$ABAL

ARCH BALANCED PORTFOLIO

September 30, 2023

OBJECTIVE

The Arch Balanced Portfolio seeks to provide stability and diversification while offering exposure to yield-bearing strategies on stablecoins and major cryptoassets. This portfolio could be a good fit for an investor with a moderate risk tolerance seeking a diversified portfolio with exposure to both stable and growth-oriented assets.

WHY $ABAL?

1. Provide investors with balanced exposure to USD strategies, Web3 and main blockchains.

2. The portfolio is periodically reviewed and optimized to reflect best strategies available.

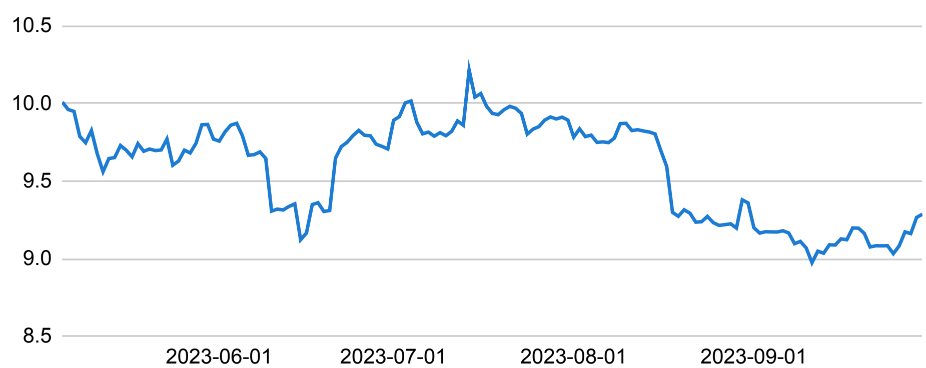
3. Avoid high transaction costs and complexity buying only a single portfolio.

KEY FACTS

Inception date	05-May-23
Market capitalization	$2,392
Monthly trading volume	NM
Exchanges	Uniswap v3
Liquidity	NM
Total Supply	258
Minted tokens	81
Redeemed tokens	-2
Holders	31

PERFORMANCE

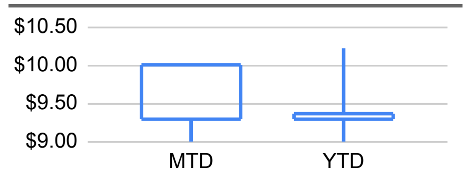
$9.29



FINANCIAL INFORMATION

Annualized return[1]	-15.84%
Standard deviation	19.72%
Beta vs ETH	0.23
Sharpe ratio	-0.80
Sortino ratio	-1.15

PRICE RANGE



PERFORMANCE TABLE

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	LTM	S. Inc.
2023					-2.29%	-0.65%	1.92%	-5.39%	-0.78%				-7.13%	-7.13%	-7.13%

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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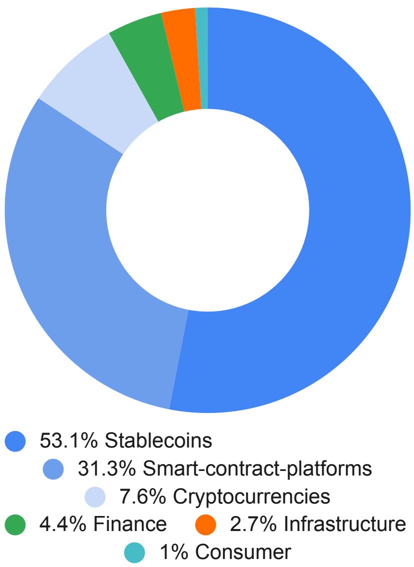
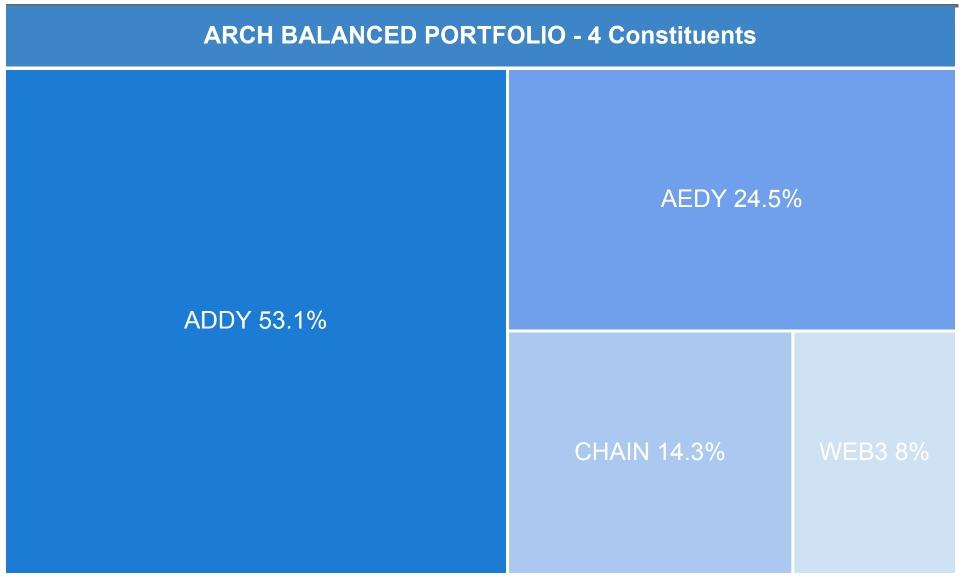
DISTRIBUTION



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 Balanced 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 0xf401...1545

CHARACTERISTICS

Ticker: ABAL
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: Quartely 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