

Firm Facts as of 12/31/25

Firm AUM \$1.95B

Firm AUA⁺ \$1.04B

Firm assets under management ("AUM") includes discretionary assets under management.

⁺Assets under advisement ("AUA") includes non-discretionary assets managed by other advisers using 3EDGE's model portfolios. Model portfolios include 3EDGE managed ETFs which are included in 3EDGE's AUM.

- **Seeks to generate absolute returns over full market cycles**
- **Uses signals from 3EDGE's Global Capital Markets Model**
- **Can invest both long and/or short[^]**

The 3EDGE Dynamic Strategy ("the Strategy") combines a human plus machine-based scientific investment approach. The approach incorporates nonlinear dynamic systems modeling, machine-learning, fundamental, macroeconomic and behavioral analyses. The Strategy's objective is to generate absolute returns over full market cycles. It is structured in a Separately Managed Account (SMA) format and invests primarily in Exchange Traded Funds (ETFs).

The Strategy seeks to:

- **identify undervalued or overvalued asset classes, including equity, fixed income, Hard Assets and currency indices globally;**
- **capture major market moves over longer cycles - not designed as a short-term trading strategy;**
- **invest both long and / or short;**
- **employ tax management strategies as appropriate; and**
- **seeks to generate attractive returns over the long term regardless of the market environment.**

Oversight and Risk Controls: The Portfolio Managers will use the model's signals and the experience of the 3EDGE investment team to manage tail risks, seeking to avoid large portfolio drawdowns, and may use derivatives to hedge portfolio exposure.

Performance
as of 12/31/25

Net of fee performance was calculated using highest annual management fee of 80bps.

Annualized Performance[‡] (Net)

	1 Year	3 Year	5 Year	Since Inception
Composite	19.99%	8.26%	4.45%	6.98%
Benchmark [◊]	7.07%	4.86%	0.00%	0.75%

Calendar Year Performance (Net)

	2020 ^{^^}	2021	2022	2023	2024	2025	Q4 2025
Composite	18.54%	0.72%	-2.69%	3.43%	2.23%	19.99%	1.70%
Benchmark [◊]	4.40%	-1.40%	-12.03%	5.77%	1.82%	7.07%	1.04%

Risk-Return Metrics (Since Inception[‡])
as of 12/31/25

	Standard Deviation ¹	Sharpe Ratio ²	Maximum Drawdown ³	Beta vs S&P 500 ⁴
Composite	7.65%	0.55	-10.36%	0.18
Benchmark [◊]	5.39%	-0.36	-15.71%	0.20

[◊] Benchmark is S&P U.S. Aggregate Bond Total Return Index. See additional disclosures.

[‡] 3 Year and Since Inception are annualized returns based on a period of 12 months using monthly returns. The Dynamic Strategy composite creation date is 4/1/2020.

Target Asset Class Ranges⁺⁺⁺

Equities	Hard Assets	Intermediate-Term Fixed Income	Short-Term Fixed Income and Cash
-28% to 80%	-5% to 48%	-5% to 100%	-30% to 138%

^{1,2,3,4 and ⁺⁺⁺:} See Risk Measures, Benchmarks and other Disclosures on following page.

3EDGE Asset Management, LP ("3EDGE")
Dynamic Strategy Composite

Period	Total Firm Assets (USD) (Millions)	Composite Assets (USD) (Millions)	Number of Accounts	Performance Results Composite (Gross)	Performance Results Composite (Net)	Benchmark Performance	Composite Dispersion	Composite Standard Deviation	Benchmark 3 Year Ex Post Standard Deviation
2024	1,661	11.96	5	3.05%	2.23%	1.82%	0.05%	7.50%	6.90%
2023	1,328	17.06	8	4.26%	3.43%	5.77%	0.31%	6.76%	6.41%
2022	1,333	15.67	9	-1.91%	-2.69%	-12.03%	0.45%	7.38%	5.20%
2021	1,365	18.47	9	1.53%	0.72%	-1.40%	0.35%	N/A**	N/A**
4/1/2020–12/31/2020	1,150	15.43	7	19.24%	18.54%	4.40%	N/A*	N/A**	N/A**

*Composite dispersion is shown annually and/or there are fewer than 5 accounts in the composite for the entire year.

**The three-year annualized ex-post standard deviation of the composite and/or benchmark is not presented because 36 monthly returns are not available.

Dynamic Strategy Composite: The investment objective of the 3EDGE Dynamic Strategy is to seek to generate absolute returns over full market cycles and is structured in a Separately Managed Account (SMA) format. The Strategy combines a human plus machine-based scientific investment approach. The approach incorporates nonlinear dynamic systems modeling, machine-learning, fundamental, macroeconomic and behavioral analyses. Composite creation date and inception date are April 1, 2020.

The benchmark is S&P U.S. Aggregate Bond Total Return Index. As of September 2023, 3EDGE switched the benchmark from the HFRI Macro (Total) Index to the S&P U.S. Aggregate Bond Total Return Index. 3EDGE elected to make the change as the newly selected benchmark is widely recognizable and exhibits a similar risk characteristic to the strategy. 3EDGE Asset Management's investment objective is to seek to earn attractive risk-adjusted returns over full market cycles. We do not actively seek to outperform any specific benchmark index on a relative basis. The Strategy is not an index fund and its portfolio holdings, country exposure, portfolio characteristics and performance will differ from that of the benchmark. Rather, the Benchmark Index is used as a baseline against which the Investment Manager monitors the Strategy's portfolio. Benchmark Data Source: Bloomberg.

3EDGE Asset Management, LP is an investment management firm focusing on a global, multi-asset investment strategy that seeks to blend scientific methodology with sound judgment and practical experience. Headquartered in Naples, FL, the firm provides investment management services to both private clients and institutional investors.

3EDGE claims compliance with the Global Investment Performance Standards (GIPS®) and has prepared and presented this report in compliance with the GIPS standards. 3EDGE has been independently verified for the periods 1/1/2016 through 12/31/2024. The verification report is available upon request. A firm that claims compliance with the GIPS standards must establish policies and procedures for complying with all the applicable requirements of the GIPS standards. Verification provides assurance on whether the firm's policies and procedures related to composite and pooled fund maintenance, as well as the calculation, presentation, and distribution of performance, have been designed in compliance with the GIPS standards and have been implemented on a firm-wide basis. Verification does not provide assurance on the accuracy of any specific performance report.

The U.S. Dollar is the currency used to express performance. Returns are presented gross and net of management fees and performance fees and include the reinvestment of all income. Net of fee performance was calculated using highest annual management fee of 0.80% and is net of administrative fees as applicable. The annual composite dispersion presented is an asset-weighted standard deviation calculated for the accounts in the composite the entire year. 3EDGE calculates the external standard deviation using net of fees monthly composite returns. 3EDGE calculates the composite dispersion using gross returns. Policies for valuing investments, calculating performance, and preparing GIPS Reports are available upon request. Composite performance is presented gross of foreign withholding taxes on dividends, interest income and capital gains. Past performance is not indicative of future results. The investment management fee schedule for the composite is 0.80% on the first \$1 million, 0.70% on the next \$4 million, 0.60% on the next \$45 million and 0.50% on the amount over \$50 million. Actual investment advisory fees incurred by clients may vary.

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BENCHMARK: The S&P U.S. Aggregate Bond Index is designed to measure the performance of publicly issued U.S. dollar denominated investment-grade debt. The index is part of the S&P Aggregate™ Bond Index family and includes U.S. treasuries, quasi-governments, corporates, taxable municipal bonds, foreign agency, supranational, federal agency, and non-U.S. debentures, covered bonds, and residential mortgage pass-throughs.

RISK MEASURES:

1. Standard Deviation measures the degree of variation of investment returns around the mean (or average) return and is calculated as the square root of the variance.
2. Sharpe Ratio is typically calculated as annualized excess returns divided by annualized volatility. It is a measure of investment return per unit of volatility experienced by the investment within a given investment horizon.
3. Maximum Drawdown is a measure of risk that captures the worst cumulative peak-to-trough decline of an investment or portfolio from any month- end data point to any other month- end data point. It shows in percentage terms how much money an investment portfolio would have lost before returning to its breakeven point.
4. Beta is a measure of the volatility of the portfolio in comparison to the market as a whole. Calculated as realized values vs. S&P 500 TR.

+++TARGET ASSET CLASS RANGES:

Although there are no fixed limitations on the exposure to any particular asset class in the Strategy, under normal market conditions the Strategy will tend to hold securities in the percentage ranges listed for each of the four mentioned asset classes. The Strategy may from time to time be outside of the percentage ranges listed when it is deemed appropriate by 3EDGE Asset Management. Hard Assets (Gold & Commodities) includes precious metals such as gold as well as investments that operate and derive much of their revenue in Hard Assets, e.g., MLPs, metals and mining corporations, etc. Intermediate-Term Fixed Income includes fixed income funds with an average duration of greater than 2 years and less than 10 years. Short-Term Fixed Income and Cash includes cash, cash equivalents, money market funds, and fixed income funds with an average duration of 2 years or less.

^Long/Short strategies are not suitable for all investors since they have the potential for heightened volatility and significant loss. They may use derivatives to hedge their investments or to seek to enhance returns. Derivatives entail risks relating to liquidity, leverage and credit that may reduce returns and increase volatility. These strategies may also engage in short selling. Selling securities short could result in losses significantly higher than the original investment. Because there is no limit on how much a security's price may rise, securities sold short are subject to an unlimited risk of loss.

Investments in digital assets are speculative investments that involve high degrees of risk, including a partial or total loss of invested funds. Digital assets are not suitable for any investor that cannot afford loss of the entire investment.

This Fact Sheet is provided to current and prospective clients for informational purposes only. It does not constitute an offer to buy or sell any security. The information is not intended to provide personal investment advice and does not consider the investment objectives and financial resources of the recipient. It is important to understand that although 3EDGE Asset Management seeks to manage risk in the Dynamic Strategy, there is still a material amount of market risk (and equity risk in particular) embedded in the Dynamic Strategy at all times and declines in the portfolio from time to time are inevitable. Even though we seek to manage risk and volatility, the portfolio certainly has the potential to decline in value. Investments including common stocks, fixed income, commodities, ETNs and ETFs involve the risk of loss that investors should be prepared to bear. Performance and AUM numbers are unaudited. Past performance is not indicative of future results.