

DFAI

Dimensional International Core Equity Market ETF

Fund Description

DFAI is an actively-managed fund that seeks a broad exposure to relatively low-priced and profitable stocks in developed countries outside the US.

FactSet Analyst Report

DFAI's adviser curates a portfolio of non-US stocks, drawn from a market-cap-weighted selection universe comprised of developed markets. The fund aims to invest in companies of all capitalizations, with an emphasis on small-caps. DFAI targets stocks, that in comparison to their peers, are relatively lower-priced and more profitable. These are screened using various financial factors, such as price-to-book ratio, which is the main criterion for relative price. Additionally, a company's price momentum and investment characteristics may also be considered for the portfolio's selection. The adviser further takes into account the sizes of eligible securities to set country weights. Overall, the adviser integrates research with portfolio design and management, and implements a flexible trading approach in order to reduce trading costs.