

# SHORT AND LEVERAGED DAILY ETFS

## UK LISTED STOCKS

Underlying stock	Leverage Factor	Listing Exchange	Ticker	ISIN	Trading Currency	Base Currency	Arranger Fee p.a.
AstraZeneca	+3x	UK	3LAZ	XS2066793287	GBX	GBP	0.99%
	-3x	UK	3SAZ	XS2066793444	GBX	GBP	0.99%
BAE Systems	+3x	UK	3LBA	XS2066799995	GBX	GBP	0.99%
	-3x	UK	3SBA	XS2066849337	GBX	GBP	0.99%
Barclays	+3x	UK	3LBC	XS2066849923	GBX	GBP	0.99%
	-3x	UK	3SBC	XS2066850004	GBX	GBP	0.99%
BP	+3x	UK	3LBP	XS2066792396	GBX	GBP	0.99%
	-3x	UK	3SBP	XS2066792636	GBX	GBP	0.99%
Diageo	+3x	UK	3LDO	XS2066793790	GBX	GBP	0.99%
	-3x	UK	3SDO	XS2066793873	GBX	GBP	0.99%
Glencore	+3x	UK	3LGL	XS2066789251	GBX	GBP	0.99%
	-3x	UK	3SGL	XS2066789335	GBX	GBP	0.99%
Lloyds Banking Group	+3x	UK	3LLL	XS2066792982	GBX	GBP	0.99%
	-3x	UK	3SLL	XS2066793014	GBX	GBP	0.99%
Rio Tinto	+3x	UK	3LRI	XS2066849501	GBX	GBP	0.99%
	-3x	UK	3SRI	XS2066849766	GBX	GBP	0.99%
Rolls-Royce	+3x	UK	3LRR	XS2066850772	GBX	GBP	0.99%
	-3x	UK	3SRR	XS2066850855	GBX	GBP	0.99%
Royal Dutch Shell	+3x	UK	3LRD	XS2066850343	GBX	GBP	0.99%
	-3x	UK	3SRD	XS2066850699	GBX	GBP	0.99%
Vodafone	+3x	UK	3LVO	XS2009195566	GBX	GBP	0.99%
	-3x	UK	3SVO	XS2009195640	GBX	GBP	0.99%

## PRODUCT DESCRIPTION

GraniteShares Short and Leveraged ETPs are collateralised Exchange Traded Products (ETPs), which are issued by GraniteShares Financial Plc. Each ETP tracks the performance of the corresponding Solactive Index for the underlying stock, excluding fees and other adjustments.

For example, in the case of GraniteShares 3x Long Vodafone Daily ETP, if Vodafone Group Plc rises by 1% over a day, then the ETP will rise by 3%, excluding fees and other adjustments. However, if Vodafone Group Plc falls by 1% over a day, then the ETP will fall by 3%, excluding fees and other adjustments.

## GLOSSARY

<b>Exchange</b>	The country code represents the exchange where the ETP is listed: UK: London Stock Exchange
<b>Currency</b>	Trading currency is the listing currency. Base currency refers to currency in which the Value per ETP Security is calculated.
<b>Arranger Fee</b>	The annual fee charged by the Arranger to administer the ETPs.
<b>GraniteShares Financial Plc</b>	A public limited company incorporated as a special purpose vehicle (SPV) in Ireland.

## DISCLAIMER

### General Notice

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### Risk Factors

An investment in a GraniteShares short and leveraged exchange traded product ("ETP") may not be suitable for all investors. They are intended for investors who wish to take a very short term view on the underlying asset and are not intended as buy and hold investments.

Performance and capital loss: Past performance is not a reliable indicator of future results. The value of an investment may go down as well as up and can result in losses, up to and including a total loss of the amount initially invested.

Generic risks: Investments in ETPs involve numerous risks including, among others, company risks, general market risks, credit risks, foreign exchange risks, interest rate risks, geopolitical risks and liquidity risks.

Specific product risks: The Index is constructed to track the performance of an increased (leveraged) and/or short exposure to the underlying asset. A fall (or rise where short and leveraged exposure) in value of the underlying asset can result in a greater reduction in the level of the Index. The Index is designed to do this on a daily basis only which should not be equated with seeking a leveraged position for periods longer than a day. The ETP's performance over periods longer than one day will not be correlated or symmetrical with the returns of the underlying asset. Potential investors should refer to the section entitled "Risk Factors" and "Economic Overview of the ETP Securities" in the Prospectus relating to the GraniteShares ETPs for further details of these and other risks associated with an investment in short and leveraged ETPs and consult their financial advisers as needed.

Counterparty risk: An investment in a GraniteShares short and leveraged ETP involves counterparty risk. GraniteShares Financial plc has entered into a Swap Agreement with a counterparty, Natixis, that is backed with collateral. Failure of the counterparty to make payments may result in an investment in an ETP suffering a loss.

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