

DFSI

Dimensional International Sustainability Core 1 ETF

Fund Description

DFSI is an actively managed ETF that aims to invest in a portfolio of non-US developed market equities across all market-caps with perceived high profitability and positive sustainability characteristics.

FactSet Analyst Report

DFSI is an actively managed fund that seeks long-term capital appreciation by investing in a broad portfolio of non-US developed market companies across various market-caps and sectors, with emphasis on those with smaller market-caps, lower relative price, and higher perceived profitability. In assessing relative price and profitability, the adviser looks at balance sheet ratios and performance. The adviser may choose to adjust a company's allocation in the fund based on short-term considerations like price momentum and investment characteristics. DFSI may also modify component weights by looking at environmental and other sustainability factors. Companies with high greenhouse gas emissions intensity or fossil fuel reserves relative to other issuers are excluded from the fund. The use of derivatives or securities lending may be pursued in order to generate additional income. It may also use forward currency contracts to hedge against foreign currency exposure.

