

TBFC

Brinsmere Fund Conservative ETF

Fund Description

TBFC is an actively managed fund of funds with exposure to the global equity and bond markets. It uses two proprietary investment strategies to create a conservative portfolio.

FactSet Analyst Report

TBFC is designed to deliver multi-asset exposure while seeking long-term capital appreciation with capital preservation. It holds funds that represent the broad equity and bond markets as selected based on a set of risk-management techniques of two independent proprietary strategies. The Systematic Market Beta Strategy (SMB) and the Classic Asset Allocation Revisited Strategy (CAAR) are rules-based, tactical asset allocation investment strategies used to systematically rebalance the funds holdings. The former aims to reduce risk and enhance performance based on market risk assessments, while the latter seeks tactical adaptation to changing market conditions using mean-variance optimization. The fund employs a conservative model of CAAR with a 20% equity floor target and a 40% equity cap. Both strategies are re-evaluated and rebalanced monthly. TBGC launched alongside its sister fund, TBFG, which seeks a growth-focused portfolio.