



OBJECTIVE

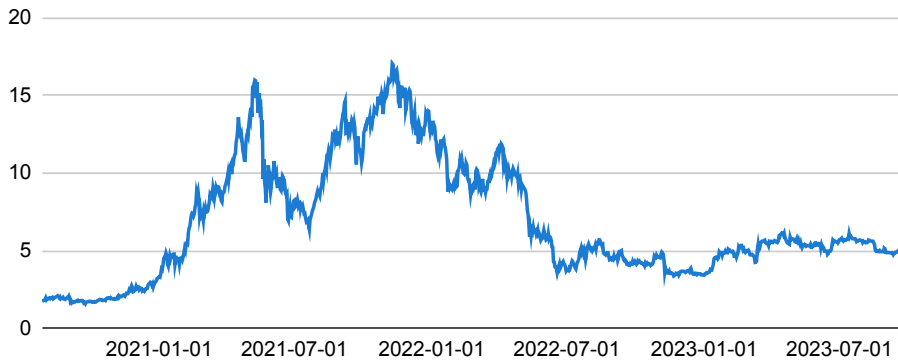
The Arch Blockchains token provides exposure to the native token of the largest blockchains of the world including Bitcoin, Ethereum and Polygon. Its constituents cover around 70% of the total crypto market cap. To be included in the index, blockchain native tokens should have at least USD 1.0bn in market cap and sufficient liquidity in the Ethereum network. The composition is defined considering the square root market cap of all the underlying assets.

WHY \$CHAIN?

- 1. Robust methodology to have diversified exposure to the largest blockchain native tokens.
- 2. The index token is monthly rebalanced to follow the market trends.
- 3. Avoid high transaction costs and complexity buying only a single token.

PERFORMANCE

\$5.04



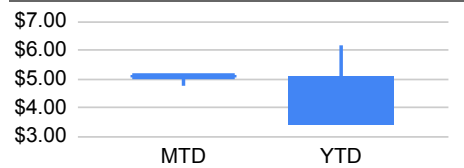
KEY FACTS

Inception date	22-Apr-22
Market capitalization	\$101,729
Monthly trading volume	\$21,878
Exchanges	Uniswap v3
Liquidity	\$43,730
Total Supply	20,182
Minted tokens	0
Redeemed tokens	0
Holders	257

FINANCIAL INFORMATION

Annualized return ¹	-24.53%
Standard deviation	61.86%
Beta vs ETH	0.51
Sharpe ratio	-0.40
Sortino ratio	-0.46

PRICE RANGE



PERFORMANCE TABLE

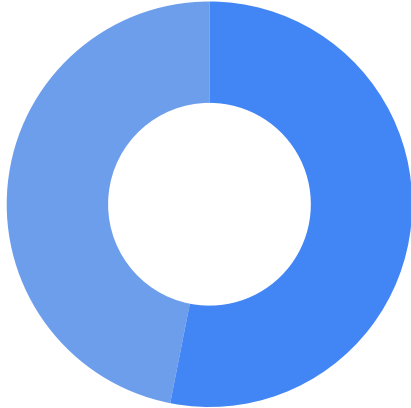
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	LTM	S. Inc.
2022				-6.34%	-32.44%	-41.62%	43.08%	-14.19%	-5.34%	7.04%	-20.53%	-5.28%	-65.41%	-65.41%	-65.41%
2023	41.00%	2.39%	12.43%	2.58%	-6.52%	3.82%	1.24%	-9.40%	-1.69%				45.71%	9.70%	-49.59%

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.

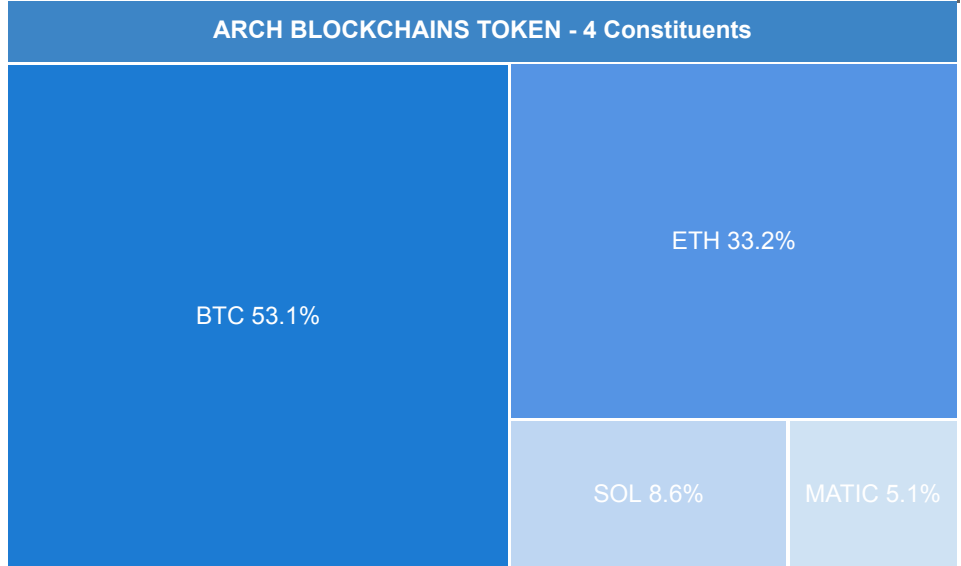


DISTRIBUTION



- 53.1% Cryptocurrencies
- 46.9% Smart-contract-platforms

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 Blockchains Index:**
- ERC-20 tokens
 - Market Capitalization: USD 1.0bn+
 - Monthly traded volume ratio (MTVR): 10%+
 - Trading days in the last 90 days: 90%+
 - Blockchain native tokens

Composition:
 Arch BlockchainToken is a market-capitalization weighted product comprised of tokens in the Arch Blockchain Index.
 On every rebalancing cycle, tokens with more than 1.5% of the index market capitalization are included, while tokens with less than 1.0% of the index market capitalization are excluded.
 Monthly rebalancing with a determination phase every third Thursday and a rebalanced phase every fourth Tuesday.
 Underlying assets are wrapped tokens on the Ethereum network of the native token of each blockchain.

TOKEN ADDRESS

Ethereum	0x0d20...8951
Polygon	0x9a41...c0c4

CHARACTERISTICS

Ticker: CHAIN
 Parent Index: Arch Blockchain Index
 Fees: 1.95% annual (accrued by block)
 Rebalancing period: Monthly

DISCLAIMER

This material is for information purposes. This is not a recommendation or investment advice. For more information about Arch indices, reach us at hello@arch.finance