
Sample Equity Attribution Summary PDF

Date Calculated
8/9/2011

Printed Date
8/9/2011

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XYZ, Inc.

Diamond Hill Large Cap A vs. R1000V

Portfolio

Diamond Hill Large Cap A

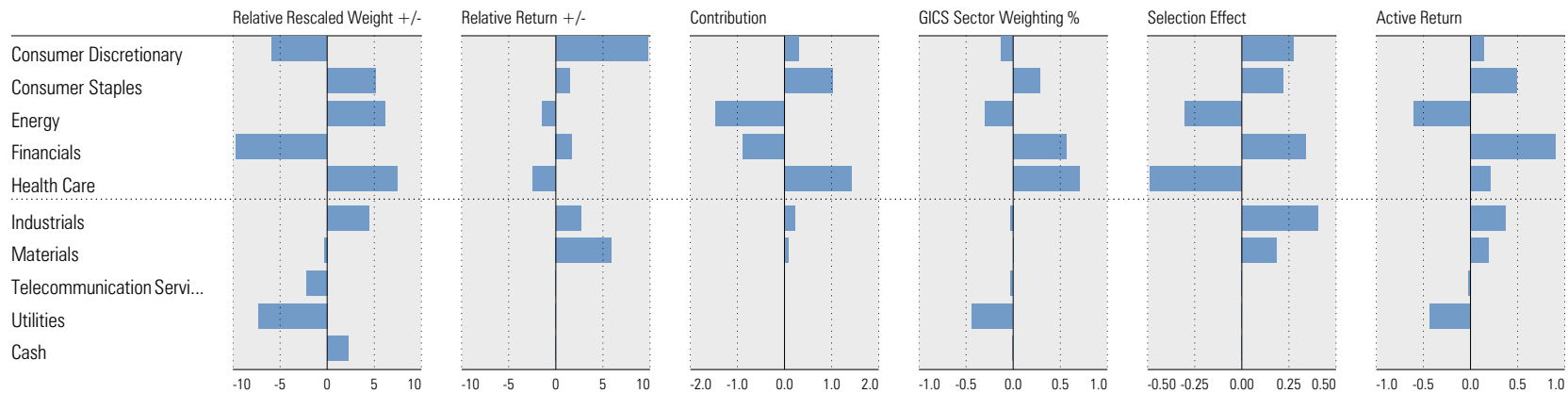
Benchmark

Russell 1000 Value TR USD

Currency

US Dollar

Highlights 4/1/2011 to 6/30/2011



Leading Contributors

	Weight	Return	Contrib
Health Care	21.49	6.96	1.43
Consumer Staples	15.68	6.81	1.02
Consumer Discretionary	2.71	11.29	0.30
Industrials	14.82	1.47	0.23
Materials	3.14	2.80	0.09

Holdings

Unitedhealth Group, Inc.	2.46	14.49	0.35
PepsiCo, Inc.	3.21	10.15	0.31
Johnson & Johnson	2.48	13.25	0.31
Abbott Laboratories	3.11	8.30	0.25
McDonald's Corporation	2.17	11.64	0.25
Sysco Corporation	1.99	13.51	0.25
Merck & Co, Inc.	2.81	8.06	0.22
Baxter International Inc.	1.88	11.61	0.21
ConAgra Foods, Inc.	2.11	9.70	0.20
United Technologies Corp	3.75	5.14	0.19
Air Products and Chemicals, Inc.	2.06	6.64	0.14
Illinois Tool Works, Inc.	2.15	5.81	0.12
Procter & Gamble Company	3.12	4.04	0.12
Dover Corporation	2.22	3.58	0.08
Pfizer Inc.	3.21	2.41	0.08

Leading Detractors

	Weight	Return	Contrib
Energy	20.89	-6.83	-1.47
Financials	19.05	-4.54	-0.88
Cash	2.23	0.01	0.00
Materials	3.14	2.80	0.09
Industrials	14.82	1.47	0.23

Holdings

Devon Energy Corporation	4.14	-13.93	-0.60
JP Morgan Chase & Co	3.18	-10.71	-0.35
EOG Resources	2.70	-11.65	-0.33
Anadarko Petroleum Corp.	4.35	-6.19	-0.28
Wells Fargo Company	1.93	-11.14	-0.23
Bank of New York Mellon	1.40	-13.84	-0.20
Apache Corporation	2.75	-5.64	-0.16
PNC Financial Services Group Inc.	2.56	-4.83	-0.13
Parker Hannifin Corporation	2.31	-4.82	-0.11
Fluor Corporation	0.63	-12.05	-0.08
ExxonMobil Corporation	2.25	-2.71	-0.06
U.S. Bancorp	1.97	-3.00	-0.06
PPG Industries, Inc.	1.09	-4.04	-0.05
Medtronic, Inc.	3.16	-1.53	-0.04
Assurant, Inc.	0.83	-5.37	-0.04

Exposure

Top 10 Portfolio Holdings	Weight	Return
Occidental Petroleum Corporation	4.39	0.02
Anadarko Petroleum Corp.	4.07	-6.19
Devon Energy Corporation	3.87	-13.93
United Technologies Corp	3.51	5.14
Pfizer Inc.	3.00	2.41
PepsiCo, Inc.	3.00	10.15
JP Morgan Chase & Co	2.97	-10.71
Medtronic, Inc.	2.95	-1.53
Procter & Gamble Company	2.92	4.04
Abbott Laboratories	2.90	8.30

Top 10 Benchmark Holdings

Chevron Corporation	2.96	-3.58
JP Morgan Chase & Co	2.59	-10.71
Procter & Gamble Company	2.53	4.04
Pfizer Inc.	2.44	2.41
General Electric Company	2.38	-5.17
Johnson & Johnson	2.18	13.25
Wells Fargo Company	2.10	-11.14
Berkshire Hathaway Inc. B	2.05	-7.46
Bank of America Corp	1.81	-17.71
Merck & Co, Inc.	1.59	8.06

Diamond Hill Large Cap A vs. R1000V**Portfolio**
Diamond Hill Large Cap A**Benchmark**
Russell 1000 Value TR USD**Currency**
US Dollar

Attribution/Contribution 4/1/2011 to 6/30/2011

GICS Sector

	Weights %			Rescaled Weights %			Return %			Contribution %			Attribution Effects %		
	Portfolio	Benchmark	+/-	Portfolio	Benchmark	+/-	Portfolio	Benchmark	+/-	Portfolio	Benchmark	+/-	GICS Sector Weighting	Selection	Active Ret
Consumer Discretionary	2.53	7.88	-5.34	2.71	8.60	-5.90	11.29	1.56	9.74	0.30	0.13	0.17	-0.13	0.27	0.15
Consumer Staples	14.66	9.64	5.03	15.68	10.53	5.15	6.81	5.37	1.44	1.02	0.55	0.47	0.28	0.22	0.50
Energy	19.53	13.58	5.95	20.89	14.78	6.11	-6.83	-5.42	-1.41	-1.47	-0.82	-0.65	-0.30	-0.30	-0.60
Financials	17.81	26.33	-8.52	19.05	28.72	-9.67	-4.54	-6.26	1.72	-0.88	-1.84	0.96	0.57	0.34	0.91
Health Care	20.09	12.82	7.28	21.49	14.00	7.49	6.96	9.40	-2.44	1.43	1.26	0.17	0.71	-0.49	0.22
Industrials	13.85	9.48	4.37	14.82	10.36	4.46	1.47	-1.22	2.69	0.23	-0.13	0.35	-0.03	0.40	0.37
Materials	2.94	3.17	-0.23	3.14	3.46	-0.32	2.80	-3.11	5.90	0.09	-0.11	0.20	0.01	0.19	0.20
Telecommunication Services	0.00	2.05	-2.05	0.00	2.24	-2.24	—	0.62	—	0.00	0.01	-0.01	-0.03	0.00	-0.03
Utilities	0.00	6.69	-6.69	0.00	7.31	-7.31	—	5.50	—	0.00	0.39	-0.39	-0.44	0.00	-0.44
Cash	2.08	0.00	2.08	2.23	0.00	2.23	0.01	—	—	0.00	0.00	0.00	-0.01	0.00	-0.01
Attribution Total	93.50	91.63	1.87	100.00	100.00	0.00	0.72	-0.55	1.27	0.72	-0.55	1.27	0.64	0.62	1.27
Equity Missing Performance	0.00	0.08	-0.08	—	—	—	—	—	—	—	—	—	—	—	—
Excluded	6.50	8.29	-1.79	—	—	—	—	—	—	—	—	—	—	—	—
Unidentified	0.00	0.00	0.00	—	—	—	—	—	—	—	—	—	—	—	—
Total	100.00	100.00	0.00	—	—	—	—	—	—	0.72	-0.55	1.27	—	—	—
Reported Total	—	—	—	—	—	—	0.58	-0.50	1.08	—	—	—	—	—	—
Return Gap(Reported - Attribution Total)	—	—	—	—	—	—	0.14	0.05	0.09	—	—	—	—	—	—

Diamond Hill Large Cap A vs. R1000V

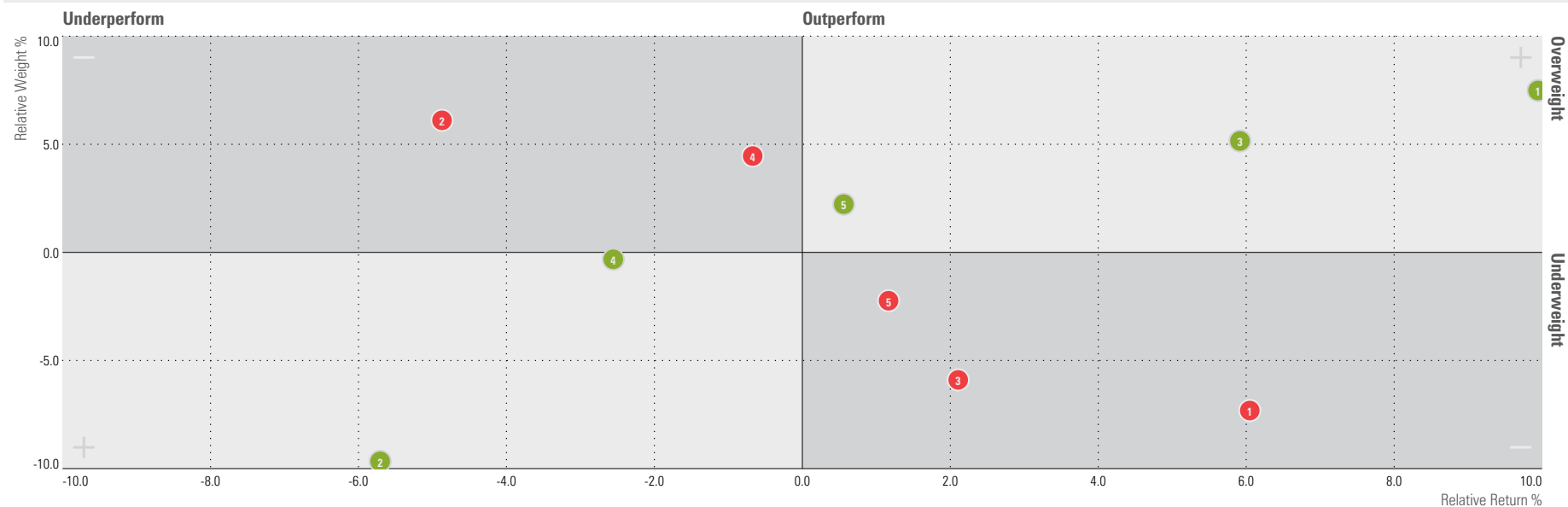
Portfolio
Diamond Hill Large Cap A

Benchmark
Russell 1000 Value TR USD

Currency
US Dollar

Attribution Allocation Effects 4/1/2011 to 6/30/2011

GICS Sector - Attribution Allocation Effects



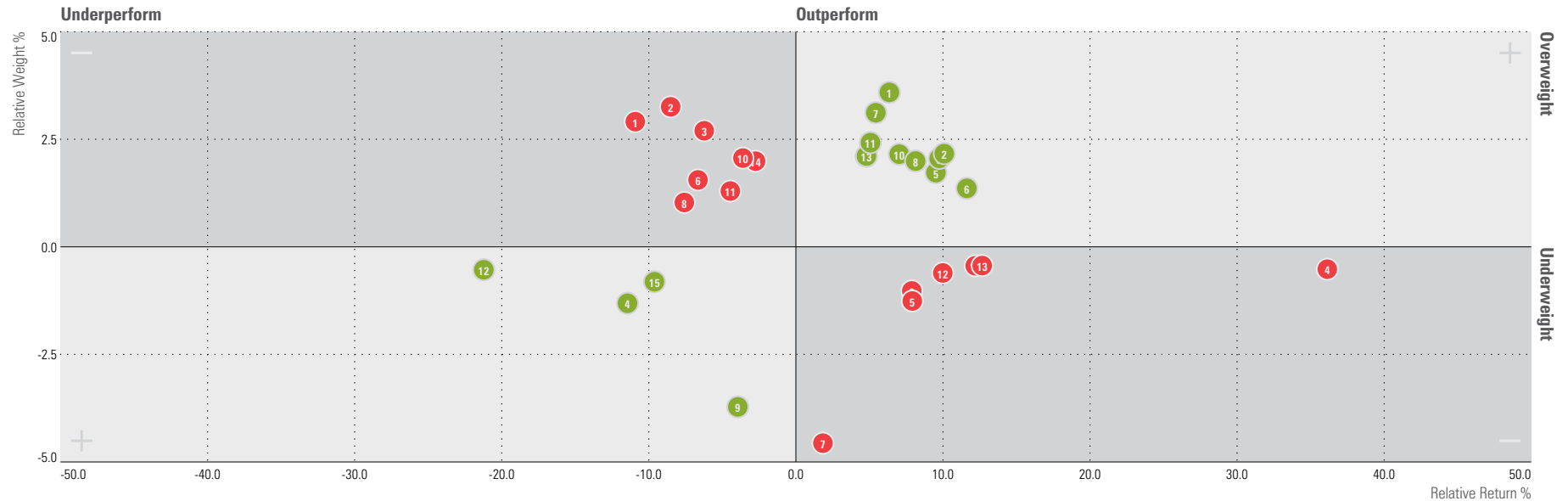
Best Allocation				Worst Allocation			
	Weight +/-	Return +/-	Effect		Weight +/-	Return +/-	Effect
1 Health Care	7.49	9.95	0.71	1 Utilities	-7.31	6.05	-0.44
2 Financials	-9.67	-5.71	0.57	2 Energy	6.11	-4.87	-0.30
3 Consumer Staples	5.15	5.92	0.28	3 Consumer Discretionary	-5.90	2.11	-0.13
4 Materials	-0.32	-2.56	0.01	4 Industrials	4.46	-0.67	-0.03
5 Cash	2.23	0.56	-0.01	5 Telecommunication Services	-2.24	1.17	-0.03

Diamond Hill Large Cap A vs. R1000V

Portfolio
Diamond Hill Large Cap ABenchmark
Russell 1000 Value TR USDCurrency
US Dollar

Attribution Security Selection Effects 4/1/2011 to 6/30/2011

GICS Sector - Attribution Security Selection Effects



Best Selections		GICS Sector	Weight +/-	Return +/-	Effect	Worst Selections		GICS Sector	Weight +/-	Return +/-	Effect
1	United Technologies Corp	Industrials	3.59	6.36	0.23	1	Medtronic, Inc.	Health Care	2.91	-10.92	-0.31
2	McDonald's Corporation	Consumer Discretionary	2.17	10.09	0.21	2	Devon Energy Corporation	Energy	3.25	-8.51	-0.29
3	Air Products and Chemicals, Inc.	Materials	2.06	9.75	0.20	3	EOG Resources	Energy	2.70	-6.23	-0.19
4	Bank of America Corp	Financials	-1.31	-11.45	0.17	4	Biogen Idec, Inc.	Health Care	-0.52	36.13	-0.16
5	Prudential Financial, Inc.	Financials	1.72	9.52	0.17	5	Kraft Foods, Inc.	Consumer Staples	-1.26	7.92	-0.10
6	Marsh & McLennan Companies, Inc.	Financials	1.36	11.63	0.16	6	Quest Diagnostics, Inc.	Health Care	1.56	-6.65	-0.10
7	Occidental Petroleum Corporation	Energy	3.12	5.44	0.15	7	Chevron Corporation	Energy	-4.56	1.84	-0.09
8	Sysco Corporation	Consumer Staples	1.99	8.14	0.15	8	Bank of New York Mellon	Financials	1.03	-7.58	-0.08
9	General Electric Company	Industrials	-3.72	-3.95	0.15	9	Union Pacific Corporation	Industrials	-1.02	7.88	-0.08
10	Illinois Tool Works, Inc.	Industrials	2.15	7.03	0.15	10	Parker Hannifin Corporation	Industrials	2.06	-3.60	-0.08
11	The Travelers Companies, Inc.	Financials	2.42	5.07	0.13	11	JP Morgan Chase & Co	Financials	1.30	-4.46	-0.06
12	Archer-Daniels Midland Company	Consumer Staples	-0.53	-21.22	0.12	12	Norfolk Southern Corporation	Industrials	-0.61	9.99	-0.06
13	Dover Corporation	Industrials	2.11	4.80	0.10	13	Northrop Grumman Corporation	Industrials	-0.44	12.67	-0.05
14	PepsiCo, Inc.	Consumer Staples	2.11	4.78	0.10	14	General Mills, Inc.	Consumer Staples	1.99	-2.74	-0.05
15	Goldman Sachs Group, Inc.	Financials	-0.81	-9.62	0.09	15	Tyco International Ltd.	Industrials	-0.44	12.19	-0.05

Diamond Hill Large Cap A vs. R1000V

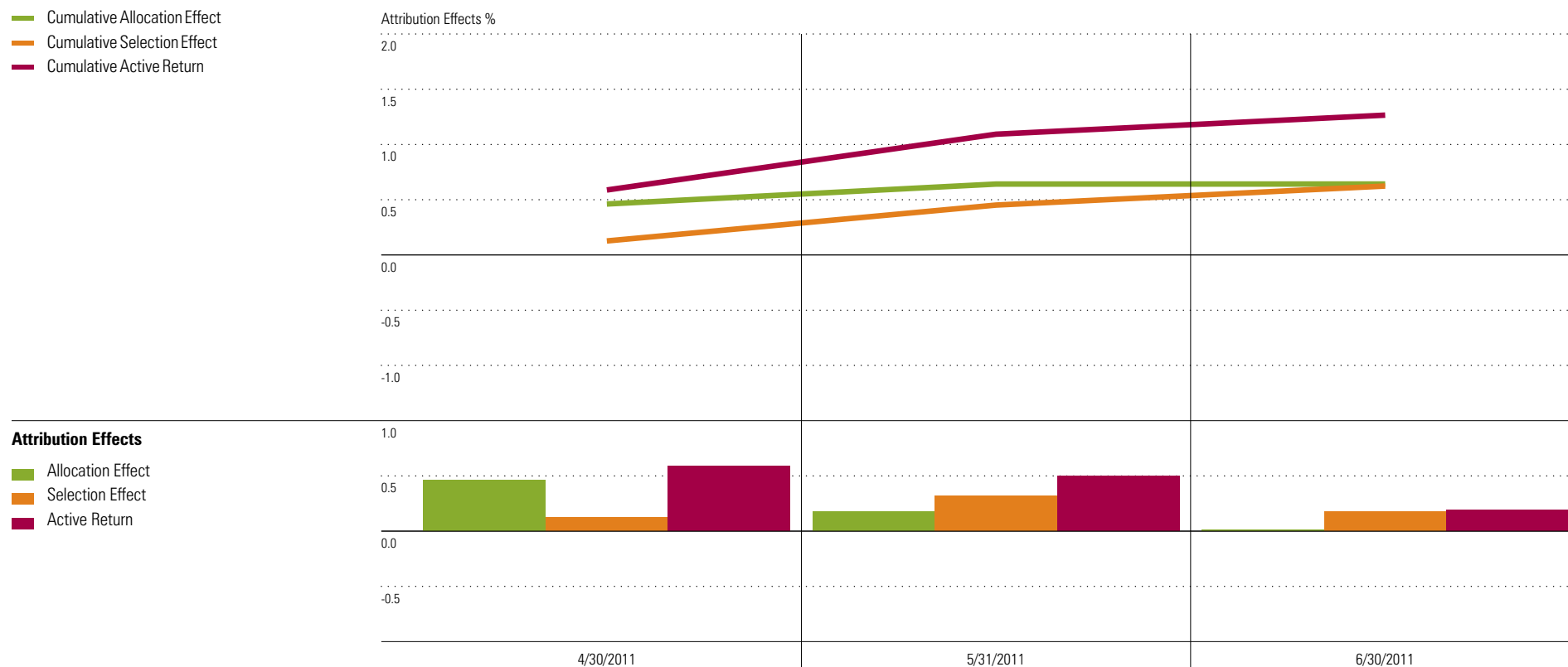
Portfolio
Diamond Hill Large Cap A

Benchmark
Russell 1000 Value TR USD

Currency
US Dollar

Cumulative Attribution Effects 4/1/2011 to 6/30/2011

GICS Sector - Cumulative Attribution Effects



Diamond Hill Large Cap A vs. R1000V

Portfolio
Diamond Hill Large Cap A

Benchmark
Russell 1000 Value TR USD

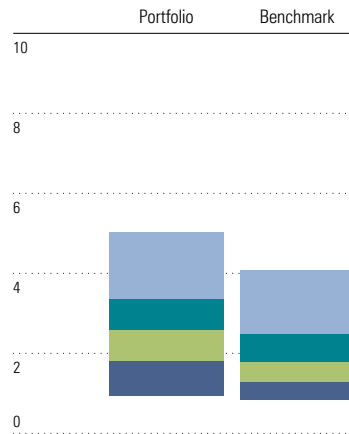
Currency
US Dollar

Portfolio Statistics as of 6/30/2011

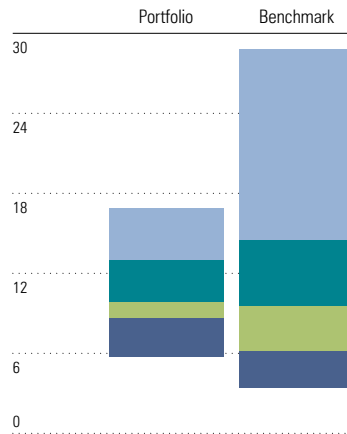
Percentiles

- 5th-25th
- 25th-50th
- 50th-75th
- 75th-95th

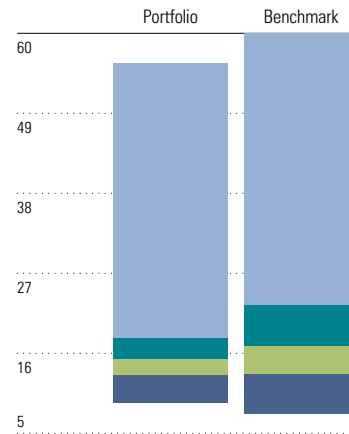
P/B - Daily 6/30/2011



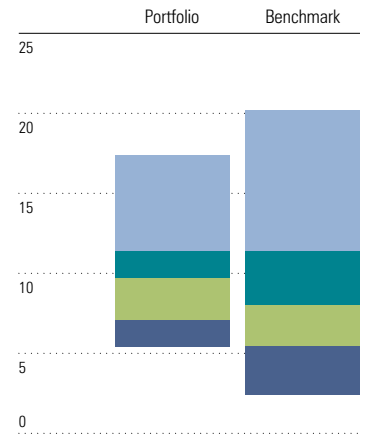
P/C - Daily 6/30/2011



P/E - Daily 6/30/2011



P/EBITDA - Daily 6/30/2011



Percentiles	Portfolio	Benchmark	+/-
Max	6.05	29.75	-23.69
5th	0.95	0.83	0.12
25th	1.80	1.27	0.53
Median	2.57	1.79	0.78
75th	3.36	2.49	0.87
95th	5.02	4.07	0.95
Min	0.74	0.36	0.38

Percentiles	Portfolio	Benchmark	+/-
Max	28.63	40.00	-11.37
5th	5.75	3.39	2.35
25th	8.67	6.13	2.54
Median	9.82	9.56	0.27
75th	13.00	14.45	-1.45
95th	16.86	28.83	-11.96
Min	3.47	0.40	3.07

Percentiles	Portfolio	Benchmark	+/-
Max	60.00	60.00	0.00
5th	9.23	7.67	1.55
25th	13.05	13.08	-0.03
Median	15.24	17.01	-1.77
75th	18.08	22.65	-4.57
95th	55.85	60.00	-4.15
Min	8.01	2.27	5.74

Percentiles	Portfolio	Benchmark	+/-
Max	27.88	386.48	-358.60
5th	5.39	2.40	2.99
25th	7.02	5.43	1.59
Median	9.71	8.01	1.70
75th	11.37	11.38	-0.01
95th	17.41	20.21	-2.81
Min	3.84	-404.11	407.94

Asset Coverage	100.00	98.94	1.06
Average	2.64	2.22	0.42
Geometric Average	2.34	1.82	0.52
Harmonic Average	2.04	1.59	0.45
Standard Deviation	1.25	2.37	-1.12
Weighted Average	2.66	1.97	0.68
Weighted Geometric Average	2.38	1.67	0.71
Weighted Harmonic Average	2.11	1.48	0.62
Weighted Median	2.57	1.79	0.78
Weighted Standard Deviation	1.22	2.05	-0.84

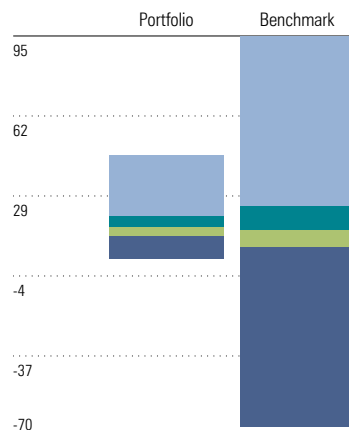
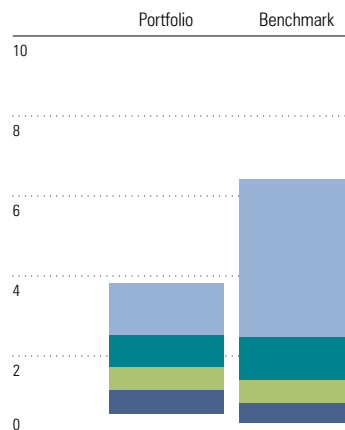
Asset Coverage	97.00	95.08	1.92
Average	10.90	11.67	-0.78
Geometric Average	10.18	9.50	0.68
Harmonic Average	9.49	7.46	2.02
Standard Deviation	4.32	7.91	-3.59
Weighted Average	10.75	10.65	0.10
Weighted Geometric Average	10.07	8.63	1.44
Weighted Harmonic Average	9.41	6.97	2.44
Weighted Median	9.82	9.56	0.27
Weighted Standard Deviation	4.03	7.73	-3.70

Asset Coverage	100.00	94.15	5.85
Average	18.53	20.87	-2.34
Geometric Average	16.38	17.73	-1.35
Harmonic Average	15.12	15.21	-0.09
Standard Deviation	12.21	13.46	-1.25
Weighted Average	19.85	17.73	2.12
Weighted Geometric Average	17.15	15.57	1.58
Weighted Harmonic Average	15.60	14.03	1.57
Weighted Median	15.24	17.01	-1.77
Weighted Standard Deviation	13.79	11.22	2.58

Asset Coverage	95.45	91.62	3.84
Average	10.07	8.80	1.28
Geometric Average	9.35	—	—
Harmonic Average	8.74	8.38	0.35
Standard Deviation	4.33	32.61	-28.28
Weighted Average	10.01	9.48	0.53
Weighted Geometric Average	9.28	—	—
Weighted Harmonic Average	8.64	6.63	2.01
Weighted Median	9.71	8.01	1.70
Weighted Standard Deviation	4.32	25.78	-21.46

Percentiles**P/FCF - Daily 6/30/2011**

■ 5th-25th
■ 25th-50th
■ 50th-75th
■ 75th-95th

**P/S - Daily 6/30/2011**

Percentiles	Portfolio	Benchmark	+/-
Max	1,273.58	2,365.69	-1,092.11
5th	2.94	-66.25	69.19
25th	12.42	7.86	4.57
Median	16.24	14.70	1.54
75th	20.75	24.86	-4.11
95th	45.55	94.93	-49.38
Min	-18.76	-3,848.03	3,829.27

Percentiles	Portfolio	Benchmark	+/-
Max	4.20	30.00	-25.80
5th	0.56	0.34	0.22
25th	1.15	0.82	0.34
Median	1.71	1.39	0.32
75th	2.52	2.47	0.06
95th	3.81	6.41	-2.60
Min	0.47	0.05	0.41

Asset Coverage	82.68	72.53	10.15
Average	52.66	15.63	37.03
Geometric Average	18.87	-21.89	40.76
Harmonic Average	18.74	-370.73	389.47
Standard Deviation	212.78	308.87	-96.09
Weighted Average	81.68	27.02	54.65
Weighted Geometric Average	—	—	—
Weighted Harmonic Average	20.22	18.95	1.27
Weighted Median	16.24	14.70	1.54
Weighted Standard Deviation	280.49	292.60	-12.11

Asset Coverage	100.00	99.53	0.47
Average	1.95	2.13	-0.18
Geometric Average	1.66	1.41	0.25
Harmonic Average	1.37	0.94	0.43
Standard Deviation	1.04	2.68	-1.64
Weighted Average	2.21	1.87	0.34
Weighted Geometric Average	1.93	1.44	0.49
Weighted Harmonic Average	1.63	1.09	0.54
Weighted Median	1.71	1.39	0.32
Weighted Standard Deviation	1.04	1.63	-0.59

Diamond Hill Large Cap A vs. R1000V

Portfolio

Diamond Hill Large Cap A

Benchmark

Russell 1000 Value TR USD

Currency

US Dollar

Holdings as of 6/30/2011

Name	Ticker	Portfolio Weighting %	Shares	Position Market Value	Market Cap (mil) (Daily)	P/E Ratio Current	P/E Ratio Forward	P/B Ratio Current	Price 52 Wk High	Price 52 Wk Low	Total Ret YTD Beta 3 Yr (Mo-End) (Daily)	
Consumer Discretionary		3.38	826,069	40,764,608	58,371.73	14.90	12.73	4.82	68.63	53.75	2.89	0.58
McDonald's Corporation	MCD	2.22	317,719	26,790,066	84,717.13	16.61	14.31	5.67	89.57	71.04	8.56	0.36
Mattel, Inc.	MAT	1.16	508,350	13,974,542	7,865.91	11.61	9.71	3.19	28.49	20.60	-7.98	0.99
Consumer Staples		14.37	3,982,212	173,563,875	67,088.32	14.64	12.69	3.34	53.07	44.93	-0.18	0.54
PepsiCo, Inc.	PEP	3.17	543,225	38,259,337	99,656.66	16.03	12.94	4.17	71.89	62.05	-2.09	0.55
Procter & Gamble Company	PG	3.01	571,087	36,304,001	165,495.81	15.63	12.92	2.51	67.72	59.24	-5.45	0.51
ConAgra Foods, Inc.	CAG	2.13	994,323	25,663,477	9,682.45	12.41	11.83	2.06	26.60	21.02	7.44	0.70
General Mills, Inc.	GIS	2.07	673,153	25,054,755	22,963.56	13.19	12.61	3.61	40.00	33.42	2.49	0.19
Sysco Corporation	SY	2.07	803,009	25,037,821	16,804.19	14.73	13.74	3.99	32.76	27.13	0.61	0.64
Kimberly-Clark Corporation	KMB	1.28	232,155	15,452,237	24,628.72	14.86	11.95	4.43	68.49	61.06	1.94	0.39
Walgreen Company	WAG	0.49	139,330	5,915,952	31,888.85	13.87	11.75	2.17	47.11	26.77	-8.70	1.13
Energizer Holdings, Inc.	ENR	0.16	25,930	1,876,295	4,985.41	17.09	11.40	2.12	84.94	61.25	-0.55	1.46
Energy		18.87	2,503,962	227,847,941	72,671.76	23.69	10.28	1.69	105.91	65.89	-13.44	1.10
Occidental Petroleum Corporation	OXY	4.45	517,022	53,790,969	64,720.93	11.53	8.34	1.84	117.89	72.13	-17.89	1.00
Anadarko Petroleum Corp.	APC	3.98	626,385	48,081,313	31,919.53	37.88	14.43	1.49	85.50	45.07	-15.57	1.50
Devon Energy Corporation	DVN	3.51	537,197	42,336,496	27,218.28	18.80	8.35	1.27	93.56	59.07	-16.34	1.13
Apache Corporation	APA	2.50	244,823	30,208,710	37,723.48	10.62	7.40	1.57	134.13	85.35	-17.11	1.23
EOG Resources	EOG	2.37	274,030	28,649,836	23,800.55	55.56	14.79	1.97	121.44	85.42	-2.55	1.02
ExxonMobil Corporation	XOM	2.05	304,505	24,780,617	345,761.96	9.99	7.98	2.28	88.23	58.05	-2.76	0.43
Financials		17.28	5,294,404	208,643,335	51,209.38	9.16	7.59	0.98	49.93	35.83	-17.37	1.17
JP Morgan Chase & Co	JPM	2.76	814,127	33,330,359	132,801.64	6.69	6.00	0.76	48.36	33.69	-18.41	1.13
PNC Financial Services Group Inc.	PNC	2.44	495,125	29,514,401	24,730.04	7.67	7.40	0.79	65.19	46.93	-21.29	1.36
The Travelers Companies, Inc.	TRV	2.42	500,109	29,196,363	20,342.33	9.12	8.11	0.81	64.17	48.46	-11.42	0.53
U.S. Bancorp	USB	2.06	977,488	24,935,719	41,596.38	11.24	8.08	1.46	28.94	20.44	-19.02	1.07
Prudential Financial, Inc.	PRU	1.96	372,330	23,676,465	23,396.04	8.23	6.16	0.67	67.52	47.37	-18.00	2.57
Wells Fargo Company	WFC	1.74	747,420	20,972,605	121,066.75	8.42	6.54	0.97	34.25	22.88	-24.85	1.52
Marsh & McLennan Companies, Inc.	MMC	1.35	523,659	16,332,924	14,039.88	15.75	11.86	2.09	31.57	22.85	-2.85	0.71
Bank of New York Mellon	BK	1.18	557,144	14,274,029	25,542.26	9.65	7.89	0.77	32.50	20.51	-30.73	0.65
Chubb Corporation	CB	1.04	200,285	12,539,844	15,848.81	7.97	9.23	1.00	66.00	52.21	-5.75	0.41
Assurant, Inc.	AIZ	0.32	106,717	3,870,626	2,959.68	12.32	5.63	0.61	41.90	31.08	-17.78	1.59
Health Care		20.92	6,195,663	252,696,016	76,437.79	19.10	9.08	2.27	49.16	36.85	-3.30	0.66
Abbott Laboratories	ABT	3.06	701,342	36,904,616	74,809.07	14.58	9.62	2.84	54.24	45.07	3.24	0.30

Risk-free Proxy for Beta: USTREAS T-Bill Auction Ave 3 Mon

Name	Ticker	Portfolio Weighting %	Shares	Position Market Value	Market Cap (mil) (Daily)	P/E Ratio Current	P/E Ratio Forward	P/B Ratio Current	Price 52 Wk High	Price 52 Wk Low	Total Ret YTD Beta 3 Yr (Mo-End) (Daily)	
Pfizer Inc.	PFE	3.02	1,772,737	36,518,382	131,632.83	15.85	7.31	1.46	21.45	15.66	-1.43	0.74
Medtronic, Inc.	MDT	2.87	898,082	34,603,099	32,964.13	10.86	8.18	2.06	43.33	30.80	-14.36	1.05
Merck & Co, Inc.	MRK	2.69	922,015	32,537,909	92,412.35	58.14	7.77	1.70	37.68	29.88	-14.82	0.59
Johnson & Johnson	JNJ	2.46	446,454	29,698,120	167,538.69	13.85	11.53	2.80	68.05	56.99	0.61	0.62
Unitedhealth Group, Inc.	UNH	2.04	476,751	24,590,817	45,123.36	9.40	8.76	1.65	53.50	30.82	16.91	0.90
Baxter International Inc.	BAX	1.89	381,707	22,784,091	28,588.98	13.74	10.71	4.09	62.50	42.47	0.61	0.56
Quest Diagnostics, Inc.	DGX	1.62	331,775	19,607,902	7,498.02	16.67	10.06	2.19	61.21	43.38	-11.67	0.58
Amgen, Inc.	AMGN	1.28	264,800	15,451,080	46,374.96	10.37	8.94	1.86	61.53	49.88	-9.14	0.52
Industrials		14.10	2,335,019	170,261,360	32,433.05	12.14	9.81	2.30	81.14	55.48	-14.71	1.09
United Technologies Corp	UTX	3.63	495,277	43,836,967	63,373.64	13.50	11.21	2.79	91.83	64.57	-10.26	1.03
Dover Corporation	DOV	2.14	381,393	25,858,445	9,414.64	11.34	9.62	1.92	70.15	43.23	-12.47	1.33
Parker Hannifin Corporation	PH	2.13	286,999	25,755,290	10,082.39	10.47	7.62	1.84	99.40	58.71	-27.16	1.34
3M Company	MMM	2.09	266,057	25,235,506	55,762.41	13.35	11.27	3.22	98.19	78.40	-7.66	0.84
Illinois Tool Works, Inc.	ITW	2.06	439,934	24,851,872	21,081.68	11.35	9.59	2.03	59.27	40.33	-18.39	1.14
Raytheon Company	RTN	1.50	362,379	18,064,593	13,935.89	7.32	7.08	1.37	53.12	39.37	-12.29	0.71
Fluor Corporation	FLR	0.55	102,980	6,658,687	8,711.20	24.33	12.53	2.50	75.76	44.04	-23.98	1.30
Materials		3.02	388,225	36,460,590	14,794.40	13.49	11.12	2.71	97.94	69.56	-12.92	1.28
Air Products and Chemicals, Inc.	APD	2.01	253,370	24,217,105	16,464.52	14.49	11.89	2.64	98.01	72.81	-13.79	1.24
PPG Industries, Inc.	PPG	1.01	134,855	12,243,485	11,490.97	11.51	9.59	2.83	97.81	63.12	-11.22	1.34
Unidentified		1.71	20,644,527	20,644,527	—	—	—	—	—	—	—	—
Jpmorgan 100% Us Treasury Capital Shrs	—	1.71	20,644,527	20,644,527	—	—	—	—	—	—	—	—
Excluded		6.36	2,375,211	76,773,229	150,768.67	11.13	9.40	6.65	80.14	54.12	-7.89	0.92
Microsoft Corporation	MSFT	2.26	1,050,595	27,315,470	205,099.95	9.10	7.71	3.59	29.46	23.32	-11.14	0.98
International Business Machines Corp	IBM	2.05	144,460	24,782,113	198,512.93	13.50	11.25	8.58	185.63	122.28	14.72	0.69
Cisco Systems, Inc.	CSCO	1.06	820,971	12,815,357	76,672.58	10.94	8.18	1.63	24.87	13.94	-30.50	1.15
Linear Technology	LLTC	0.98	359,185	11,860,289	5,939.31	11.05	10.74	15.06	36.14	26.08	-23.21	1.00

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