

DVAL

BrandywineGLOBAL - Dynamic US Large Cap Value ETF

Fund Description

DVAL is actively managed to hold a portfolio of US large-cap value companies. Stocks are selected using a proprietary multi-factor approach.

FactSet Analyst Report

DVAL seeks to outperform the Russell 1000 Value Index. The fund uses a proprietary quantitative model to identify stocks with upside potential and low downside risk relative to the benchmark index. The quant model analyzes valuation, quality, and market sentiment factors. Incorporated factors in the model are selected based on prevailing market conditions. Typically, the fund invests in US-listed, large-cap stocks with attractive valuation relative to the benchmark (based on historical P/E and P/B ratios) and a high multi-factor score according to the quant model. The fund adviser may engage in active and frequent trading and has full discretion to buy, hold, or sell securities at any time. On October 31, 2022, DVAL converted from a mutual fund to an actively managed ETF structure, starting with \$182 million in net assets.

