

# VWI

## Arch Indices VOI Absolute Income Fund

### Fund Description

VWI is a passively managed ETF that tracks an index of US equity securities and bond ETFs. The asset allocation fund uses an optimizer to maximize income and minimize volatility.

### FactSet Analyst Report

The security is being delisted. The last day of trading on an exchange is November 21, 2024. VWI is an income-focused asset allocation fund composed of 60-100 equity securities and up to 12 bond ETFs. The ETF considers US-listed stocks and ADRs, as well as fixed income ETFs that provide broad exposure to the US bond market. The fund considers bond ETFs based on their previous 12 months of dividends, adjusted for irregular payments. The proprietary VOI (Variance Optimized Indexing) methodology is applied separately for each asset class, accounting for yield, volatility, and correlation to the overall portfolio. The volatility of each portfolio combination is calculated based on each component's individual volatility and how they move relative to each other. The fund then selects the combination perceived to have the highest income potential and lowest volatility, with consideration to trade-offs between risk and return. Small-weighted securities are reduced by applying a minimum weighting threshold. The index is rebalanced quarterly.



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