

**Period and Annualized Total Returns As Of 9/30/2021**

<b>Large Cap Composite</b>	<b>Since Inception (6/30/2001)</b>	<b>20 YR</b>	<b>15 YR</b>	<b>10 YR</b>	<b>5 YR</b>	<b>3 YR</b>	<b>1 YR</b>	<b>YTD</b>	<b>3Q21</b>
Gross of Fees	10.42	11.14	10.28	15.61	14.64	13.59	33.19	15.58	-0.06
Net of Fees	9.83	10.55	9.72	15.04	14.10	13.06	32.59	15.18	-0.18
Russell 1000 Index	8.79	9.81	10.55	16.76	17.11	16.43	30.96	15.19	0.21
Russell 1000 Value Index	7.59	8.32	7.52	13.51	10.94	10.07	35.01	16.14	-0.78

Past performance is not a guarantee of future results.

**Diamond Hill Large Cap Composite - Transactions vs. Russell 1000**

**USD**

**6/30/2021 to 9/30/2021**

	Ending Percent of Total	Total Return	Contribution To Return
American International Group, Inc.	4.73	15.98	0.68
Hartford Financial Services Group, Inc.	2.16	14.10	0.26
Pfizer Inc.	2.12	10.74	0.24
Morgan Stanley	0.10	6.88	0.21
Booking Holdings Inc.	1.83	8.54	0.15
Cognizant Technology Solutions Corporation Class A	2.13	7.48	0.14
Marsh & McLennan Companies, Inc.	1.46	8.06	0.13
Truist Financial Corporation	2.37	6.44	0.13
Bank of America Corp	3.14	3.63	0.11
Procter & Gamble Company	2.76	4.26	0.11
KKR & Co. Inc.	2.99	2.98	0.11
Carrier Global Corp.	1.28	6.43	0.09
Abbott Laboratories	3.48	2.29	0.08
PepsiCo, Inc.	2.74	2.21	0.06

Weyerhaeuser Company	1.50	3.87	0.05
First Republic Bank	1.58	3.17	0.05
MetLife, Inc.	0.25	4.63	0.05
Medtronic Plc	2.74	1.48	0.04
Wells Fargo & Company	1.09	2.93	0.03
Sherwin-Williams Company	1.16	2.86	0.03
L3Harris Technologies Inc	1.23	2.34	0.03
SBA Communications Corp. Class A	0.82	3.89	0.03
Linde plc	1.52	1.82	0.03
Gilead Sciences, Inc.	0.94	2.46	0.02
Charter Communications, Inc. Class A	1.57	0.84	0.02
Texas Instruments Incorporated	1.32	0.41	0.02
Charles Schwab Corporation	1.70	0.27	0.01
Kimberly-Clark Corporation	--	2.36	0.01
Dominion Energy Inc	1.22	0.05	0.00
U.S. Dollar	2.28	0.00	0.00
SPDR S&P 500 ETF Trust	--	0.04	0.00
3M Company	--	--	--
Amgen Inc.	--	--	--
AT&T Inc.	--	--	--
BCE Inc.	--	--	--
Broadcom Inc.	--	--	--
Chubb Limited	--	--	--
Cisco Systems, Inc.	--	--	--
Citigroup Inc.	--	--	--
Danone SA ADR	--	--	--
Dow, Inc.	--	--	--
Duke Energy Corporation	--	--	--
Eaton Corp. Plc	--	--	--
General Dynamics Corporation	--	--	--
Genuine Parts Company	--	--	--
Healthpeak Properties, Inc.	--	--	--

Intel Corporation	--	--	--
Johnson Controls International plc	--	--	--
Lowe's Companies, Inc.	--	--	--
Microsoft Corporation	--	--	--
Newmont Corporation	--	--	--
NextEra Energy, Inc.	--	--	--
Novartis AG Sponsored ADR	--	--	--
Public Service Enterprise Group Inc	--	--	--
Quest Diagnostics Incorporated	--	--	--
Rio Tinto plc Sponsored ADR	--	--	--
Royal Bank of Canada	--	--	--
Siemens AG Sponsored ADR	--	--	--
Target Corporation	--	--	--
Travelers Companies, Inc.	--	--	--
Union Pacific Corporation	--	--	--
United Parcel Service, Inc. Class B	--	--	--
VICI Properties Inc	--	--	--
Walgreens Boots Alliance Inc	--	--	--
Welltower, Inc.	--	--	--
State Street Institutional Liquid Reserves Fund	0.00	-0.01	-0.00
JPMorgan Chase & Co.	-0.00	5.24	-0.00
Public Storage	1.26	-0.62	-0.00
Nasdaq, Inc.	1.02	-0.08	-0.01
Home Depot, Inc.	1.99	0.90	-0.01
Archer-Daniels-Midland Company	1.48	-0.38	-0.01
Comcast Corporation Class A	1.56	-1.49	-0.02
Verizon Communications Inc.	1.14	-2.52	-0.03
Honeywell International Inc.	1.16	-2.84	-0.03
AbbVie, Inc.	1.15	-3.17	-0.03
Chevron Corporation	2.42	-1.64	-0.03

Deere & Company	1.07	-4.66	-0.05
Visa Inc. Class A	1.28	-4.60	-0.05
Berkshire Hathaway Inc. Class B	3.26	-1.79	-0.06
Facebook, Inc. Class A	2.52	-2.39	-0.06
NVR, Inc.	2.35	-3.60	-0.08
Hanesbrands Inc.	1.14	-7.38	-0.09
Walt Disney Company	2.97	-3.75	-0.12
BorgWarner Inc.	1.16	-10.62	-0.13
Caterpillar Inc.	1.23	-11.23	-0.15
Mondelez International, Inc. Class A	2.55	-6.27	-0.16
Parker-Hannifin Corporation	1.83	-8.64	-0.17
Freeport-McMoRan, Inc.	2.08	-11.72	-0.24
General Motors Company	2.57	-10.77	-0.25
Humana Inc.	2.13	-11.95	-0.27
Zynga Inc. Class A	0.72	-29.17	-0.28
Services, Inc.	2.05	-12.74	-0.29
V.F. Corporation	1.73	-17.59	-0.34
<b>Total</b>	<b>100.00</b>	<b>-0.06</b>	<b>-0.06</b>

DISCLOSURE:

Contribution to Return (CR) is an approximate measure of the contribution by an individual position to the overall portfolio return of the stated period. A daily contribution for each position is calculated by multiplying the position's previous day's ending weight by its daily total return. The daily total return is determined by summing the end of day stock price and any dividends, and dividing the result by the beginning stock price. These daily contributions are then geometrically linked to determine the CR for the entire stated period.

This data is an approximation, with nominal differences due to timing of cash flows, portfolio transactions and security pricing. The holdings identified may not represent all of the securities purchased, sold, or held in the portfolio, and past performance does not guarantee future results. [Source: FactSet, 2010]

Diamond Hill makes its own sector and industry classifications. On occasion, these classifications may differ from those used by other sources, which could result in differences in contribution analysis.