

\$ABDY

## ARCH BITCOIN DIVERSIFIED YIELD TOKEN

May 31, 2024



### OBJECTIVE

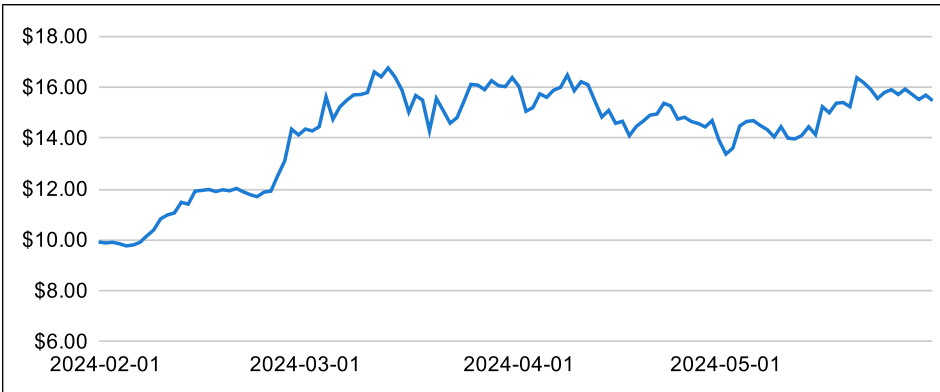
Arch Bitcoin Diversified Yield is comprised of a selection of protocols that accrues yield through strategies of staking and lending.

### WHY \$ABDY?

1. Robust methodology to have diversified exposure in different yield-bearing protocols and strategies.
2. The index token is monthly reviewed and rebalanced to reflect best strategies available.
3. Avoid high transaction costs and complexity buying only a single token.

### PERFORMANCE

**\$15.47**



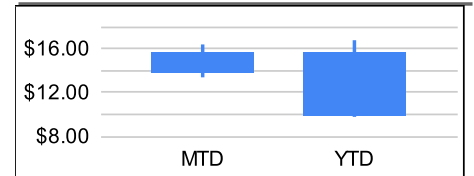
### KEY FACTS

Inception date	31-Jan-24
Market capitalization	\$541,849
Monthly trading volume	\$89,683
Exchanges	Uniswap v3
Liquidity	\$49,448
Total Supply	35,027
Minted tokens	10,347
Redeemed tokens	956
Holders	387

### FINANCIAL INFORMATION

Annualized return <sup>1</sup>	293.80%
Standard deviation	58.18%
Beta vs ETH	0.59
Sharpe ratio	5.05
Sortino ratio	11.51

### PRICE RANGE



### PERFORMANCE TABLE

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	LTM	S. Inc.
2024	-0.84%	42.40%	15.98%	-15.03%	11.17%								54.69%	54.69%	54.69%

### 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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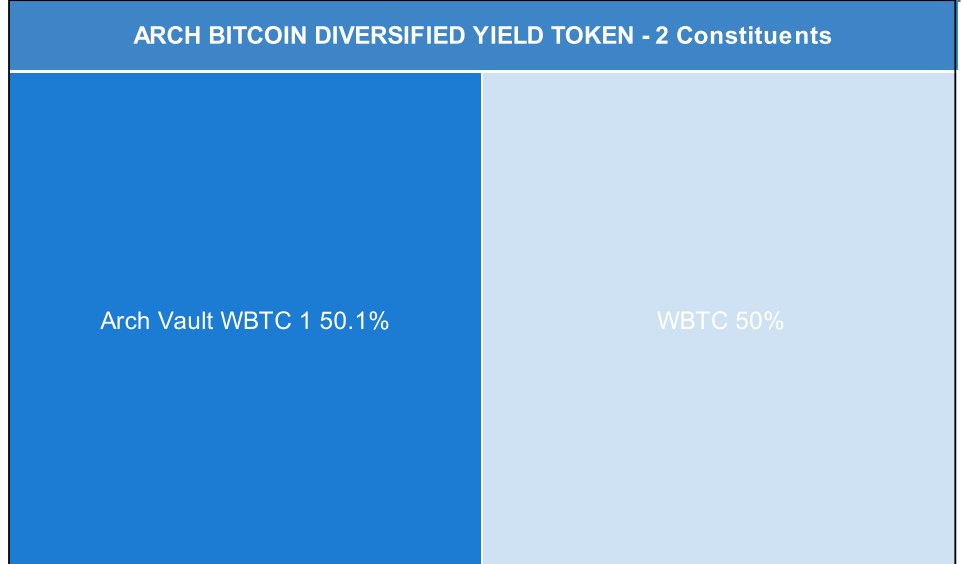
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### DISTRIBUTION



### HOLDINGS



### KEY DATES

Last determination date 16-May-24

Last rebalance date 21-May-24

Next determination date 20-June-24

Next rebalance date 25-June-24

### METHODOLOGY

#### Arch Bitcoin Diversified Yield - Vaults Universe.

- ERC-20 tokens
- At least 3 months of track record.
- Minimum protocol TVL (Total Value Locked) of USD 1mn.
- Tradable on non-custodial platforms.

Monthly rebalancing with a determination phase every third Thursday and a rebalanced phase every fourth Tuesday. For differences lower than 5% of the theoretical weights, the token is not rebalanced for the sake of costs.

### TOKEN ADDRESS

	Ethereum	<a href="#">0xde29...ed1c</a>
	Polygon	<a href="#">0xef7b...7c88</a>

### CHARACTERISTICS

Ticker: ABDY  
Parent Index: NA  
Fees: 0.49% annual accrued by block and charged on top of any retention/fee charged by the underlying components.  
Rebalancing period: Monthly

### 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](mailto:hello@arch.finance)