



OBJECTIVE

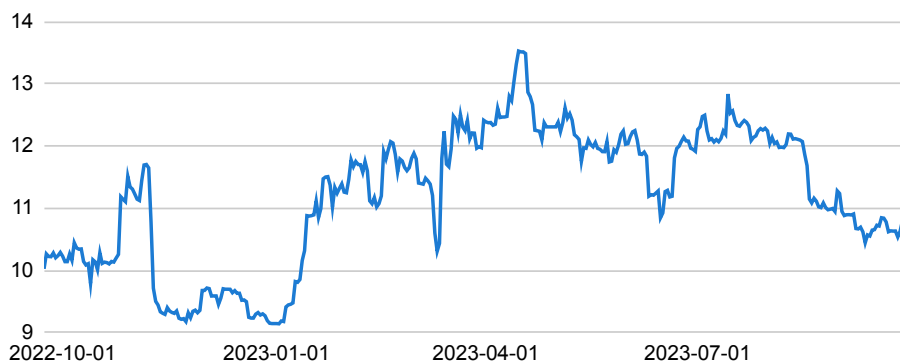
The Arch Moderate Portfolio seeks to provide stability and diversification while offering exposure to yield-bearing strategies on stablecoins and major cryptoassets. This portfolio is made of a selection of Arch products and other digital assets and is designed to provide a balanced exposure to risky and low volatility assets.

WHY \$AMOD?

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.

PERFORMANCE

\$11.02



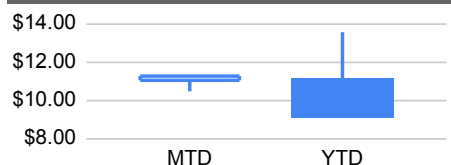
KEY FACTS

Inception date	23-Sep-22
Market capitalization	\$16,464
Monthly trading volume	NM
Exchanges	Uniswap v3
Liquidity	NM
Total Supply	1,494
Minted tokens	245
Redeemed tokens	0
Holders	156

FINANCIAL INFORMATION

Annualized return ¹	16.91%
Standard deviation	36.83%
Beta vs ETH	0.31
Sharpe ratio	0.46
Sortino ratio	0.64

PRICE RANGE



PERFORMANCE TABLE

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	LTM	S. Inc.
2022									2.88%	9.92%	-14.44%	-5.51%	-8.58%	-8.58%	-8.58%
2023	23.04%	4.93%	5.19%	-0.86%	-2.27%	-0.94%	2.75%	-8.24%	-1.96%				20.50%	10.17%	10.17%

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.

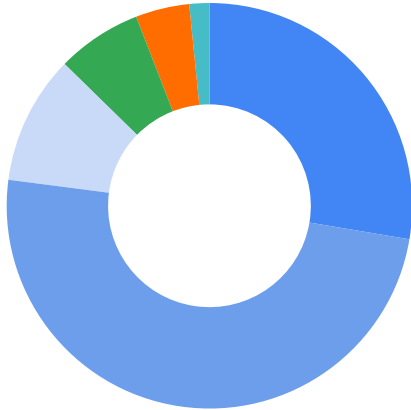
\$AMOD

ARCH MODERATE PORTFOLIO

September 30, 2023

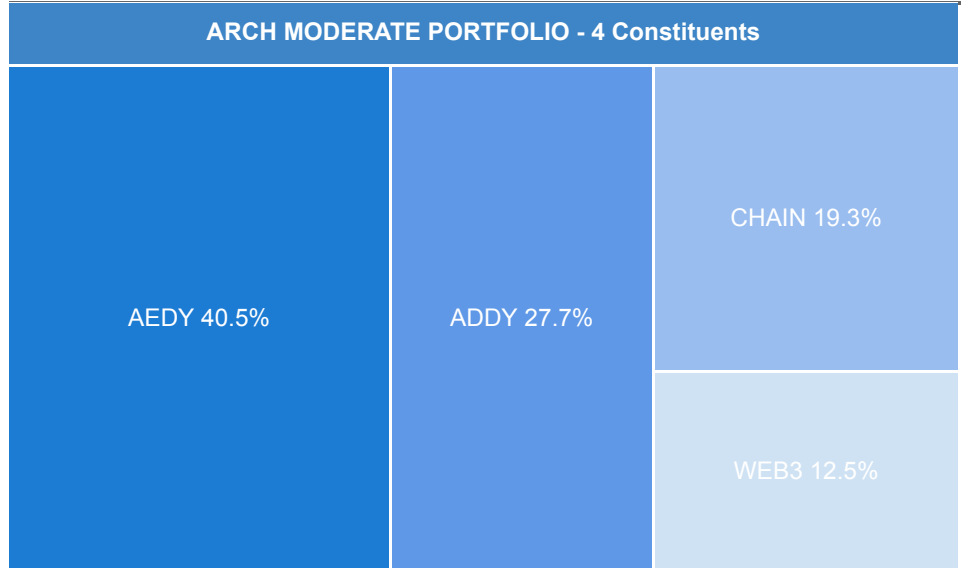


DISTRIBUTION



- 27.7% Stablecoins
- 49.5% Smart-contract-platforms
- 10.3% Cryptocurrencies
- 6.8% Finance
- 4.3% Infrastructure
- 1.6% 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 Moderate 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

[0x6cA9...7D3b](https://polygonscan.com/address/0x6cA9...7D3b)

CHARACTERISTICS

Ticker: AMOD

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