

DFA U.S. Core Equity 2 Portfolio - Institutional Class

Category
Large Blend

Investment Objective & Strategy

From the investment's prospectus

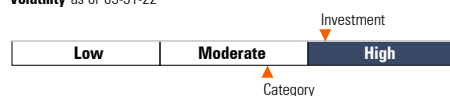
The investment seeks long-term capital appreciation.

The fund purchases a broad and diverse group of securities of U.S. companies. It invests in companies of all sizes, with increased exposure to smaller capitalization, lower relative price and higher profitability companies as compared to their representation in the U.S. Universe. The Advisor generally defines the U.S. Universe as a market capitalization weighted set of U.S. operating companies listed on a securities exchange in the United States that is deemed appropriate by the Advisor.

Past name(s) : DFA U.S. Core Equity II.

Volatility and Risk

Volatility as of 03-31-22



Risk Measures as of 03-31-22	Port Avg	Rel S&P 500	Rel Cat
3 Yr Std Dev	19.84	1.12	1.09
3 Yr Beta	1.09	—	1.10

Principal Risks

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

Composition as of 02-28-22



Top 10 Holdings as of 02-28-22

Holder	% Assets
Apple Inc	4.91
Microsoft Corp	4.02
Amazon.com Inc	2.58
DFA Short Term Investment	1.86
Alphabet Inc Class A	0.96
Alphabet Inc Class C	0.94
Johnson & Johnson	0.93
JPMorgan Chase & Co	0.83
S + p500 Emini Fut Mar22 Xcme	0.83
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Meta Platforms Inc Class A	0.81

Operations

Gross Prosp Exp Ratio	0.19% of fund assets
Net Prosp Exp Ratio	0.19% of fund assets
Management Fee	0.16%
12b-1 Fee	—
Other Fee	0.00%
Miscellaneous Fee(s)	0.03%
Fund Inception Date	09-15-05
Total Fund Assets (\$mil)	33,723.6
Annual Turnover Ratio %	5.00
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 Portfolio from 0.17% to 0.16% effective as of February 28, 2021.

Morningstar Style Box™ as of 02-28-22

Style Box	% Mkt Cap
Giant	30.72
Large	22.06
Medium	27.13
Small	14.90
Micro	5.19

Morningstar Equity Sectors as of 02-28-22

Sector	% Fund
Cyclical	33.10
Basic Materials	3.92
Consumer Cyclical	12.45
Financial Services	16.34
Real Estate	0.39
Sensitive	46.84
Communication Services	6.88
Energy	4.23
Industrials	13.72
Technology	22.01
Defensive	20.07
Consumer Defensive	6.65
Healthcare	11.71
Utilities	1.71

Waiver Data	Type	Exp. Date	%
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Portfolio Manager(s)

Jed Fogdall. Since 2012.
Mary Phillips, CFA. Since 2022.

Advisor	Dimensional Fund Advisors LP
Subadvisor	—