

STATEMENT OF REPORTABLE INCOME FOR GRANITESHARES FINANCIAL PLC FOR THE PERIOD

1 JULY 2020 TO 30 JUNE 2021

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 Leveraged Vodafone ETP	GraniteShares Financial Plc	XS2009195566	GBP	Yes	nil	nil	N/A	N/A
GraniteShares -3x Short Vodafone 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 Short Rolls-Royce Daily ETP	GraniteShares Financial Plc	XS2305052255	GBP	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Alphabet ETP	GraniteShares Financial Plc	XS2193968307	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Alphabet ETP	GraniteShares Financial Plc	XS2193968729	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Amazon ETP	GraniteShares Financial Plc	XS2193969537	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Amazon ETP	GraniteShares Financial Plc	XS2193969701	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Apple ETP	GraniteShares Financial Plc	XS2193969883	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Apple ETP	GraniteShares Financial Plc	XS2193970030	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Facebook ETP	GraniteShares Financial Plc	XS2193971350	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Facebook ETP	GraniteShares Financial Plc	XS2193971517	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Microsoft ETP	GraniteShares Financial Plc	XS2193970204	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Microsoft ETP	GraniteShares Financial Plc	XS2193970386	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Netflix ETP	GraniteShares Financial Plc	XS2193970543	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Netflix ETP	GraniteShares Financial Plc	XS2193970899	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long NVDA ETP	GraniteShares Financial Plc	XS2193971947	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short NVDA ETP	GraniteShares Financial Plc	XS2193972168	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Tesla ETP	GraniteShares Financial Plc	XS2193972598	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Tesla ETP	GraniteShares Financial Plc	XS2193972671	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long UBER ETP	GraniteShares Financial Plc	XS2193972838	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short UBER ETP	GraniteShares Financial Plc	XS2193973059	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long NIO Daily ETP	GraniteShares Financial Plc	XS2193973133	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short NIO Daily ETP	GraniteShares Financial Plc	XS2193973216	USD	Yes	nil	nil	N/A	N/A
GraniteShares 1x Long FAANG ETP	GraniteShares Financial Plc	XS2305050556	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long FAANG ETP	GraniteShares Financial Plc	XS2305050804	USD	Yes	nil	nil	N/A	N/A

GraniteShares 1x Short FAANG ETP	GraniteShares Financial Plc	XS2305051109	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short FAANG ETP	GraniteShares Financial Plc	XS2305051018	USD	Yes	nil	nil	N/A	N/A
GraniteShares 1x Long GAFAM ETP	GraniteShares Financial Plc	XS2305050630	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long GAFAM ETP	GraniteShares Financial Plc	XS2305051281	USD	Yes	nil	nil	N/A	N/A
GraniteShares 1x Short GAFAM ETP	GraniteShares Financial Plc	XS2305051521	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short GAFAM ETP	GraniteShares Financial Plc	XS2305051448	USD	Yes	nil	nil	N/A	N/A
GraniteShares 1x Long FATANG ETP	GraniteShares Financial Plc	XS2305050713	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long FATANG ETP	GraniteShares Financial Plc	XS2305051877	USD	Yes	nil	nil	N/A	N/A
GraniteShares 1x Short FATANG ETP	GraniteShares Financial Plc	XS2305052172	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short FATANG ETP	GraniteShares Financial Plc	XS2305051950	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Palantir Daily ETP	GraniteShares Financial Plc	XS2377111906	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Palantir Daily ETP	GraniteShares Financial Plc	XS2377112037	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long AMD Daily ETP	GraniteShares Financial Plc	XS2377112110	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short AMD Daily ETP	GraniteShares Financial Plc	XS2377112201	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Moderna Daily ETP	GraniteShares Financial Plc	XS2377112466	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Moderna Daily ETP	GraniteShares Financial Plc	XS2377112540	USD	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Airbus Daily ETP	GraniteShares Financial Plc	XS2376933375	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Airbus Daily ETP	GraniteShares Financial Plc	XS2376937442	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long AXA Daily ETP	GraniteShares Financial Plc	XS2376944224	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short AXA Daily ETP	GraniteShares Financial Plc	XS2376951781	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long BNP Daily ETP	GraniteShares Financial Plc	XS2376951948	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short BNP Daily ETP	GraniteShares Financial Plc	XS2376952243	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Danone Daily ETP	GraniteShares Financial Plc	XS2376974304	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Danone Daily ETP	GraniteShares Financial Plc	XS2376974486	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long L'Oreal Daily ETP	GraniteShares Financial Plc	XS2376974726	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short L'Oreal Daily ETP	GraniteShares Financial Plc	XS2376974999	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long LVMH Daily ETP	GraniteShares Financial Plc	XS2376975020	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short LVMH Daily ETP	GraniteShares Financial Plc	XS2376975376	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Safran Daily ETP	GraniteShares Financial Plc	XS2376975533	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Safran Daily ETP	GraniteShares Financial Plc	XS2376975616	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Sanofi Daily ETP	GraniteShares Financial Plc	XS2376975962	EUR	Yes	nil	nil	N/A	N/A

GraniteShares 3x Short Sanofi Daily ETP	GraniteShares Financial Plc	XS2376976341	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Schneider Electric Daily ETP	GraniteShares Financial Plc	XS2376976770	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Schneider Electric Daily ETP	GraniteShares Financial Plc	XS2376976853	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long STMicroelectronics Daily ETP	GraniteShares Financial Plc	XS2376978982	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short STMicroelectronics Daily ETP	GraniteShares Financial Plc	XS2376979287	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long TotalEnergies Daily ETP	GraniteShares Financial Plc	XS2376979790	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short TotalEnergies Daily ETP	GraniteShares Financial Plc	XS2376979873	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Long Volkswagen Daily ETP	GraniteShares Financial Plc	XS2376990417	EUR	Yes	nil	nil	N/A	N/A
GraniteShares 3x Short Volkswagen Daily ETP	GraniteShares Financial Plc	XS2376991142	EUR	Yes	nil	nil	N/A	N/A