

DFA U.S. Small Cap Portfolio - Institutional Class

Category
Small Blend

Investment Objective & Strategy

From the investment's prospectus

The investment seeks long-term capital appreciation.

The fund, using a market capitalization weighted approach, purchases a broad and diverse group of readily marketable securities of U.S. small cap companies. A company's market capitalization is the number of its shares outstanding times its price per share. Under a market capitalization weighted approach, companies with higher market capitalizations generally represent a larger proportion of the fund than companies with relatively lower market capitalizations.

Past name(s) : DFA U.S. Small Cap.

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	23.51	1.32	0.99
3 Yr Beta	1.17	—	1.00

Principal Risks

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

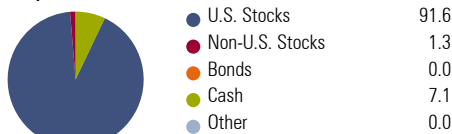
Important Information

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 02-28-22



Top 10 Holdings as of 02-28-22

Top 10 Holdings	% Assets
DFA Short Term Investment	5.98
S + p500 Emini Fut Mar22 Xcme	1.09
20220318 03-18-22	
Tenet Healthcare Corp	0.40
Regal Rexnord Corp	0.38
Synaptics Inc	0.37
Alcoa Corp	0.36
Saia Inc	0.35
Nexstar Media Group Inc Class A	0.33
WESCO International Inc	0.30
Louisiana-Pacific Corp	0.29

Operations

Gross Prosp Exp Ratio	0.27% of fund assets
Net Prosp Exp Ratio	0.27% of fund assets
Management Fee	0.25%
12b-1 Fee	—
Other Fee	0.00%
Miscellaneous Fee(s)	0.02%
Fund Inception Date	03-19-92
Total Fund Assets (\$mil)	15,042.3
Annual Turnover Ratio %	12.00
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 0.30% to 0.25% effective as of February 28, 2022.

Morningstar Style Box™ as of 02-28-22

Style Box	% Mkt Cap
Giant	0.00
Large	0.28
Medium	7.19
Small	64.29
Micro	28.24

Morningstar Equity Sectors as of 02-28-22

Morningstar Equity Sectors	% Fund
Cyclical	40.96
Basic Materials	5.68
Consumer Cyclical	13.01
Financial Services	21.68
Real Estate	0.59
Sensitive	39.75
Communication Services	3.21
Energy	4.29
Industrials	19.65
Technology	12.60
Defensive	19.29
Consumer Defensive	4.31
Healthcare	12.09
Utilities	2.89

Waiver Data	Type	Exp. Date	%
—	—	—	—

Portfolio Manager(s)

Jed Fogdall. Since 2012.
Joel Schneider. Since 2017.

Advisor	Dimensional Fund Advisors LP
Subadvisor	—