

Diamond Hill Mid Cap Fund - Transactions vs. Russell Midcap

USD

Contribution to Return

Security Name Excluded: Not Classified

6/30/2021 to 9/30/2021

	Ending Percent of Total	Total Return	Contribution To Return
Red Rock Resorts, Inc. Class A	4.68	20.47	0.80
SVB Financial Group	3.26	16.23	0.45
Cimarex Energy Co.	2.27	20.84	0.36
American International Group, Inc.	2.57	15.98	0.36
WESCO International, Inc.	3.07	12.16	0.34
Mr. Cooper Group, Inc.	1.38	24.52	0.29
Hartford Financial Services Group, Inc.	1.84	13.96	0.22
CubeSmart	3.28	5.29	0.17
Jones Lang LaSalle Incorporated	0.77	26.93	0.17
Willis Towers Watson Public Limited Company	1.38	10.16	0.13
Vail Resorts, Inc.	1.96	5.54	0.11
Cognizant Technology Solutions Corporation Class A	1.42	7.48	0.10
First Republic Bank	2.99	3.11	0.09
Discover Financial Services	0.71	4.22	0.08
Liberty Media Corp. Series C Liberty Formula One	1.16	6.65	0.07
Weyerhaeuser Company	1.29	4.61	0.06
BOK Financial Corporation	1.33	3.97	0.05
Post Holdings, Inc.	3.99	1.61	0.05
UDR, Inc.	0.55	8.94	0.05
Bank OZK	1.82	2.65	0.05
Mid-America Apartment Communities, Inc.	--	7.78	0.04
Ashland Global Holdings, Inc.	2.04	2.20	0.04
Boston Scientific Corporation	1.76	1.48	0.03
Advance Auto Parts, Inc.	0.85	2.32	0.02
Freeport-McMoRan, Inc.	2.10	-0.55	0.02
Sterling Bancorp	2.79	1.01	0.02
W R Grace & Co	--	1.27	0.02
Colfax Corporation	4.03	0.18	0.01
Diamond Hill Short Duration Securitized Bond Fund - Class Y	0.61	0.61	0.00
U.S. Dollar	4.07	--	--
Rayonier Inc.	0.59	0.04	-0.00
Enstar Group Limited	0.75	-1.75	-0.01
Carter's, Inc.	--	-0.81	-0.01
Reinsurance Group of America, Incorporated	0.63	-1.80	-0.01
Brighthouse Financial, Inc.	1.12	-0.68	-0.01
Archer-Daniels-Midland Company	2.23	-0.39	-0.01
Flowers Foods, Inc.	0.99	-1.50	-0.02

BankUnited, Inc.	1.56	-1.49	-0.03
Avnet, Inc.	0.44	-7.20	-0.03
Alaska Air Group, Inc.	1.59	-2.79	-0.04
NXP Semiconductors NV	0.97	-4.60	-0.04
RenaissanceRe Holdings Ltd.	0.82	-6.10	-0.05
Loews Corporation	1.99	-1.21	-0.06
Douglas Emmett, Inc	1.06	-5.17	-0.06
Check Point Software Technologies Ltd.	2.88	-2.66	-0.07
NVR, Inc.	2.28	-3.59	-0.07
Alleghany Corporation	1.10	-6.42	-0.08
Stericycle, Inc.	1.52	-5.00	-0.08
Polaris Inc.	0.91	-11.72	-0.10
Molson Coors Beverage Company Class B	0.80	-12.99	-0.12
Sensata Technologies Holding PLC	2.25	-5.61	-0.13
Hanesbrands Inc.	1.93	-7.31	-0.13
PROG Holdings, Inc.	1.13	-12.72	-0.17
UGI Corporation	2.47	-7.26	-0.19
BorgWarner Inc.	1.68	-10.63	-0.20
Parker-Hannifin Corporation	2.20	-8.63	-0.21
V.F. Corporation	1.28	-17.71	-0.23
South Jersey Industries, Inc.	1.15	-16.99	-0.24
Kirby Corporation	1.72	-20.91	-0.45
Total	100.00	1.33	1.33

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.
