# RSSB

## Return Stacked®
## Global Stocks & Bonds

As of 6/30/2026

### Trading Details

| | |
|---|---|
| Ticker | RSSB |
| CUSIP | 88636J204 |
| Exchange | CBOE |

### Fund Details

| | |
|---|---|
| Inception Date | 12/04/2023 |
| Number of Holdings | 7 |
| Expense Ratio | 0.39% |
| 30-Day SEC Yield** | 1.46% |

**The 30-Day Yield represents net investment income earned by the Fund over the 30-Day period ended 06/30/2026, expressed as an annual percentage rate based on the Fund's share price at the end of the 30-Day period. The 30-Day unsubsidized SEC Yield does not reflect any fee waivers/reimbursements/limits in effect.

## Fund Description

The Fund seeks long-term capital appreciation by investing in two complimentary investment strategies: a Global Equity strategy and a U.S. Treasury Futures strategy. For every $1 invested, the Fund attempts to provide $1 of exposure to its Global Equity strategy and $1 of exposure to its U.S. Treasury Futures strategy.

- The Global Equity strategy seeks to capture the total return of global equities on a market capitalization-weighted basis, investing in global equities, global equity ETFs, regional equity ETFs, or equity index futures.
- The U.S. Treasury Futures strategy seeks to provide exposure to the U.S. Treasury bond market by investing in U.S. Treasury futures contracts with maturities ranging from 2 to 30 years.

## Top Holdings

*As of 6/30/2026*

| Ticker | Name | % |
|---|---|---|
| SPTM | State Street SPDR Portfolio S&P 1500 Composite Stock Market ETF | 52.49% |
| VXUS | Vanguard Total International Stock ETF | 36.13% |
| FVU6 Comdty | US 5YR NOTE (CBT) Sep26 | 24.86% |
| TUU6 Comdty | US 2YR NOTE (CBT) Sep26 | 24.82% |
| TYU6 Comdty | US 10YR NOTE (CBT)Sep26 | 24.43% |
| USU6 Comdty | US LONG BOND(CBT) Sep26 | 24.32% |
| ESU6 INDEX | S&P500 EMINI FUT Sep26 | 9.80% |

*Holdings are subject to change*

## Performance

*Quarter-end returns as of 6/30/2026*

| | YTD | 1 Mo | 3 Mo | 6 Mo | 1 Yr | 3 Yr | Since Inception |
|---|---|---|---|---|---|---|---|
| Market Price | 9.39% | -0.74% | 13.05% | 9.39% | 21.28% | -- | 20.53% |
| Fund Nav | 9.84% | -0.33% | 13.09% | 9.84% | 22.18% | -- | 20.71% |

The performance data quoted represents past performance. Past performance does not guarantee future results. The investment return and principal value of an investment will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than their original cost and current performance may be lower or higher than the performance quoted. For the most recent month-end performance, please visit the Fund's website at https://www.returnstackedetfs.com/return-stacked-global-stocks-bonds/. The market price is the final price at which a security is traded on a given trading day. Net Asset Value (NAV) is value per share on a specific date or time. Returns less than one year are cumulative.

# Why RSSB

- **Capital Efficiency and Diversification** Replacing core stock and bond exposure with RSSB frees up capital to invest in diversifying asset classes and strategies.
- **Reducing Cash Drag** Utilize the embedded capital efficiency in RSSB to hold cash without necessarily losing core stock and bond exposure.

# Notes & Disclosures

***Before investing you should carefully consider the Fund's investment objectives, risks, charges and expenses. This and other information is in the prospectus. A prospectus may be obtained by visiting http://returnstackedetfs.com/rssb/prospectus. Please read the prospectus carefully before you invest.***

Investments involve risk. Principal loss is possible. Unlike mutual funds, ETFs may trade at a premium or discount to their net asset value. Brokerage commissions may apply and would reduce returns.

**Derivatives Risk**. Derivatives are instruments, such as futures contracts, whose value is derived from that of other assets, rates, or indices. The use of derivatives for non-hedging purposes may be considered to carry more risk than other types of investments. **Bond Risks.** The Fund will be subject to bond and fixed income risks through its investments in U.S. Treasury securities, broad-based bond ETFs, and investments in U.S. Treasury and fixed income futures contracts. Changes in interest rates generally will cause the value of fixed-income and bond instruments held by Fund (or underlying ETFs) to vary inversely to such changes. **Credit Risk**: Credit risk refers to the possibility that the issuer of a security will not be able to make principal and interest payments when due. Changes in an issuer's credit rating or the market's perception of an issuer's creditworthiness may also affect the value of the Fund's investment in that issuer. **Currency Risk**: Currency risk is the risk that changes in currency exchange rates will negatively affect securities denominated in, and/or receiving revenues in, foreign currencies. The liquidity and trading value of foreign currencies could be affected by global economic factors, such as inflation, interest rate levels, and trade balances among countries, as well as the actions of sovereign governments and central banks. **Foreign and Emerging Markets Risk.** Foreign and emerging market investing involves currency, political and economic risk. **Leverage Risk**: As part of the Fund's principal investment strategy, the Fund will make investments in futures contracts to gain long and short exposure across four major asset classes (commodities, currencies, fixed income, and equities). These derivative instruments provide the economic effect of financial leverage by creating additional investment exposure to the underlying instrument, as well as the potential for greater loss. **Non-Diversification Risk.** The Fund is non-diversified, meaning that it is permitted to invest a larger percentage of its assets in fewer issuers than diversified funds. **Underlying ETFs Risk.** The Fund will incur higher and duplicative expenses because it invests in bond ETFs. The Fund may also suffer losses due to the investment practices of the underlying bond ETFs. **New Fund Risk**. The Fund is a recently organized with no operating history. As a result, prospective investors do not have a track record or history on which to base their investment decisions.

**Bloomberg Short-Term Treasury Total Return Index** – The Bloomberg US Short Treasury Index measures the performance of the US Treasury bills, notes, and bonds under 1 year to maturity. STRIPS are excluded from the index because their inclusion would result in double-counting.

**Bloomberg U.S. Aggregate Bond Index** – The Bloomberg Aggregate Bond Index is a broad-based fixed-income index used by bond traders and the managers of mutual funds and exchange-traded funds (ETFs) as a benchmark to measure their relative performance.

**FTSE All World Index** – The FTSE All-World Index is a market-capitalization weighted index representing the performance of the large and mid-cap stocks from the FTSE Global Equity Index Series and covers 90-95% of the investable market capitalization.

Tidal Investments LLC ("Tidal") serves as investment adviser to the Funds and the Funds' Subsidiary.

Newfound Research LLC ("Newfound") serves as investment sub-adviser to the Funds.

Foreside Fund Services, LLC is the distributor for the Funds. Foreside is not related to Tidal or Newfound.