

\$AEDY

# ARCH ETHEREUM DIVERSIFIED YIELD TOKEN

September 30, 2023



## OBJECTIVE

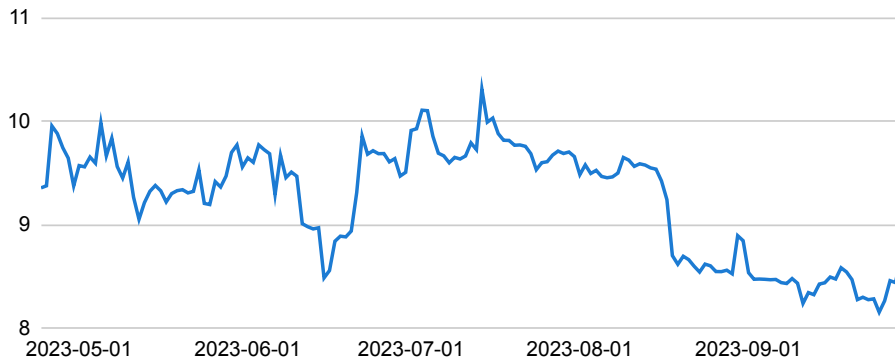
Arch Ethereum Diversified Yield is comprised of a selection of protocols that accrues yield through strategies of staking and lending. The allocation of assets is based on the proportion of the squared total locked value (TVL) of strategies across major yield-bearing protocols.

## WHY \$AEDY?

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

**\$8.71**



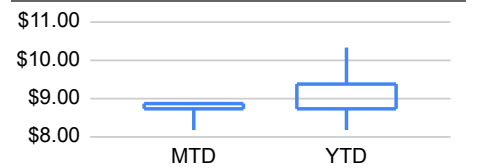
## KEY FACTS

Inception date	24-Apr-23
Market capitalization	\$77,416
Monthly trading volume	\$60,747
Exchanges	Uniswap v3
Liquidity	\$55,340
Total Supply	8,887
Minted tokens	1,553
Redeemed tokens	-514
Holders	109

## FINANCIAL INFORMATION

Annualized return <sup>1</sup>	-24.55%
Standard deviation	29.86%
Beta vs ETH	0.54
Sharpe ratio	-0.82
Sortino ratio	-1.23

## PRICE RANGE



## PERFORMANCE TABLE

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	LTM	S. Inc.
2023				0.20%	1.95%	-0.54%	1.59%	-8.41%	-1.54%				-6.91%	-6.91%	-6.91%

## 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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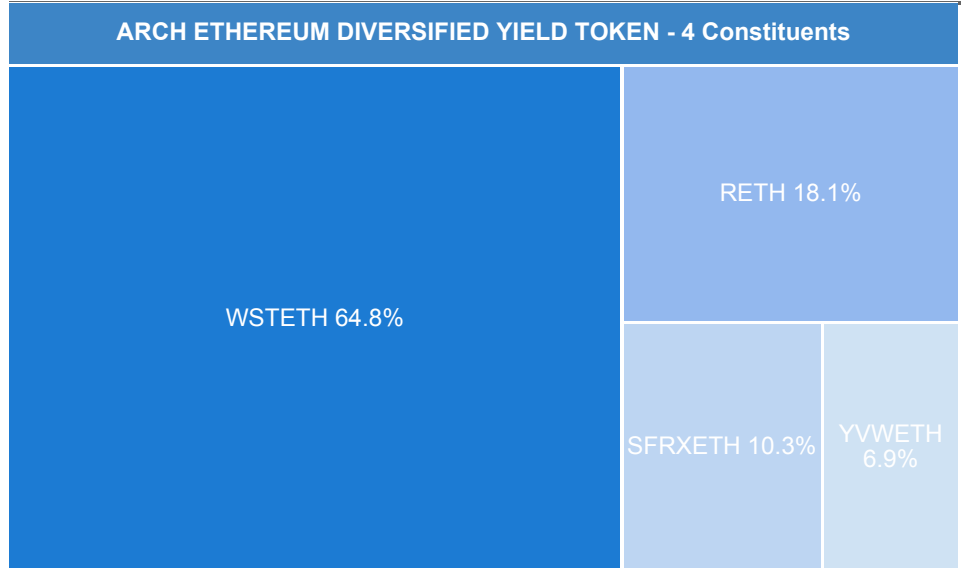


### DISTRIBUTION



● 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

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

- ERC-20 tokens
- Investable strategies must be one of (i) liquid staking protocols, (ii) vaults with smart strategies in Yearn Finance protocol.
- At least 3 months of track record.
- Minimum protocol TVL (Total Value Locked) of USD 80mn.
- 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="#">0x103b...E16B</a>
Polygon	<a href="#">0x027a...7D5A</a>

### CHARACTERISTICS

Ticker: AEDY  
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)