

TFFI

Chesapeake Trend-Following Fixed Income ETF

Fund Description

TFFI is an actively managed fund, aiming to provide exposure to US and foreign fixed income securities through a long-term trend following program.

FactSet Analyst Report

TFFI employs a trend-following program targeting fixed-income investments by analyzing price action, market volatility, open interest, and trading volume to generate trade signals. Its investments include US and foreign government debt, corporate bonds, municipal bonds, preferred stock, and convertible securities. The fund trades fixed income futures contracts and ETFs, with frequent portfolio turnover to implement its strategy. Equity securities or ETFs correlated to interest rate movements, such as financial services or real estate-related companies, are selectively used to express interest rate themes. Forward foreign currency contracts are then used to hedge exposures to foreign currencies. The fund also employs a cash strategy which will mainly be utilized for margin and collateral purposes. Overall, TFFI aims to preserve capital and provide positive returns over time through automated, computer-driven models.

