TFPN
Blueprint Chesapeake Multi-Asset Trend ETF

Fund Description

TFPN seeks capital growth and preservation through a dynamic allocation between derivatives linked to various asset classes and long-short equity positions. The actively managed fund utilizes a trend-following strategy called the Chesapeake Program.

FactSet Analyst Report

TFPN aims to preserve capital and provide positive annual returns over any market cycle using the Chesapeake Program. It assesses the market risk level to determine entry and exit points for trading by predicting market opportunities and recurring price patterns in every market cycle based on price action, market volatility, open interest, and daily trading volume. The portfolio is approximately divided equally between two components, the derivatives, and the long-short sleeve. The derivatives component includes commodity and crypto futures, options on fixed-income futures and commodities, and spot and forward currency contracts. The long-short sleeve, which may be 100% long, 100% short, or a mix, consists of US and non-US equities of any size. The fund may gain exposure directly or indirectly by investing up to 25% of its assets in a wholly-owned Cayman Islands Subsidiary, which avoids a K-1 form. The fund holds cash, cash equivalents, and US Treasurys to serve as collateral.