



**Date:** June 08, 2026

**Subject:** Adjusted GraniteShares YieldBoost MSTR ETF – Cash In Lieu Settlement  
Adjusted Option Symbol: MTYY1

Adjusted GraniteShares YieldBoost MSTR ETF options were adjusted on June 2, 2026 (See OCC Information Memo #59066). The new deliverable became 1) 16 GraniteShares YieldBoost MSTR ETF (MTYY) Shares 2) Cash in lieu of approximately 0.6667 fractional MTYY Shares. Only settlement of the cash portion of MTYY1 options exercise/assignment activity was subject to delayed settlement.

OCC has been informed that a price of \$23.564966 per whole MTYY share will be used to determine the cash in lieu amount at a rate of 0.6667. Accordingly, the cash in lieu amount is:

$$0.6667 \times \$23.564966 = \$15.71 \text{ per MTYY1 Contract}$$

Now that the exact cash in lieu amount has been determined, OCC will require Put exercisers and Call assignees, during the period of June 2, 2026 through June 08, 2026, to deliver the appropriate cash amount.

**The cash in lieu of fractional share portion of the option deliverable remains fixed and does not vary with price changes of any security.**

Terms of the MTYY1 options are as follows:

**New Deliverable Per Contract:** 1) 16 GraniteShares YieldBoost MSTR ETF (MTYY) Shares  
2) \$15.71 Cash

**Strike Prices:** Unchanged

**CUSIP:** MTYY: 38747T559

**Multiplier:** 100 (i.e., a premium of 1.50 yields \$150)

**Settlement**

The MTYY component of MTYY1 exercise/assignment activity from June 2, 2026 through June 5, 2026, has settled through National Security Clearing Corporation (NSCC). The \$15.71 cash amount will be settled by OCC.

## Pricing

The underlying price for MTYY1 will be determined as follows:

$$\text{MTYY1} = 0.16 (\text{MTYY}) + 0.1571$$

For example, if MTYY closes at 22.26, the MTYY1 price would be calculated as follows:

$$\text{MTYY1} = 0.16 (22.26) + 0.1571 = 3.72$$

## Disclaimer

This Information Memo provides an unofficial summary of the terms of corporate events affecting listed options or futures prepared for the convenience of market participants. OCC accepts no responsibility for the accuracy or completeness of the summary, particularly for information which may be relevant to investment decisions. Option or futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

The determination to adjust options and futures and the nature of any adjustment is made by OCC pursuant to Chapter 28 (XXVIII) of OCC's Rules. For both options and futures, each adjustment decision is made on a case by case basis. Adjustment decisions are based on information available at the time and are subject to change as additional information becomes available or if there are material changes to the terms of the corporate event(s) occasioning the adjustment.

**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](mailto: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](mailto:memberservices@theocc.com).