3EDGE U.S. Equity Strategy

March 31 2026

3EDGE ASSET MANAGEMENT

Firm Facts as of 3/31/26

Firm AUM	$2.10B
Firm AUA+	$1.17B

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.

Strategy Facts

Inception Date	9/1/2023

About 3EDGE

3EDGE Asset Management is a multi-asset investment management firm serving institutional investors, the advisor marketplace and private clients. 3EDGE strategies act as tactical diversifiers, seeking to generate consistent, long-term investment returns, regardless of market conditions, while seeking to manage downside risks.

The primary investment vehicles utilized in portfolio construction are exchange traded vehicles. The investment research process is driven by the firm's proprietary global capital markets model. The model is tested over a wide variety of economic and market conditions and translates decades of research and investment experience into a system of causal rules and algorithms to describe global capital market behavior. 3EDGE offers a full suite of solutions that seek to meet investors' different objectives. Of course, investing involves risks and the potential loss of your investment.

Investment Committee

Steve Cucchiaro
Chief Executive Officer
Chief Investment Officer

Eric Biegeleisen, CFA®
Deputy Chief Investment Officer

Monica Chandra
President

Fritz Folts
Chief Investment Strategist

Lawrence Jules
Head Trader

Bob Phillips, PhD
Chief Technology Officer

- For clients who want to remain invested in U.S. equities at all times
- Tactically shifts between sectors and market-capitalization
- Seeks to outperform S&P 500 over full market cycles

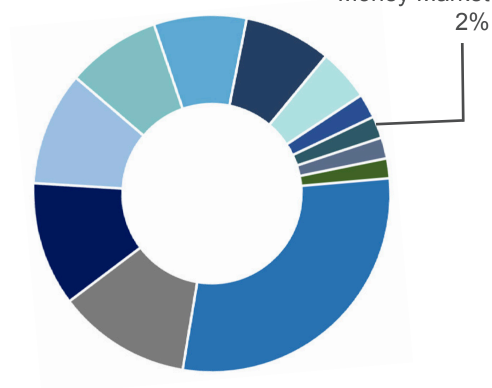
The 3EDGE U.S. Equity Strategy ("the Strategy") is a diversified, equity portfolio, invested across a variety of U.S. equity sectors. The Strategy may be appropriate for investors who are looking to allocate to U.S. equities and are seeking higher return with lower volatility than the S&P 500 Total Return Index. Investment exposure is achieved primarily through the use of exchange traded funds (ETFs). The investment objective is to outperform the S&P 500 Total Return Index (a U.S. equity index representing a set of large capitalization U.S. listed equities) on a risk-adjusted basis, over full market cycles. At times, the Strategy may invest in defensive equities to help seek to minimize portfolio drawdowns.

Equity Sector Ranges++

Communication Services	Consumer Discretionary	Consumer Staples	Energy	Financials
0% - 35%	0% - 35%	0% - 25%	0% - 25%	0% - 45%
Health Care	**Industrials**	**Materials**	**Technology**	**Utilities**
0% - 50%	0% - 35%	0% - 10%	0% - 60%	0% - 15%

++3EDGE may change the target allocation for the U.S. Equity Strategy at any time in its sole discretion. In terms of equity sectors, the U.S. Equity Strategy may from time to time be outside of the percentage ranges listed when it is deemed appropriate by 3EDGE Asset Management.

Current Composition as of 3/31/26



U.S. Equity Sectors

Health Care	8.5%
Financials	11.2%
Energy	12.1%
Technology	29.0%
Consumer Goods	8.4%
Consumer Staples	4.7%
Industrial	7.9%
Telecommunications	10.3%
Utilities	2.2%
Real Estate	1.8%
Materials	1.9%
Money Market Funds	2.0%

Strategy Performance as of 3/31/26

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

Annualized Performance‡ (Net)

	1 Year	Since Inception
Composite	15.01%	13.08%
Benchmark◊	17.80%	16.98%

Calendar Year Performance (Net)

	2023^^	2024	2025	Q1 2026
Composite	6.28%	16.46%	15.05%	-3.53%
Benchmark◊	6.37%	25.02%	17.88%	-4.33%

^^*Partial year*

See the following page for information on Benchmark and other Disclosures.

‡Since inception is shown as total return. The U.S. Equity Strategy composite creation date is 9/1/2023.

◊The benchmark is the S&P 500 Total Return Index

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Risk Statistics (Since Inception) as of 3/31/26

	Standard Deviation[1]	Sharpe Ratio[2]	Maximum Drawdown[3]	Beta vs S&P 500[4]
Composite	11.27%	0.74	-7.20%	0.91
Benchmark[◊]	12.19%	0.97	-7.50%	1.00

[◊] The benchmark is the S&P 500 Total Return Index

[1-4] See the below for information on Benchmark, Risk Measures and other Disclosures.

*The U.S. Equity Strategy may from time to time be outside of the percentage ranges listed when it is deemed appropriate by 3EDGE Asset Management. It is important to understand that although 3EDGE Asset Management seeks to manage risk in the U.S. Equity Strategy, there is still a material amount of market risk (and equity risk in particular) embedded in the U.S. Equity 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 in securities, including common stock, 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.

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. Nonetheless, we utilize the S&P 500 Total Return Index ("the Benchmark") for the U.S. Equity (U.S. Equity) Strategy. The U.S. Equity Strategy is not an index fund and its portfolio holdings, country exposure, portfolio characteristics and performance will differ from that of the Benchmark. The Benchmark is simply a baseline against which we monitor the U.S. Equity Strategy. It is intended to represent a passive, U.S. equity portfolio with similar risk characteristics to the U.S. Equity Strategy. The Benchmark has not been selected as a specific benchmark to compare to the performance of the U.S. Equity Strategy, but has been provided to allow for comparison of the performance of the U.S. Equity Strategy to that of well-known and widely recognized indices. The Indices used in the Benchmark are represented by total return prices. Indexes are unmanaged and therefore do not include fees and expenses typically associated with investments in managed accounts. One cannot invest directly in an index. Benchmark Data Source: Bloomberg.

BENCHMARK: The Standard & Poor's 500 (S&P 500) is the S&P 500 Total Return Index, seeking to represent the entire US stock market by reflecting the risk and return of large-cap companies. It includes 500 leading companies and captures approximately 80% coverage of available market capitalization.

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.

DISCLOSURES: 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. Performance for the Strategy composite is shown net of the highest possible management fees and all other expenses and includes the reinvestment of dividends and other earnings.

In terms of 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. The asset classes identified do not represent all of the asset classes purchased, sold, or recommended by 3EDGE and the reader should not assume that investments in the asset classes identified were or will be profitable. 3EDGE may change the Strategy composition at any times in its sole discretion. 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.

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