

DFA U.S. Targeted Value Portfolio - Institutional Class

Category
Small Value

Investment Objective & Strategy

From the investment's prospectus

The investment seeks long-term capital appreciation.

The fund purchases a broad and diverse group of the readily marketable securities of U.S. small and mid cap companies that the Advisor determines to be value stocks. It may purchase or sell futures contracts and options on futures contracts for U.S. equity securities and indices, to adjust market exposure based on actual or expected cash inflows to or outflows from the fund. The advisor does not intend to sell futures contracts to establish short positions in individual securities or to use derivatives for purposes of speculation or leveraging investment returns.

Past name(s) : DFA U.S. Large Cap Value.

Volatility and Risk

Volatility as of 09-30-18



Risk Measures as of 09-30-18	Port Avg	Rel S&P 500	Rel Cat
3 Yr Std Dev	13.81	1.50	1.00
3 Yr Beta	1.06	—	1.08

Principal Risks

Lending, Loss of Money, Not FDIC Insured, Value Investing, Market/Market Volatility, Equity Securities, Other, Derivatives, Small Cap

Important Information

Morningstar Investment Profiles must be accompanied by Morningstar Disclosure and Glossary.

Funds or their affiliates may pay compensation to Voya® affiliates offering a fund. Such compensation may be paid out of distribution, service and/or 12b-1 fees that are deducted from the fund's assets, and/or may be paid directly by the fund's affiliates. Any fees deducted from fund assets are discussed in the fund's prospectus and disclosed in the fund fact sheet. Because these fees are paid on an on-going basis, over time these fees will increase the cost of your investment and may cost you more than paying other types of sales charges. If offered through a retirement program, additional fees and expenses may be charged under that program. NOT A DEPOSIT. NOT FDIC INSURED. NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY. NOT GUARANTEED BY THE INSTITUTION. MAY GO DOWN IN VALUE.

Portfolio Analysis

Composition as of 08-31-18



Top 10 Holdings as of 08-31-18

Top 10 Holdings	% Assets
S + p500 Emini Fut Sep18 Xcme 20180921	0.75
Arrow Electronics Inc	0.65
Avnet Inc	0.62
People's United Financial Inc	0.58
Reliance Steel & Aluminum Co	0.56
PBF Energy Inc Class A	0.54
Toll Brothers Inc	0.53
Assurant Inc	0.51
Post Holdings Inc	0.49
Assured Guaranty Ltd	0.48

Morningstar Style Box™ as of 08-31-18

Style Box	% Mkt Cap
Value Blend Growth	0.00
Large	0.44
Mid	38.53
Small	52.42
Micro	8.61

Morningstar Equity Sectors as of 08-31-18

Morningstar Equity Sectors	% Fund
Cyclical	48.11
Basic Materials	7.23
Consumer Cyclical	13.91
Financial Services	26.50
Real Estate	0.47
Sensitive	42.22
Communication Services	0.71
Energy	9.62
Industrials	20.05
Technology	11.84
Defensive	9.65
Consumer Defensive	4.07
Healthcare	5.49
Utilities	0.09

Operations

Gross Prosp Exp Ratio	0.37% of fund assets
Net Prosp Exp Ratio	0.37% of fund assets
Management Fee	0.35%
12b-1 Fee	—
Other Fee	0.00%
Miscellaneous Fee(s)	0.02%
Fund Inception Date	02-23-00
Total Fund Assets (\$mil)	11,629.3
Annual Turnover Ratio %	23.00
Fund Family Name	Dimensional Fund Advisors

Waiver Data Type Exp. Date %

Portfolio Manager(s)

Jed Fogdall. Since 2012.
Joseph Chi. Since 2012.

Advisor Dimensional Fund Advisors LP
Subadvisor —

Notes