

MFUT

Cambria Chesapeake Pure Trend ETF

Fund Description

MFUT is an actively managed fund that seeks capital preservation and appreciation through a trend-following strategy that targets opportunities across currencies, commodities, fixed income, and equities.

FactSet Analyst Report

MFUT employs the Chesapeake program for a trend strategy that analyzes market signals based on various market metrics, such as price movement, volatility, and open interest. The sub-adviser uses computer-driven models to predict opportunities and identify price patterns for long/short futures contracts, spot and forward currency contracts, equity securities, and cash and cash equivalents. Investment decisions are based on Chesapeakes systems, predicted market directions, trading discretion, judgment and experience. The actively managed fund also has a cash strategy for margin and collateral in which the sub-adviser utilizes their own quantitative model to tactically select US government securities based on yield spreads relative to T-Bills and their historical average. The fund may gain up to 25% derivatives exposure through a wholly owned Cayman Islands subsidiary. The fund does not directly invest in digital currencies but may hold up to 2% through futures contracts.

