

Firm Facts as of 6/30/26

Firm AUM	\$2.27B
Firm AUA*	\$1.34B

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 as of 6/30/26

Strategy Composite AUM	\$227.45M
Inception Date	1/1/2016

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

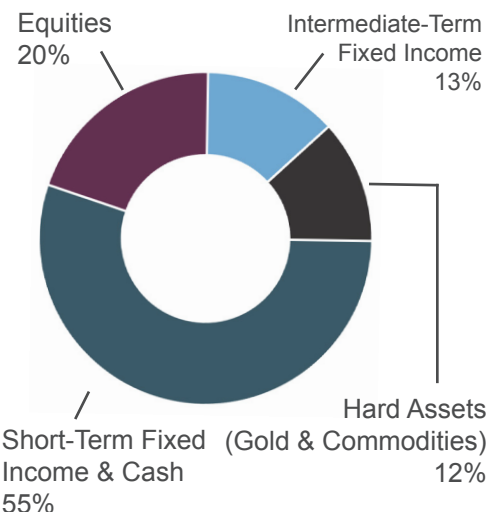
Head Trader

Bob Phillips, PhD

Chief Technology Officer

Current Composition

as of 6/30/26



Target Asset Class Ranges

Equities	6% - 30%
Hard Assets	4% - 22%
Intermediate-Term Fixed Income	10% - 88%
Short-Term Fixed Income and Cash	2% - 80%

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.

Performance

as of 6/30/26

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

Annualized Performance* (Net)

	1 Year	3 Year	5 Year	10 Year	Since Inception
Composite	10.38%	7.36%	4.34%	4.28%	4.44%
Benchmark [§]	9.96%	9.14%	3.80%	5.24%	5.45%

Calendar Year Performance (Net)

	2021	2022	2023	2024	2025	YTD	Q2 2026
Composite	3.45%	-3.66%	5.35%	4.34%	11.04%	3.60%	1.19%
Benchmark [§]	4.99%	-13.99%	10.94%	6.59%	11.74%	4.25%	4.78%

Risk Statistics (Since Inception)

as of 6/30/26

	Standard Deviation ¹	Sharpe Ratio ²	Maximum Drawdown ³	Beta vs S&P 500 ⁴
Composite	3.64%	0.59	-5.08%	0.16
Benchmark [§]	6.75%	0.49	-17.51%	0.38

[§] Benchmark is S&P Target Risk Conservative Total Return Index. See additional disclosures.

¹⁻⁴ See the following page for information on Benchmark, Risk Measures and other Disclosures.

[†] 3 Year, 5 Year, 10 Year and Since Inception are annualized returns based on a period of 12 months using monthly returns. The Conservative Strategy composite creation date is 1/1/2016.

**3EDGE Asset Management, LP ("3EDGE")
Conservative 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	Bundled Fee***
2025	1,945	237	330	11.92%	11.04%	11.74%	0.23%	3.37%	6.78%	0.00%
2024	1,661	252	346	5.18%	4.34%	6.59%	0.16%	3.81%	9.72%	0.00%
2023	1,328	311	441	6.19%	5.35%	10.94%	0.13%	3.61%	9.28%	0.00%
2022	1,333	345	466	-2.88%	-3.66%	-13.99%	0.12%	4.21%	9.03%	0.00%
2021	1,365	304	358	4.28%	3.45%	4.99%	0.18%	3.80%	5.99%	0.00%
2020	1,150	233	267	10.11%	9.24%	9.67%	0.21%	4.10%	6.37%	0.00%
2019	899	120	155	6.16%	5.32%	13.99%	0.08%	2.92%	3.78%	0.00%
2018	849	116	127	-1.14%	-1.93%	-2.73%	0.09%	2.80%	3.77%	2.33%
2017	763	117	96	7.49%	6.64%	9.70%	0.03%	N/A**	N/A**	0.95%
2016	421	42	47	4.88%	4.05%	5.26%	N/A*	N/A**	N/A**	8.48%

*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.

***This represents the percentage of composite assets that pays a bundled fee (not transaction-based fees). Bundled fee accounts pay a fee based on a percentage of assets under management. This fee includes brokerage commissions and custodial services. Gross-of-fees performance returns are presented before management fees, but after all transaction costs except for accounts with asset-based-pricing fees. Gross returns are shown as supplemental information. Net of fee performance is calculated using highest annual management fee of 0.80%, any asset-based-pricing fees and administrative fees as applicable.

****Standard deviation only shown at end of each calendar year.

Conservative Strategy Composite: The investment objective of the 3EDGE Conservative Strategy is to focus more on preservation of capital and management of volatility, while still seeking to generate attractive risk-adjusted returns over full market cycles. It is rebalanced on a model-driven basis. The Strategy is globally diversified and may be appropriate for investors who are more risk averse, who may rely on it for current income or are investing with a relatively shorter time horizon of 1 to 3 years. Along with interest and dividends from some holdings, the Strategy will also rely on capital appreciation as a component of total returns, for example from sale of appreciated stock. The Strategy also seeks a long-term rate of return that, where possible, stays ahead of the rate of inflation. There are no fixed limitations on the exposure to any particular asset class and no fixed limitations on holdings in any particular country. However, under normal conditions the Strategy will hold a higher percentage of U.S. securities than non-U.S. securities (up to 100% of the portfolio). Composite creation date and inception date are 1/1/2016.

The benchmark is the S&P Target Risk Conservative Total Return Index. As of January 2023, 3EDGE switched the benchmark from 70% Financial Times Stock Exchange World Government Bond Index WGBI / 20% Morgan Stanley Capital International All Country World Index MSCI ACWI TR / 10% Bloomberg Commodity Total Return Index BCOMTR to the S&P Target Risk Conservative 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. Nonetheless, we have established the Conservative Benchmark ("the Benchmark") for the Conservative Strategy. The Conservative 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 Conservative Strategy. The Benchmark is 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.

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 12/31/2025. 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. The Conservative Strategy Composite has had a performance examination for the periods 1/1/2016 through 12/31/2025. The verification and performance examination reports are available upon request. The firm's list of composite descriptions is available upon request.

The U.S. Dollar is the currency used to express performance. Returns are presented gross and net of management 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: ° S&P Target Risk Conservative Total Return Index: the S&P Target Risk Index Series is composed of ETFs representing stock-bond allocations across a risk spectrum. The S&P Target Risk Conservative Index (Bloomberg Ticker: SPTGCUT) is designed to measure the performance of conservative stock-bond allocations to fixed income and avoid excessive volatility of returns. Equities are included to protect long-term purchasing power.

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 Conservative Strategy composite is shown net of the highest possible management fees and all other expenses and includes the reinvestment of dividends and other earnings. Since inception return has been provided as supplemental information to the compliant presentation. Composite AUM includes all accounts held within the composite as of the last day of the month shown. In terms of both asset classes and specific geographies, the Conservative Strategy may from time to time be outside of the percentage ranges listed when it is deemed appropriate by 3EDGE Asset Management. Although there are no fixed limitations on the exposure to any particular asset class in the Conservative Strategy, under normal market conditions the Conservative Strategy will tend to hold securities in the percentage ranges listed for each of the four mentioned asset classes. It is important to understand that although 3EDGE Asset Management seeks to manage risk in the Conservative Strategy, there is still a material amount of market risk (and equity risk in particular) embedded in the Conservative 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.