

Treasuries Across the Curve (TAC) Portfolio

Overview

Treasuries Across the Curve (TAC) seeks to maximize income from the US Treasury market while minimizing volatility. TAC uses the proprietary Arch Indices VOI engine to optimize between different sectors in the US Treasury market: short term, intermediate, long-end, and ultra-long end sectors. The VOI engine weights exposure to different sectors by taking into account the yield, volatility, and correlation to the overall Treasury market.

TAC Core

Components: VGSH, VGIT, VGLT, EDV

Minimum Weighting: 5%

VOI Engine: Matrix

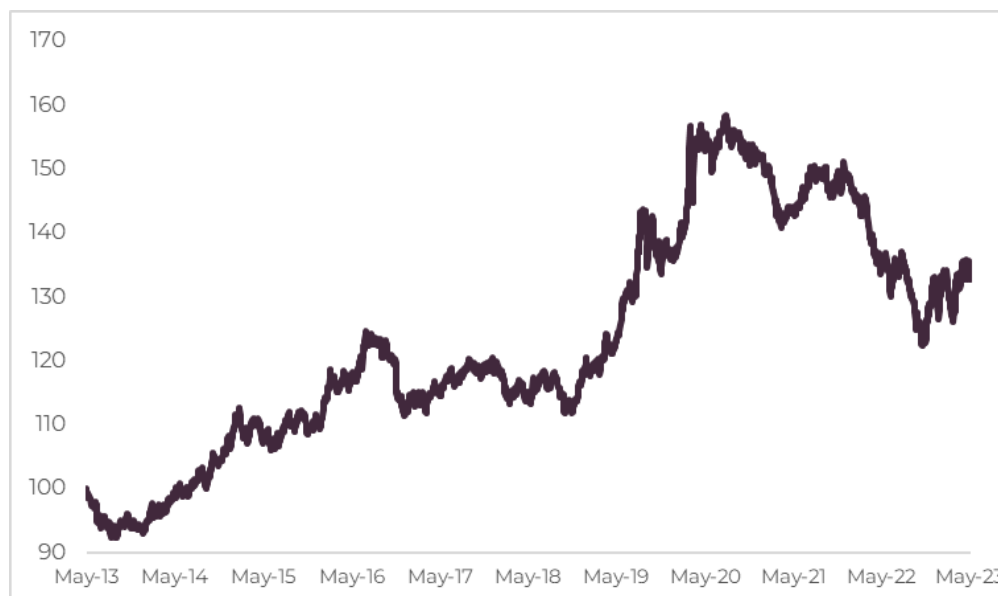
Rebalance: Monthly

Volatility/Correlation Period: Monthly trailing close/close

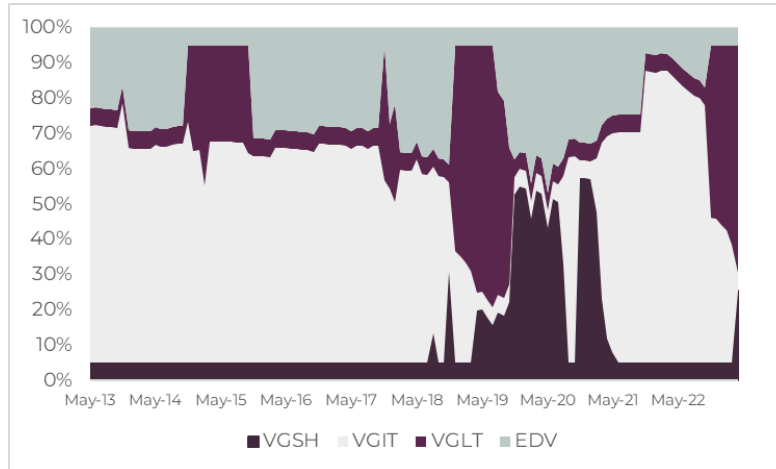
Current Holdings

VGSH	25.6%
VGIT	5.0%
VGLT	64.4%
EDV	5.0%

Historical Performance (Total Return)



Historical Weightings (VOI Optimization)



Historical Volatility (3m Realized Volatility)

