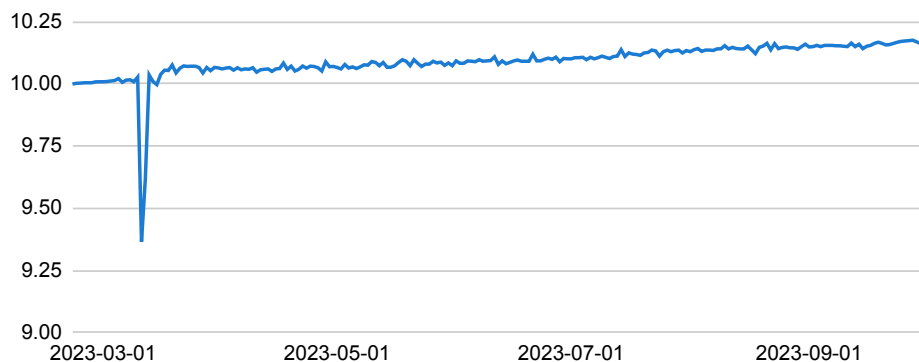


**OBJECTIVE**

Arch USD Diversified Yield is comprised of a selection of active strategies that generate yield on USD-denominated stablecoins. The allocation of assets is based on the relative total value locked (TVL) across strategies on major yield-farming protocols (initially limited to Yearn Finance vaults).

WHY \$ADDY?

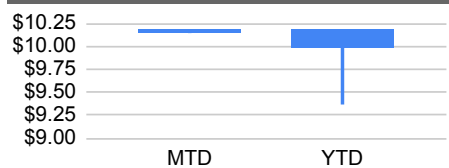
1. Robust methodology to have diversified exposure in different vaults strategies.
2. The index token is monthly reviewed and rebalanced to reflect best strategies available.
3. Avoid high transaction costs and complexity buying only a single token.

PERFORMANCE**\$10.16****KEY FACTS**

Inception date	21-Feb-23
Market capitalization	\$49,875
Monthly trading volume	\$3,276
Exchanges	Uniswap v3
Liquidity	\$27,200
Total Supply	4,907
Minted tokens	0
Redeemed tokens	-572
Holders	141

FINANCIAL INFORMATION

Annualized return ¹	2.93%
Standard deviation	0.69%
Beta vs ETH	0.03
Sharpe ratio	4.21
Sortino ratio	13.92

PRICE RANGE**PERFORMANCE TABLE**

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	LTM	S. Inc.
2023		0.09%	0.56%	0.06%	0.03%	0.27%	0.33%	0.25%	0.03%				1.64%	1.64%	1.64%

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.

\$ADDY

ARCH USD DIVERSIFIED YIELD TOKEN

September 30, 2023

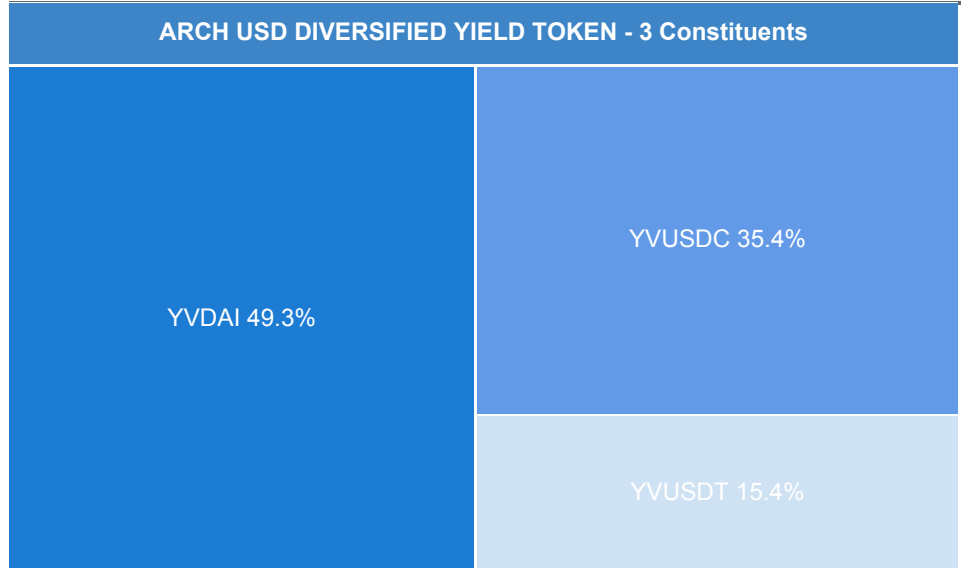


DISTRIBUTION



● 100% Finance

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

USD Diversified Yield - Vaults Universe.

- ERC-20 tokens
- Vaults with at least 6 months of track record.
- Minimum vault TVL (Total Value Locked) of USD 10mn.
- The Underlying stablecoin must have USD 1bn+ in market capitalization.
- 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	0xe15a...63cf
Polygon	0xab1b...c187

CHARACTERISTICS

Ticker: ADDY
Parent Index: NA
Fees: 0.25% 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