

Diamond Hill Long-Short Fund - 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.	4.13	16.38	0.66
Boston Beer Company, Inc. Class A	-0.17	-49.95	0.31
Hartford Financial Services Group, Inc.	2.20	14.07	0.30
Alphabet Inc. Class A	3.37	9.49	0.30
Pfizer Inc.	1.53	10.53	0.27
Cimarex Energy Co.	1.42	20.90	0.26
SVB Financial Group	1.15	16.22	0.18
Brown-Forman Corporation Class B	-1.55	-10.36	0.18
Truist Financial Corporation	2.45	6.86	0.16
Booking Holdings Inc.	1.45	8.62	0.16
Root, Inc. (Delaware) Class A	--	-36.12	0.16
Cognizant Technology Solutions Corporation Class A	2.12	7.48	0.14
United Parcel Service, Inc. Class B	-1.04	-12.15	0.13
WD-40 Company	-1.25	-9.32	0.12
Proto Labs, Inc.	-0.33	-27.45	0.12
KKR & Co. Inc.	2.59	2.96	0.12
Microsoft Corporation	2.36	4.27	0.10
Best Buy Co., Inc.	-1.24	-7.55	0.10
Morgan Stanley	1.10	6.97	0.10
First Financial Bankshares Inc	-0.91	-6.12	0.08
Cogent Communications Holdings Inc	-0.95	-6.83	0.07
Commerce Bancshares, Inc.	-1.01	-6.20	0.07
Whirlpool Corporation	-0.96	-6.13	0.06
MetLife, Inc.	1.45	4.10	0.06
Perrigo Co. Plc	1.13	3.75	0.06
Wells Fargo & Company	1.38	3.22	0.06
Bank of America Corp	1.70	3.54	0.06
Blackbaud, Inc.	-0.62	-8.12	0.05
Ormat Technologies, Inc.	-1.18	-4.03	0.05
Medtronic Plc	2.00	1.46	0.04
Under Armour, Inc. Class A	-0.33	-5.12	0.04
L3Harris Technologies Inc	1.31	2.33	0.04
Cheesecake Factory Incorporated	--	-13.96	0.04
Sherwin-Williams Company	0.47	2.64	0.04
MultiPlan Corp Class A	-0.52	-6.92	0.04
Abbott Laboratories	1.68	2.29	0.04
W.W. Grainger, Inc.	-0.24	-9.52	0.04
Penumbra, Inc.	-1.47	-2.91	0.04
PACCAR Inc	--	-10.18	0.03
CVS Health Corporation	1.50	2.49	0.03
Blackstone Mortgage Trust, Inc. Class A	-0.66	-2.86	0.03

Bank OZK	1.00	2.83	0.03
First Republic Bank	0.71	3.18	0.03
Silgan Holdings Inc.	-0.32	-7.25	0.03
WNS (Holdings) Limited Sponsored ADR	1.11	2.42	0.03
Ashland Global Holdings, Inc.	1.18	2.20	0.03
Johnson Controls International plc	0.43	-0.74	0.02
CarMax, Inc.	-0.97	-1.41	0.02
Colfax Corporation	1.02	1.09	0.02
Bank of Hawaii Corporation	-0.43	-1.61	0.01
Grand Canyon Education, Inc.	-0.63	-2.23	0.01
Texas Instruments Incorporated	1.41	0.69	0.01
Western Union Company	-0.09	-10.99	0.01
Diamond Hill Short Duration Securitized Bond Fund - Class Y	1.49	0.61	0.01
Cisco Systems, Inc.	-0.80	3.77	0.01
Charles Schwab Corporation	1.41	0.28	0.01
W R Grace & Co	--	1.18	0.01
Citigroup Inc.	2.77	0.04	0.01
Westamerica Bancorporation	-0.23	-2.34	0.01
Cintas Corporation	-0.98	-0.17	0.00
J2 Global, Inc.	-0.97	-0.68	0.00
Dominion Energy Inc	1.35	0.05	0.00
U.S. Dollar	39.52	--	--
Archer-Daniels-Midland Company	1.88	-0.37	-0.00
Alaska Air Group, Inc.	1.27	-2.28	-0.01
Westinghouse Air Brake Technologies Corporation	-0.40	4.61	-0.01
Teradata Corporation	-0.65	3.38	-0.02
Chevron Corporation	1.98	-1.56	-0.02
TJX Companies Inc	1.34	-1.63	-0.02
Comcast Corporation Class A	2.03	-1.51	-0.02
Verizon Communications Inc.	1.07	-2.59	-0.03
Waters Corporation	-1.14	3.43	-0.03
Badger Meter, Inc.	-0.97	3.27	-0.03
AbbVie, Inc.	1.02	-3.08	-0.03
Visa Inc. Class A	1.21	-4.62	-0.04
Berkshire Hathaway Inc. Class B	2.95	-1.75	-0.05
FactSet Research Systems Inc.	-0.36	17.89	-0.05
Facebook, Inc. Class A	3.24	-2.24	-0.07
Walt Disney Company	1.96	-3.75	-0.08
BorgWarner Inc.	0.76	-10.63	-0.09
Sensata Technologies Holding PLC	1.74	-5.49	-0.09
Freeport-McMoRan, Inc.	1.33	-9.92	-0.09
Mondelez International, Inc. Class A	1.59	-6.25	-0.10
Hanesbrands Inc.	1.41	-7.00	-0.10
Tesla Inc	-1.15	13.29	-0.11
Constellation Brands, Inc. Class A	1.26	-9.50	-0.11
Parker-Hannifin Corporation	1.53	-8.64	-0.14

Macy's Inc	-0.92	19.41	-0.17
Robert Half International Inc.	-1.69	13.19	-0.20
Oracle Corporation	-1.54	12.17	-0.22
Humana Inc.	2.24	-11.52	-0.27
Fidelity National Information Services, Inc.	2.19	-13.48	-0.31
V.F. Corporation	1.76	-17.36	-0.33
Dick's Sporting Goods, Inc.	-0.99	25.15	-0.40
Kirby Corporation	2.02	-20.57	-0.46
Total	100.00	1.51	1.51

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.