



OBJECTIVE

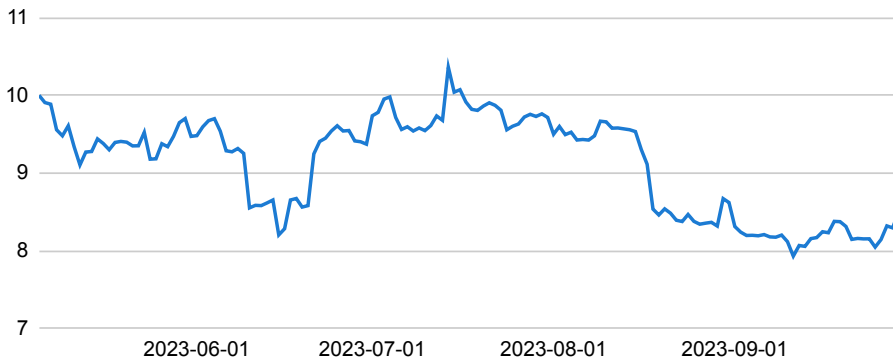
The Arch Aggressive Portfolio aims to capture the potential upside of Web3 while still providing diversification with Ethereum staking, lending, and yield farming strategies, besides lead blockchains protocols. This portfolio is designed for long-term investors that prioritize potentially higher returns over risk or volatility.

WHY \$AAGG?

- 1. Provide investors with optimized exposure to Web3 and lead blockchains protocols.
- 2. The portfolio is periodically reviewed and optimized to reflect best strategies available.
- 3. Avoid high transaction costs and complexity buying only a single portfolio.

PERFORMANCE

\$8.55



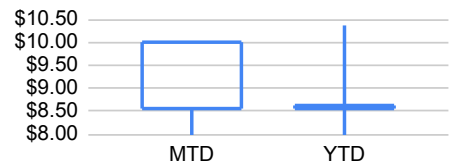
KEY FACTS

Inception date	05-May-23
Market capitalization	\$50,809
Monthly trading volume	NM
Exchanges	Uniswap v3
Liquidity	NM
Total Supply	5,939
Minted tokens	3,347
Redeemed tokens	0
Holders	379

FINANCIAL INFORMATION

Annualized return ¹	-27.43%
Standard deviation	41.05%
Beta vs ETH	0.49
Sharpe ratio	-0.67
Sortino ratio	-0.97

PRICE RANGE



PERFORMANCE TABLE

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	LTM	S. Inc.
2023					-5.26%	-1.06%	3.67%	-11.27%	-0.78%				-14.45%	-14.45%	-14.45%

IMPORTANT NOTICE

1 - Annualized based on weekly returns.
 The price of the index is calculated based on the price and quantity of the underlying assets.
 The closing price to calculate the performance of the index is the last price of the last month.
 For periods less than a year the figures are cumulative returns. For periods over a year are annualized returns.
 Returns are calculated net of fees.

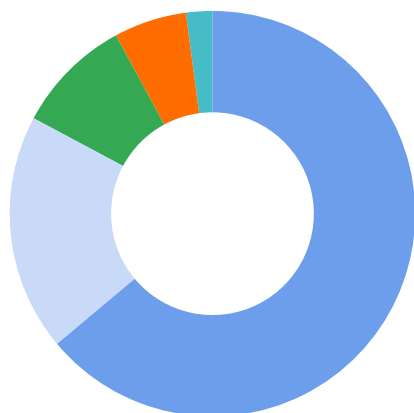
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ARCH AGGRESSIVE PORTFOLIO

September 30, 2023

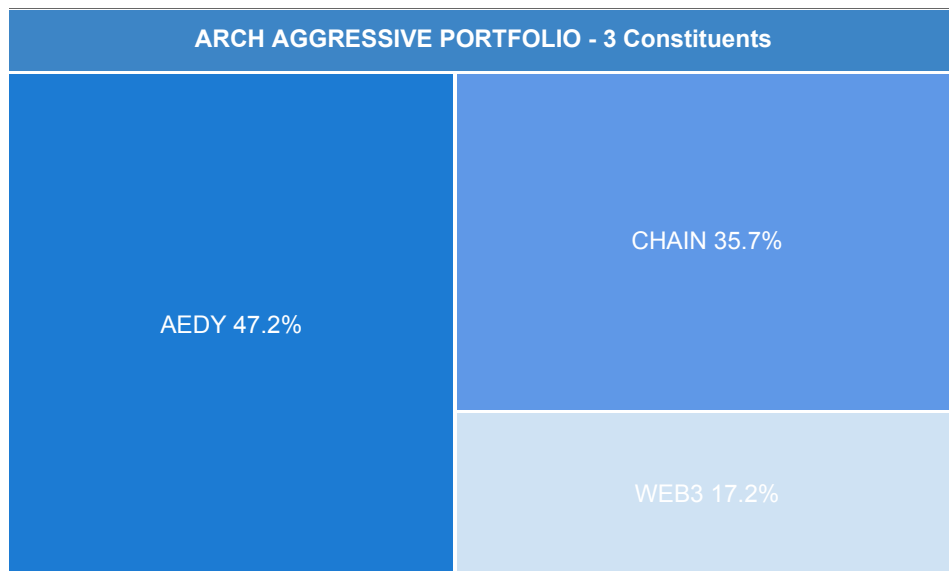


DISTRIBUTION



- 63.9% Smart-contract-platforms
- 18.9% Cryptocurrencies
- 9.3% Finance
- 5.8% Infrastructure
- 2.1% Consumer

HOLDINGS



KEY DATES

Last determination date	21-September-23
Last rebalance date	26-September-23
Next determination date	19-October-23
Next rebalance date	24-October-23

METHODOLOGY

Arch Aggressive Portfolio

The methodology used to construct the portfolio is based on subset resampling, which is a technique used to improve the efficiency of the mean-variance optimization process.

This methodology is designed to identify the most efficient portfolios with the highest expected returns for a given level of risk.

The portfolio is ideally rebalanced quarterly, which allows for adjustments to be made to the asset allocation based on changes in market conditions or performance.

TOKEN ADDRESS

 Polygon [0xafb6...9f3c](https://polygonscan.com/address/0xafb6...9f3c)

CHARACTERISTICS

Ticker: AAGG
Parent Index: NA
Fees: 2.00% annual accrued by block and charged on top of any retention/fee charged by the underlying components.
Rebalancing period: Quarterly reviewed.

DISCLAIMER

This material is for information purposes. This is not a recommendation or investment advice. For more information about Arch Index Tokens, reach us at hello@arch.finance