

## STATEMENT OF REPORTABLE INCOME FOR GRANITESHARES FINANCIAL PLC FOR THE PERIOD

### 01 July 2019 to 30 June 2020

The classes of 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 Fund Reporting Fund Regime (the "Reporting Fund Regime"). As such, the Issuer is required to make reports of income to investors.

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 disclosed or reported under the Reporting Fund Regime, nor do we anticipate that investors will receive income from investment in the Securities. It is not envisaged that this investment policy will change, and as such reporting for "Amount actually distributed" and "Excess of reported income over amounts actually distributed per security" will show "nil" for each fiscal year of the Issuer.

There may be a requirement for you to pay tax as though you had actually received a dividend from the Issuer.

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 Vodafone Daily ETP	GraniteShares Financial Plc	XS2009195566	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Vodafone Daily ETP	GraniteShares Financial Plc	XS2009195640	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Glencore Daily ETP	GraniteShares Financial Plc	XS2066789251	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Glencore Daily ETP	GraniteShares Financial Plc	XS2066789335	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long BP Daily ETP	GraniteShares Financial Plc	XS2066792396	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short BP Daily ETP	GraniteShares Financial Plc	XS2066792636	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Lloyds Banking Group Daily ETP	GraniteShares Financial Plc	XS2066792982	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Lloyds Banking Group Daily ETP	GraniteShares Financial Plc	XS2066793014	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long AstraZeneca Daily ETP	GraniteShares Financial Plc	XS2066793287	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short AstraZeneca Daily ETP	GraniteShares Financial Plc	XS2066793444	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Diageo Daily ETP	GraniteShares Financial Plc	XS2066793790	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Diageo Daily ETP	GraniteShares Financial Plc	XS2066793873	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long BAE Systems Daily ETP	GraniteShares Financial Plc	XS2066799995	GBP	Yes	nil	nil	N/A	N/A

GraniteShares 3x Short BAE Systems Daily ETP	GraniteShares Financial Plc	XS2066849337	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Rio Tinto Daily ETP	GraniteShares Financial Plc	XS2066849501	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Rio Tinto Daily ETP	GraniteShares Financial Plc	XS2066849766	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Barclays Daily ETP	GraniteShares Financial Plc	XS2066849923	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Barclays Daily ETP	GraniteShares Financial Plc	XS2066850004	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Royal Dutch Shell Daily ETP	GraniteShares Financial Plc	XS2066850343	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Royal Dutch Shell Daily ETP	GraniteShares Financial Plc	XS2066850699	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Rolls-Royce Daily ETP	GraniteShares Financial Plc	XS2066850772	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Alphabet Daily ETP	GraniteShares Financial Plc	XS2193968307	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Alphabet Daily ETP	GraniteShares Financial Plc	XS2193968729	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Amazon Daily ETP	GraniteShares Financial Plc	XS2193969537	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Amazon Daily ETP	GraniteShares Financial Plc	XS2193969701	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Apple Daily ETP	GraniteShares Financial Plc	XS2193969883	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Apple Daily ETP	GraniteShares Financial Plc	XS2193970030	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Facebook Daily ETP	GraniteShares Financial Plc	XS2193971350	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Facebook Daily ETP	GraniteShares Financial Plc	XS2193971517	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Microsoft Daily ETP	GraniteShares Financial Plc	XS2193970204	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Microsoft Daily ETP	GraniteShares Financial Plc	XS2193970386	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Netflix Daily ETP	GraniteShares Financial Plc	XS2193970543	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Netflix Daily ETP	GraniteShares Financial Plc	XS2193970899	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long NVIDIA Daily ETP	GraniteShares Financial Plc	XS2193971947	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short NVIDIA Daily ETP	GraniteShares Financial Plc	XS2193972168	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Tesla Daily ETP	GraniteShares Financial Plc	XS2193972598	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Tesla Daily ETP	GraniteShares Financial Plc	XS2193972671	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long UBER Daily ETP	GraniteShares Financial Plc	XS2193972838	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short UBER Daily ETP	GraniteShares Financial Plc	XS2193973059	USD	Yes	nil	nil	N/A	N/A