.25%
Purchased Options	1.75%

Fund Statistics

Net Assets	$ 21,107,617
Total Number of Holdings	5
Portfolio Turnover Rate	0%
Inception Date	7/28/2025

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

Past performance does not guarantee future results. Call (844) 476 8747 or send an email to 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

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