



**THE FOUNDATION
FOR SECURE
MARKETS®**

#51671

Date: December 27, 2022

Subject: GraniteShares 1x Short TSLA Daily ETF - Cash Distribution (Capital Gains)
Option Symbol: TSLI
Date: 12/28/2022

GraniteShares 1x Short TSLA Daily ETF (TSLI) has announced a short-term capital gains distribution of \$4.40678 per TSLI share. The record date is December 29, 2022; the payable date is December 30, 2022. The ex-distribution date for this distribution will be December 28, 2022.

Contract Adjustment

Effective Date: December 28, 2022

New Multiplier: 100 (e.g., for premium extensions a premium of 1.50 equals \$150.00; a strike of 58.00 yields \$5,800.00).

Contract Multiplier: 1

Strike Prices: Strike prices will be reduced by 4.40678 and rounded to the nearest penny. (For example, a strike of 15.00 will be reduced to 10.59; a strike of 30.00 will be reduced to 25.59)

Option Symbol: TSLI remains TSLI

Deliverable Per Contract: 100 GraniteShares 1x Short TSLA Daily ETF (TSLI) Shares

CUSIP: 38747R876

Disclaimer

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ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, please email the Investor Education team at options@theocc.com. Clearing Member Firms of OCC may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.