

# DFA Emerging Markets Social Core Equity Portfolio - Institutional Class

## Category

Diversified Emerging Mkts

## Investment Objective & Strategy

### From the investment's prospectus

The investment seeks long-term capital appreciation.

The fund will invest at least 80% of its net assets in emerging markets equity securities that are defined in the prospectus as Approved Markets securities. It may gain exposure to companies in Approved Markets by purchasing equity securities in the form of depositary receipts, which may be listed or traded outside the issuer's domicile country.

Past name(s) : DFA Emerging Markets Social Core Eq.

## Volatility and Risk

### Volatility as of 09-30-22



Risk Measures as of 09-30-22	Port Avg	Rel S&P 500	Rel Cat
3 Yr Std Dev	20.55	1.01	1.00
3 Yr Beta	1.03	—	1.05

## Principal Risks

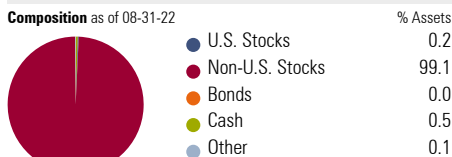
Lending, Currency, Emerging Markets, Foreign Securities, Loss of Money, Not FDIC Insured, Value Investing, Market/Market Volatility, Equity Securities, Other, Derivatives, Socially Conscious, China Region, Management, Small Cap, Mid-Cap

## 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



Top 10 Holdings as of 08-31-22

Company	% Assets
Tencent Holdings Ltd	3.03
Taiwan Semiconductor Manufacturing Co Ltd	2.43
Samsung Electronics Co Ltd	2.33
Taiwan Semiconductor Manufacturing Co Ltd ADR	1.95
Samsung Electronics Co Ltd GDR	0.99
China Construction Bank Corp Class H	0.97
Alibaba Group Holding Ltd ADR	0.92
Ping An Insurance (Group) Co. of China Ltd Class H	0.78
Infosys Ltd	0.72
SK Hynix Inc	0.70

Morningstar Super Sectors as of 08-31-22

Sector	% Fund
Cyclical	45.35
Sensitive	43.50
Defensive	11.15

## Operations

Gross Prosp Exp Ratio	0.42% of fund assets
Net Prosp Exp Ratio	0.42% of fund assets
Management Fee	0.35%
12b-1 Fee	—
Other Fee	0.01%
Miscellaneous Fee(s)	0.06%
Fund Inception Date	08-31-06
Total Fund Assets (\$mil)	1,282.4
Annual Turnover Ratio %	22.00
Fund Family Name	Dimensional Fund Advisors

Morningstar Style Box™ as of 08-31-22

Style	% Mkt Cap
Giant	33.41
Large	25.84
Medium	25.90
Small	9.53
Micro	5.32

Value Blend Growth

Morningstar World Regions as of 08-31-22

Region	% Fund
Americas	6.59
North America	0.21
Latin America	6.38
Greater Europe	11.56
United Kingdom	0.01
Europe Developed	0.32
Europe Emerging	1.39
Africa/Middle East	9.83
Greater Asia	81.85
Japan	0.00
Australasia	0.00
Asia Developed	32.92
Asia Emerging	48.94

Waiver Data

Type	Exp. Date	%
—	—	—

## Portfolio Manager(s)

Jed Fogdall. Since 2010.  
Allen Pu. Since 2015.

Advisor	Dimensional Fund Advisors LP
Subadvisor	Dimensional Fund Advisors Ltd

## Notes

The "Management Fee" and "Total Annual Operating Expenses" have been adjusted to reflect the decrease in the management fee payable by the Emerging Markets Social Core Equity Portfolio from 0.37% to 0.35% effective as of February 28, 2022.