

TPHE

Timothy Plan High Dividend Stock Enhanced ETF

Fund Description

TPHE tracks a volatility-weighted index of high dividend US large-caps screened for Christian values. The fund hedges market risk by using a cash-trigger strategy.

FactSet Analyst Report

TPHE sets its universe by selecting from a parent index of volatility-weighted US large-cap companies with 1-year positive earnings. The fund adds its values-based screen using proprietary Biblically Responsible Investing (BRI) criteria. It excludes companies involved in alcohol, tobacco, gambling, abortion, pornography, and anti-family entertainment, and non-biblical lifestyles. Among qualified stocks, the index selects the 100 highest-yielding and weights the resulting portfolio by volatility. Stocks with lower volatility receive more weight in the portfolio. To mitigate risk during significant market declines, TPHE utilizes a long/cash strategy. The index can allocate up to 75% of its portfolio to 30-day US T-bills or money market mutual funds, depending on the magnitude and duration of such decline. Allocation is based on the daily move in the reference index compared to its previous month-end closing value. The Index is reconstituted semi-annually in April and October.