graniteshares

Distributions

as of 07/22/2026

YieldBOOST™ GDM ETF

NUGY

Distribution Rate[3]	30 Day SEC Yield[4]
63.07%	1.67%

See below for full standardized performance

PRODUCT OVERVIEW

The GraniteShares YieldBOOST™ GDM ETF ("NUGY") is designed to generate income from options[1] strategies primarily by selling put options[2] on leveraged ETFs that track the 2x Long GDM Daily ETF.

FUND OBJECTIVE

The Fund's primary investment objective is to achieve 2 times (200%) the income generated from selling options on Arca Gold Miners Index's common stock (NASDAQ: GDM) (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.

Fund Details

Ticker	NUGY
CUSIP	38747R 181
Underlying Asset	Arca Gold Miners Index
Underlying ETF	2x Long GDM Daily ETF
Inception Date	Nov 18, 2025
Targeted Distribution Frequency	Weekly
Management Fees	0.99% Per Annum
Total Annual Operating Expense Ratio	1.07% Per Annum
Net Annual Operating Expense Ratio[5]	1.07% Per Annum

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PERFORMANCE

as of 06/30/2026

	1 month	3 month	YTD	1 Year	3 Year	Since Inception
NUGY NAV	-4.50%	-5.27%	-2.74%	-	-	-1.05%
NUGY Market Price	-5.85%	-5.28%	-3.05%	-	-	-0.25%

Performance data quoted represents past performance and is no guarantee of future results. Current performance may be lower or higher than the performance data quoted. Investment return and principal value will fluctuate so that an investor's shares, when redeemed, may be worth more or less than original cost. Returns less than one year are not annualized. NAV prices are used to calculate market price performance prior to the date when the Fund first traded on the New York Stock Exchange. Market performance is determined using the bid/ask midpoint at 4:00 PM Eastern time, when the NAV is typically calculated. Market performance does not represent the returns you would receive if you traded shares at other times. For the fund's most recent month-end performance, please call 1 (844) 476-8747 or visit graniteshares.com

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Distributions made by the Fund have been classified as a return of capital and may be comprised of option premiums, dividends, capital gains, and interest payments. As of the most recent distribution by the Fund, 95.9% was estimated to be return of capital. Please see the 19a-1 notices for a more comprehensive breakdown. To learn more about the potential tax efficiencies of return of capital distributions, click here.

1. An option is a contract that gives the holder the right, but not the obligation to buy or sell a specific asset at a predetermined price on or before a specified date. Options are a type of derivative, meaning their value is derived from the underlying asset.

2. A put option is a contract that gives the buyer the right, but not the obligation, to sell an underlying asset at a specified price (the strike price) by or on a specific date (the expiration date).

3. Is the annual rate an investor would receive if the most recent distribution remained the same going forward. The rate represents a single distribution from the fund and does not represent total return to the fund. The distribution rate is calculated by annualizing the most recent distribution and dividing it by the most recent NAV.(as of Jul 17, 2026).

4. The 30-Day SEC Yield represents the net investment income (excluding option income) earned by the ETF over the 30-day period ended [Most recent day the 30-SEC Yield was provided]. It is expressed as an annualized percentage rate based on the ETF's share price at the end of that period. This metric does not reflect the total of income generated by the fund, as it excludes option premium income central to the YieldBOOST™ strategy. (as of Jun 30, 2026)

5. GraniteShares Advisors LLC has contractually agreed to waive its fees and/or pay for the operating expenses of the Fund to ensure that the total fund operating expenses will not exceed 1.15% until December 31, 2026.

RISK FACTORS AND IMPORTANT INFORMATION

This material must be preceded or accompanied by a Prospectus. Carefully consider the Fund's investment objectives risk factors, charges and expenses before investing. Please read the prospectus before investing.

There is no guarantee that the Fund's investment strategy will be properly implemented, and an investor may lose some or all of its investment.

An Investment in the Fund is not an investment in the Underlying GDM ETF

The Fund's strategy will cap its potential gain if the Underlying GDM ETF's share increases in value.

The Fund's strategy is subject to all potential losses if the Underlying GDM ETF's share decline, which may not be offset by the income received by the Fund,

The Fund does not invest directly in the Underlying GDM ETF,

Fund shareholders are not entitled to any distribution paid by Underlying GDM ETF.

Shares are bought and sold at market price (not NAV) and are not individually redeemed from the ETF. There can be no guarantee that an active trading market for ETF shares will develop or be maintained, or that their listing will continue or remain unchanged. Buying or selling ETF shares on an exchange may require the payment of brokerage commissions and frequent trading may incur brokerage costs that detract significantly from investment returns.

An investment in the Fund involves risk, including the possible loss of principal. The Fund is non-diversified and includes risks associated with the Fund concentrating its investments in a particular industry, sector, or geographic region which can result in increased volatility. The use of derivatives such as option contracts and swaps are subject to market risks that may cause their price to fluctuate over time. Risks of the Fund include Risk of the Underlying ETF, Derivatives Risk, Affiliate Fund Risk, Counter party Risk, Price Participation Risk, Distribution Risk, NAV Erosion Risk, Put Writing Strategy Risk, Option Market Liquidity Risk. These and other risks can be found in the prospectus.

This information is not an offer to sell or a solicitation of an offer to buy shares of any Funds to any person in any jurisdiction in which an offer, solicitation, purchase or sale would be unlawful under the securities laws of such jurisdiction. Please consult your tax advisor about the tax consequences of an investment in Fund shares, including the possible application of foreign, state, and local tax laws. You could lose money by investing in the ETFs. There can be no assurance that the investment objective of the Funds will be achieved. None of the Funds should be relied upon as a complete investment program.

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