DSCF
Discipline Fund ETF

Fund Description

DSCF is an actively-managed fund-of-funds that seeks capital appreciation and reduced investment volatility by using an algo to dynamically reallocate equity and fixed income ETFs depending on market risk.

FactSet Analyst Report

DSCF utilizes data-driven algorithms to assess the current risk level of global equity and bond markets and allocate securities in a countercyclical manner. These algos are updated monthly and use valuations and macroeconomic data, such as interest rates, GDP, credit spreads, bond yields, and duration, to implement a countercyclical rebalancing methodology. When rebalancing counter-cyclically, the fund may allocate larger equity positions during an equity market decline to account for the potential that equities often become less risky after they have declined in value. The allocations will shift, but not exceed a 70/30 or 30/70 equity-bond asset allocation. The portfolio be generally comprised of 4-8 globally diversified ETFs. The equity sleeve will hold a maximum of four large, broad-based, cap-weighted ETFs. The bond sleeve will hold a maximum of four passively-managed US-traded ETFs without regards to credit quality and maturity.