

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

Inception Date 2/1/2021

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

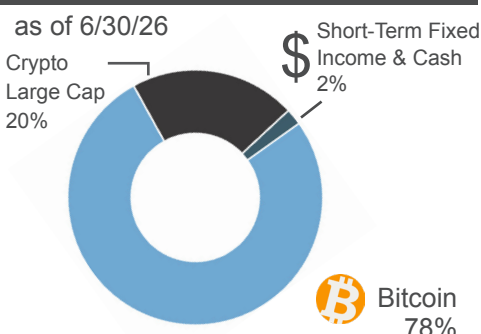
Bob Phillips, PhD

Chief Technology Officer

- Tactical approach guided by 3EDGE quantitative model
- Driven by team's several years of crypto research
- Seeks to reduce volatility and limit drawdown

The 3EDGE Crypto Plus Strategy ("the Strategy") provides tactical exposure to cryptocurrencies. Crypto markets are associated with far greater volatility than traditional financial markets. The Strategy, therefore, seeks to reduce downside volatility and limit drawdowns accompanied with buy-and-hold crypto-investing. It uses cash as an asset when our research indicates that risk of heightened volatility or drawdown exists. The Strategy utilizes 3EDGE's Crypto model based upon several years of research and analysis of cryptocurrencies alongside the investment experience and judgment of the Investment Committee. Please see "Important Disclosures" on the following page for certain risks associated with the Strategy.

Current Composition



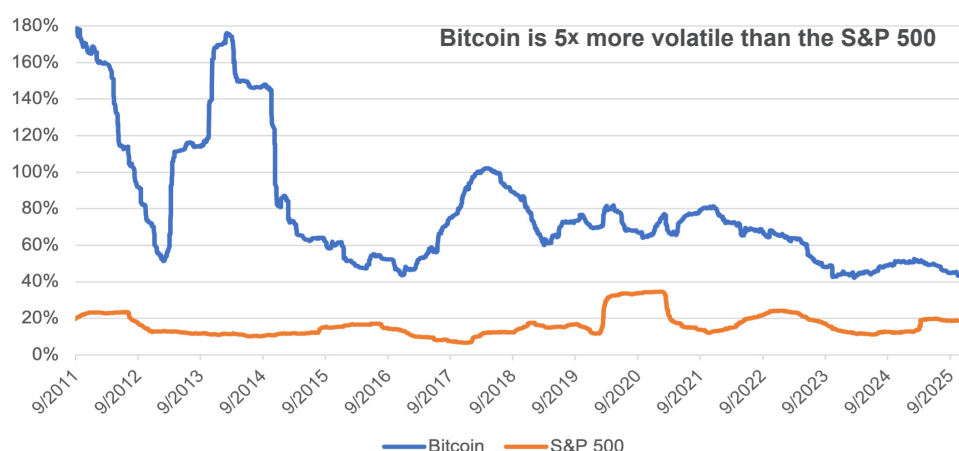
Top Bitcoin Drawdowns

	Peak	Trough	Drawdown Length in Days	Drawdown %
1	06/08/11	11/18/11	163	-93.07%
2	11/29/13	01/14/15	411	-83.90%
3	12/17/17	12/14/18	362	-83.42%
4	11/09/21	11/21/22	377	-76.92%
5	04/09/13	07/05/13	87	-70.15%

Source: Bloomberg

1-Yr Rolling Standard Deviation

as of 12/31/25



Performance

as of 6/30/26

Annualized Performance⁺ (Net)

	1 Year	3 Year	Since Inception
Composite	-47.06%	13.07%	2.54%
Benchmark [°]	-45.50%	24.50%	11.45%

Performance is shown net of an annual 80bps management fee and all other expenses and includes the reinvestment of dividends and other earnings.

Calendar Year Performance (Net)

	2021 ^{^^}	2022	2023	2024	2025	YTD	Q2 2026
Composite	50.65%	-61.83%	106.49%	78.68%	-17.22%	-34.78%	-15.29%
Benchmark [°]	42.12%	-64.30%	157.01%	120.46%	-6.47%	-33.09%	-14.01%

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	55.68%	0.25	-72.67%	1.92
Benchmark ⁵	60.68%	0.42	-72.88%	2.00

⁵ The benchmark is Bitcoin Spot Exchange Rate. Source: Bloomberg

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

⁵ Since inception is an annualized return and is based on a period of 12 months using monthly returns. The Crypto Plus Strategy composite creation date is 2/1/2021.

The Strategy may invest in grantor trusts ("Trusts") that are registered under the Securities Act of 1934. Shares of the Trusts are offered in private placements pursuant to the exemption from registration provided by Rule 506(c) under Regulation D of the Securities Act and are only available to accredited investors. As a result, the primary shares of each Trust are restricted and subject to significant limitations on resales and transfers. Potential investors in any Trust should carefully consider the long-term nature of an investment in that Trust prior to making an investment decision. 3EDGE invests its clients' assets in the shares of these Trusts that are publicly quoted on OTC Markets; 3EDGE does not participate in private placements. Such shares have become unrestricted in accordance with U.S. security laws and subject to the availability of an active trading market, may be bought and sold throughout the day through any brokerage account.

These Trusts themselves may not be subject to U.S. federal income tax. Instead, the Trust's income and expenses "flow through" to the Shareholders. This does not constitute tax advice. Please consult a tax professional for tax planning.

The shares of each Trust are intended to reflect the price of the digital asset(s) held by such Trust (based on digital asset(s) per share), less such Trust's expenses and other liabilities. Because each Trust does not currently operate a redemption program, there can be no assurance that the value of such Trust's shares will reflect the value of the assets held by such Trust, less such Trust's expenses and other liabilities, and the shares of such Trust, if traded on any secondary market (such as OTC markets), may trade at a substantial premium over, or a substantial discount to, the value of the assets held by such Trust, less such Trust's expenses and other liabilities, and such Trust may be unable to meet its investment objective.

The Trusts and other investment vehicles containing cryptocurrencies and/or derivatives of cryptocurrencies are subject to various risks including market risk, liquidity risk, and other risks related to their concentration in single assets, Bitcoin ("BTC") and Ethereum ("ETH"). Investments in these Trusts and other investment vehicles are speculative investments that involve high degrees of risk, including a partial or total loss of invested capital.

In addition to bearing a fee payable to 3EDGE for the Strategy, a client in the Strategy will bear the fees and expenses of the Trusts and other investment vehicles similar to the fees and expenses associated with investing in ETFs and mutual funds. Carefully consider each investment's objectives, risk factors, fees and expenses before investing in the Strategy. This and other information can be found in each investment's registration documents, a copy of which can be obtained from the SEC's website.

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. It is important to understand that although 3EDGE Asset Management seeks to manage risk in the Strategy, there is still a material amount of market risk (and cryptocurrency risk in particular) embedded in the Strategy at all times and declines (including significant declines) in the portfolio from time to time are inevitable and will occur. Even though we seek to manage risk and volatility, the portfolio certainly has the potential to decline in value. Investments including ETFs, ETNs, grantor trusts, cryptocurrencies, common stocks, fixed income, and commodities 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. The Strategy is appropriate (if at all) only for a small portion of an investor's portfolio. The Strategy is not appropriate for any investor that cannot afford a loss of the entire investment.