

KEY FACTS

Optimized for Income

- Uses the Arch Cortex Engine (ACE) weighting methodology seeking to maximize income while minimizing volatility
- ACE analyzes yield, volatility, and correlation for every holding to construct the optimal portfolio
- 6.1% SGAINC Index Portfolio Yield

Global Multi-Asset Portfolio

- Three asset classes: US dividend equities, Singapore REITs, and USD bond ETFs provide diversified income sources
- Up to 20% allocation to Singapore REITs for global real estate income exposure and portfolio diversification
- Correlation-aware construction mathematically reduces portfolio volatility across asset classes

Dynamically Rebalanced

- Rebalances quarterly in February, May, August, and November to reflect changing market conditions

Expertise

- Our co-founders have a combined 40 years of capital markets experience inside major investment banks

INDEX DETAILS

as of 02/09/2026

TICKER	SGAINC
NO OF CONSTITUENTS	92
INDEX YIELD	6.1%
INCEPTION DATE	11/13/2025
INCEPTION VALUE	167.03
BACKTEST DATE	2/14/19
BACKTEST VALUE	100
CALCULATION	Total Return
WEIGHTING	Optimization

Index Strategy

Why Invest Now?

The era of 5% risk-free rates is over. With the Federal Reserve cutting policy rates and the global markets growing more volatile, investors face a dual challenge: replacing lost yield while navigating an equity market stretched by high valuations and crowded momentum trades.

The Arch Global Absolute Income Fund offers a Total Portfolio solution to this dilemma. By utilizing the ACE framework to explicitly solve for maximum income and minimal volatility, the Fund provides a robust alternative to fading cash yields: capturing a 6.1% yield with the potential for capital appreciation.

PERFORMANCE

Annualized as of 02/09/2026

	2026 YTD	2025	2024	2023	2022	2021	2020	Inception
Total Return	4.91%	12.92%	5.57%	11.60%	-5.42%	17.12%	1.80%	8.72%
Ann Volatility	6.52%	8.35%	6.67%	8.60%	11.81%	7.96%	25.23%	12.34%

TOTAL RETURN



TOP 10 HOLDINGS (%)

as of 02/09/2026

Ticker (Sector)	%
JAAA (Bond ETFs)	14.3%
VTIP (Bond ETFs)	5.2%
O5RU.SI (Singapore REITs)	4.5%
HMN.SI (Singapore REITs)	4.0%
BXSL (BDCs)	3.8%
CNA (Financials)	2.4%
PFE (Health Care)	2.2%
A17U.SI (Singapore REITs)	2.2%
NLY (Financials)	2.0%
Q5T.SI (Singapore REITs)	2.0%

HISTORICAL ALLOCATIONS

Sector	Feb 25	May 25	Aug 25	Nov 25	Feb 26
BDCs	4.93%	2.08%	7.36%	8.44%	5.49%
Bond ETFs	30.21%	25.69%	25.35%	21.30%	26.32%
Singapore REITs	20.00%	20.00%	20.00%	20.00%	20.00%
Communication Services	4.40%	4.14%	4.98%	9.03%	3.50%
Consumer Discretionary	3.57%	3.76%	3.16%	3.90%	3.31%
Consumer Staples	5.08%	5.21%	3.45%	3.72%	3.76%
Energy	4.16%	4.03%	3.45%	3.41%	3.37%
Financials	4.97%	6.35%	10.63%	10.71%	11.04%
Health Care	4.08%	4.14%	3.93%	3.41%	3.66%
Industrials	3.41%	3.02%	2.70%	3.43%	3.29%
Information Technology	3.49%	2.78%	3.91%	3.64%	3.62%
Materials	4.89%	4.69%	4.61%	4.13%	4.26%
Real Estate	2.12%	8.48%	2.12%	0.98%	4.30%
Utilities	3.98%	3.96%	4.31%	3.94%	4.10%

HISTORICAL 21D REALIZED VOLATILITY



Index Methodology

Equity securities are selected for inclusion based on: 1) minimum 2bn market cap, 2) minimum 20mm 3-month average daily trading volume, 3) minimum 3% dividend yield, and 4) minimum 5 years of regular dividend history.

In addition to US equities, the portfolio includes up to 20% allocation to Singapore REITs (SREITs) for global real estate income diversification, and a universe of up to 25 bond ETFs for fixed income exposure.

On the rebalance date, new securities are added to the available universe if they meet the criteria. Once included, equity securities are not removed unless there is a corporate action.

SGAINC is dynamically rebalanced quarterly to optimize for changing market conditions. ACE seeks to minimize expected volatility through optimizing the weighting of each security. Each security has an observable yield, realized volatility, and realized correlation to the portfolio. Based on those three characteristics, ACE builds an optimal portfolio that maximizes income and minimizes expected volatility.

IMPORTANT INFORMATION

Important: Indices are not investable. Past performance is not indicative of future results. This document may contain performance data based on backtesting. Backtested performance is hypothetical and has inherent limitations.