

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	\$855.65M
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

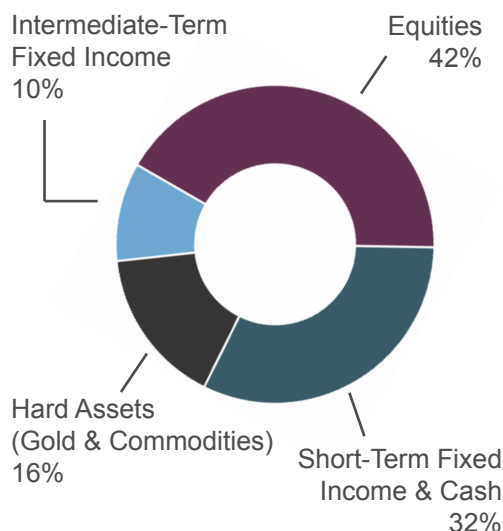
Bob Phillips, PhD

Chief Technology Officer

The 3EDGE Total Return Strategy ("the TR Strategy") is a globally diversified, multi-asset portfolio, invested across a wide variety of asset classes and geographies. Investment exposure is achieved primarily through the use of index exchange traded funds (ETFs). The investment objective is to generate long-term capital appreciation and attractive risk-adjusted returns over full market cycles. The TR Strategy may be appropriate for investors who are more focused on longer-term capital appreciation and have a time horizon of more than 3 years, at least for this component of an investor's overall liquid assets.

Current Composition

as of 6/30/26



Target Asset Class Ranges

Equities	13% - 60%
Hard Assets	4% - 35%
Intermediate-Term Fixed Income	10% - 81%
Short-Term Fixed Income and Cash	2% - 73%

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	15.44%	9.62%	5.60%	6.39%	6.58%
Benchmark [°]	11.99%	10.63%	4.88%	6.35%	6.47%

Calendar Year Performance (Net)

	2021	2022	2023	2024	2025	YTD	Q2 2026
Composite	6.34%	-5.40%	6.41%	5.37%	14.40%	5.62%	3.23%
Benchmark [°]	7.12%	-14.41%	12.41%	7.97%	13.37%	5.32%	6.03%

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	6.38%	0.67	-8.45%	0.33
Benchmark [°]	7.72%	0.56	-18.60%	0.46

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

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

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

3EDGE Asset Management, LP ("3EDGE")
Total Return 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	823	1228	15.31%	14.40%	13.37%	0.24%	5.62%	7.34%	0.00%
2024	1,661	776	1303	6.21%	5.37%	7.97%	0.16%	5.93%	10.60%	0.00%
2023	1,328	860	1,473	7.26%	6.41%	12.41%	0.14%	5.52%	10.21%	0.00%
2022	1,333	838	1,436	-4.63%	-5.40%	-14.41%	0.10%	7.69%	10.43%	0.00%
2021	1,365	849	1,253	7.19%	6.34%	7.12%	0.13%	7.42%	7.38%	0.00%
2020	1,150	747	996	18.03%	17.10%	10.42%	0.55%	8.21%	7.91%	0.00%
2019	899	574	921	6.97%	6.11%	15.71%	0.10%	5.42%	4.71%	0.00%
2018	849	522	816	-4.14%	-4.91%	-3.72%	0.12%	5.02%	4.58%	12.08%
2017	763	447	611	13.55%	12.65%	11.78%	0.12%	N/A**	N/A**	7.18%
2016	421	232	282	8.48%	7.63%	5.77%	N/A*	N/A**	N/A**	21.17%

*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.

***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. Bundled fee accounts pay a fee based on a percentage of assets under management. This fee includes brokerage commissions and custodial services.

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

Total Return Strategy Composite: The investment objective of the 3EDGE Total Return Strategy is to generate long-term capital appreciation and attractive risk-adjusted returns over full market cycles. It is rebalanced on a model-driven basis. It is globally diversified and seeks to generate moderate, equity-like returns but with less risk than traditional equity portfolios. The Strategy may be appropriate for investors who are more focused on longer-term capital appreciation and those who have a longer-term time horizon in mind of greater than 3 years. There are no fixed limitations on the exposure to any particular asset class in this Strategy 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 Strategy). Composite creation date and inception date are 1/1/2016.

The benchmark is the S&P Target Risk Moderate Total Return Index. As of January 2023, 3EDGE switched the benchmark from 45% Financial Times Stock Exchange World Government Bond Index WGBI / 45% Morgan Stanley Capital International All Country World Index MSCI ACWI TR / 10% Bloomberg Commodity Total Return Index BCOMTR to the S&P Target Risk Moderate 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 Total Return Benchmark ("the Benchmark") for the TR Strategy. The TR 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 TR 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 Total Return 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: ^oS&P Target Risk Moderate 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 Moderate Index (Bloomberg Ticker: SPTGMUT) is designed to measure the performance of moderate stock-bond allocations to fixed income while seeking to increase opportunities for higher returns and capital growth through equities.

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 TR 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. Although there are no fixed limitations on the exposure to any particular asset class in the TR Strategy, under normal market conditions the TR Strategy will tend to hold securities in the percentage ranges listed for each of the four mentioned asset classes. In terms of both asset classes and specific geographies, the TR 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 TR Strategy, there is still a material amount of market risk (and equity risk in particular) embedded in the TR 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.