



VegaShares Launches the First Multi-Index Covered Call Income ETF (ODTE)

NEW YORK, April 2, 2026 – [VegaShares](#) (“Vega”), a leading derivatives-focused ETF provider, announced the launch of the **VegaShares SPX NDX RTY Premium Income ETF (Nasdaq: ODTE)**, an exchange-traded fund designed to generate, weekly income by selling one-day, out-of-the-money call options across three major U.S. equity benchmarks, including the S&P 500® Index, the Nasdaq-100 Index®, and the Russell® 2000 Index.

“ODTE systematically harvests short-dated implied volatility as a source of income,” said Adam Stempel, Co-Founder and Managing Partner of Vega. “By resetting the option strikes daily, market timing risk is potentially reduced, and each trading day starts with a new opportunity for income and growth.”

The exposure to each index is actively weighted based on Vega’s quantitative framework. It incorporates multiple volatility factors with the goal of maximizing premium income vs risk, as well as improving risk-adjusted return. By writing index options that qualify as Section 1256 contracts, distributions are potentially eligible for 60% long-term / 40% short-term capital gain or loss tax treatment.

About VegaShares

VegaShares specializes in derivatives-based ETFs and other innovative investment strategies. Developed by institutional-level experts, VegaShares blends quantitative research with disciplined risk management to create liquid, exchange-traded tools for modern investors seeking efficiency, precision, and performance.

Before investing, carefully consider the fund’s investment objectives, risks, and charges and expenses. The prospectus and summary prospectus contain this and other important information and may be obtained by visiting [VegaSharesETFs.com](#) or calling 1-888-862-3299. Read it carefully before investing.

An investment in the fund is subject to risks, and you could lose money on your investment in the fund.

There can be no assurance that the fund will achieve its investment objective. Your investment in the fund is not a deposit in a bank and is not insured or guaranteed by the Federal Deposit Insurance Corporation (FDIC) or any other government agency. The risks associated with an investment in the fund can increase during times of significant market volatility. The fund also has specific principal risks, which are described below. More detailed information regarding these risks can be found in the fund's prospectus.

Investing involves risks. Loss of principal is possible. The fund faces numerous market trading risks, including authorized participation concentration risk, capital protection risk, capped upside risk, cash holdings risk, clearing member default risk, correlation risk, derivatives risk, equity securities risk, investment timing risk, large-capitalization investing risk, liquidity risk, market maker risk, market risk, non-diversification risk, options risk, premium-discount risk, secondary market trading risk, sector risk, tax risk, trading issues risk, underlying ETF risk and valuation risk. For a detailed list of fund risks see the prospectus.

ODTE and IDTE Options Risk. Due to the short time until their expiration, ODTE and IDTE options are more sensitive to price movements and market volatility than longer term options. Timing of trades utilizing ODTE and IDTE options is critical. When the Fund intends to enter into ODTE options trades on market open, or shortly thereafter, a slight delay in the execution of these trades can significantly impact the outcome of the trade. These options may be illiquid and bid-ask spreads on these options can be wider than with traditional options, increasing the Fund's transaction costs. Also, ODTE and IDTE options are relatively new and may therefore be subject to rule changes and operational frictions. To the extent that the OCC enacts new rules relating to ODTE or IDTE options that make it impracticable or impossible for the Fund to utilize ODTE or IDTE options to effectuate its investment strategy, it may instead utilize options with the shortest remaining maturity available or it may utilize swap agreements to provide the desired exposure.

FLEX Options Risk. While FLEX Options are listed on an exchange, they may become illiquid. Limited trading volume in FLEX Options may reduce their value. In a less liquid market for FLEX Options, liquidating the FLEX Options may require the payment of a premium (for written FLEX Options) or acceptance of a discounted price (for purchased FLEX Options). Less liquidity in the trading of the Fund's FLEX Options could have an impact on the prices paid or received by the Fund for the FLEX Options in connection with creations and redemptions of the Fund's shares.

The Fund intends to make weekly distribution payments to shareholders. A significant portion of the distributions may be characterized as a return of capital.

The fund, its investment adviser Vega Capital Partners LLC (the “Adviser”), and its distributor do not provide tax, legal, or investment advice. Investors should consult a financial professional regarding an investment in the fund and should carefully consider the fund’s investment objectives, risks, charges, and expenses before investing.

The VegaShares SPX NDX RTY Premium Income ETF is a series of VegaShares ETF Trust (the “Trust”) and is an exchange traded fund. Shares of the fund are bought and sold at market price (not net asset value) and are not individually redeemed from the fund. Brokerage commissions and bid/ask spreads will reduce returns.

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