

DFAE

Dimensional Emerging Core Equity Market ETF

Fund Description

DFAE actively selects emerging markets securities of all sizes with a tilt toward small-cap companies, seeking to provide long-term capital appreciation.

FactSet Analyst Report

DFAE is an actively managed fund that primarily aims to achieve long-term capital appreciation. The fund holds a diversified portfolio of companies domiciled in emerging markets. It utilizes published data, analysis, and classification of countries to identify eligible markets for inclusion. The fund will invest in equities of all capitalizations but will have an increased exposure to small-cap companies with lower relative price and higher profitability. Factors such as price to cash flow or price to earnings ratios are considered in assessing the relative price, while other ratios such as earnings or profits from operations relative to book value or assets are analyzed for profitability measures. In addition to these, short-term considerations such as price momentum and investment characteristics are also reviewed for securities selection.