

DFA Inflation-Protected Securities Portfolio - Institutional Class

Category
Inflation-Protected Bond

Investment Objective & Strategy

From the investment's prospectus

The investment seeks to provide inflation protection and earn current income consistent with inflation-protected securities.

As a non-fundamental policy, under normal circumstances, the Portfolio will invest at least 80% of its net assets in inflation-protected securities. Inflation-protected securities (also known as inflation-indexed securities) are securities whose principal and/or interest payments are adjusted for inflation, unlike conventional debt securities that make fixed principal and interest payments.

Past name(s) : DFA Inflation-Protected Securities.

Volatility and Risk

Volatility as of 06-30-21

Investment



Risk Measures as of 06-30-21

	Port Avg	Rel BC Aggr	Rel Cat
3 Yr Std Dev	4.00	1.15	0.94
3 Yr Beta	0.92	—	1.11

Principal Risks

Lending, Credit and Counterparty, Inflation-Protected Securities, Loss of Money, Not FDIC Insured, Income, Interest Rate, Market/Market Volatility, Other, Restricted/Illiquid Securities, Tax Management, Derivatives, Management

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 05-31-21



Top 10 Holdings as of 05-31-21

Security	% Assets
United States Treasury Bonds 3.88% 04-15-29	9.13
United States Treasury Notes 0.38% 01-15-27	8.63
United States Treasury Notes 0.88% 01-15-29	8.28
United States Treasury Bonds 2.5% 01-15-29	8.02
United States Treasury Bonds 2.12% 02-15-40	7.85
United States Treasury Bonds 3.62% 04-15-28	7.72
United States Treasury Notes 0.38% 07-15-27	7.45
United States Treasury Notes 0.12% 07-15-26	7.39
United States Treasury Bonds 3.38% 04-15-32	7.29
United States Treasury Bonds 1.75% 01-15-28	5.67

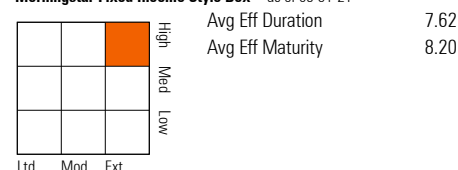
Operations

Gross Prosp Exp Ratio	0.11% of fund assets
Net Prosp Exp Ratio	0.11% of fund assets
Management Fee	0.09%
12b-1 Fee	—
Other Fee	0.00%
Miscellaneous Fee(s)	0.02%
Fund Inception Date	09-18-06
Total Fund Assets (\$mil)	6,706.8
Annual Turnover Ratio %	15.00
Fund Family Name	Dimensional Fund Advisors

Notes

The "Management Fee" and "Total Annual Fund Operating Expenses" have been adjusted to reflect the decrease in the management fee payable by the Inflation-Protected Portfolio from 0.10% to 0.09% effective as of February 28, 2020.

Morningstar Fixed Income Style Box™ as of 05-31-21



Morningstar F-I Sectors as of 05-31-21

Sector	% Fund
Government	99.70
Corporate	0.00
Securitized	0.00
Municipal	0.00
Cash/Cash Equivalents	0.30
Other	0.00

Credit Analysis: % Bonds as of 05-31-21

AAA	100	BB	0
AA	0	B	0
A	0	Below B	0
BBB	0	Not Rated	0

Waiver Data	Type	Exp. Date	%
—	—	—	—

Portfolio Manager(s)

David Plecha. Since 2006.
Joseph Kolerich. Since 2012.

Advisor	Dimensional Fund Advisors LP
Subadvisor	—