



Schedule of Investments
Diamond Hill Core Bond Fund
April 30, 2021

Net Assets: \$ 374,723,148

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	10,050,000	\$7,797,779	2.08%
U.S. Treasury Notes	0.875%	11/15/30	7,500,000	7,013,672	1.87%
U.S. Treasury Bonds	1.125%	08/15/40	7,200,000	6,000,750	1.60%
FNMA	4.000%	12/25/43	4,655,109	5,080,093	1.36%
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	3,115,313	0.83%
FNMA	3.500%	02/25/47	2,900,329	3,066,499	0.82%
U.S. Treasury Notes	0.625%	08/15/30	3,313,900	3,036,879	0.81%
FNMA	3.500%	11/25/47	2,260,235	2,388,140	0.64%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,261,915	0.60%
FNMA	3.000%	07/25/45	2,044,494	2,215,917	0.59%
FNMA	3.000%	03/25/50	2,077,414	2,214,336	0.59%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,213,672	0.59%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,203,859	0.59%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,135,391	0.57%
FHLMC	3.500%	12/15/47	1,970,537	2,113,091	0.56%
FNMA	3.500%	10/25/47	1,987,831	2,096,783	0.56%
GNMA	2.500%	07/20/50	1,975,000	2,010,075	0.54%
Commercial Mortgage Trust	2.173%	11/10/46	2,000,000	1,982,967	0.53%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	1,912,734	0.51%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	1,782,471	0.48%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,767,554	0.47%
Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,750,000	0.47%
FHLMC	4.000%	08/15/43	1,529,973	1,708,041	0.46%
FHLMC	3.500%	01/15/48	1,460,620	1,578,714	0.42%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,544,297	0.41%
Drop	2.360%	04/15/26	1,500,000	1,501,422	0.40%
FNMA	4.000%	03/01/35	1,355,300	1,489,831	0.40%
FHLMC	3.000%	11/15/46	1,385,000	1,478,140	0.39%
FHLMC	3.500%	11/15/45	1,322,003	1,444,738	0.39%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,412,701	0.38%
GNMA	3.000%	05/20/46	1,348,000	1,412,035	0.38%
BX Commercial Mortgage Trust	3.540%	03/09/44	1,300,000	1,389,280	0.37%
GNMA	2.500%	02/20/50	1,385,112	1,384,160	0.37%
Continental Credit Card LLC	2.240%	12/15/28	1,350,000	1,363,239	0.36%
Freedom Mortgage Trust	6.000%	06/18/27	1,292,000	1,362,145	0.36%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,256,295	0.34%
BX Trust	3.202%	12/11/41	1,177,000	1,245,834	0.33%
LL ABS Trust	3.790%	03/15/23	1,200,000	1,237,618	0.33%
FHLMC	4.000%	05/15/48	1,123,527	1,230,695	0.33%
Continental Credit Card LLC	3.830%	08/15/26	1,200,000	1,228,505	0.33%
Upstart Securitized Trust	2.500%	04/20/27	1,209,205	1,221,187	0.33%
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,219,842	0.33%
Continental Credit Card LLC	3.660%	12/15/28	1,200,000	1,215,269	0.32%
Star	1.816%	04/17/38	1,200,000	1,198,829	0.32%
BX Commercial Mortgage Trust	2.206%	11/15/32	1,178,894	1,183,382	0.32%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.500%	02/25/48	1,120,286	\$1,181,627	0.32%
FHLMC	3.856%	07/15/35	1,150,000	1,170,111	0.31%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,150,192	0.31%
FHLMC	2.010%	01/25/51	1,135,036	1,143,898	0.31%
GNMA	3.000%	12/20/45	1,052,885	1,127,924	0.30%
Sunnova Solar Issuer LLC	2.730%	11/01/55	1,093,755	1,103,515	0.29%
FHLMC	3.500%	09/25/49	1,000,000	1,092,376	0.29%
Invitation Homes Trust	1.108%	07/17/37	1,068,408	1,071,115	0.29%
FNMA	4.500%	07/25/41	1,004,144	1,062,712	0.28%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,056,484	0.28%
FHLMC	3.000%	11/15/44	1,020,410	1,054,443	0.28%
FNMA	3.500%	05/25/42	965,989	1,046,567	0.28%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,037,092	0.28%
Freedom Financial	4.180%	09/20/27	1,000,000	1,019,978	0.27%
Upstart Securitization Trust	3.734%	09/20/29	1,000,000	1,018,527	0.27%
Wells Fargo & Co.	3.550%	09/29/25	925,000	1,016,990	0.27%
FHLMC	2.500%	05/15/42	1,000,000	1,016,609	0.27%
ReadyCap Commercial Mortgage Trust	2.256%	02/25/35	999,968	1,007,520	0.27%
FMC GMSR Issuer Trust	4.450%	01/25/26	1,000,000	1,004,994	0.27%
Credit Suisse First Boston	3.783%	12/06/22	1,000,000	1,002,642	0.27%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,002,176	0.27%
Brex, Inc.	2.130%	07/17/24	1,000,000	1,001,521	0.27%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	1,001,206	0.27%
Credibility Asset Securitization	2.390%	04/15/26	1,000,000	1,000,953	0.27%
Acre Mortgage Trust	2.708%	12/15/37	1,000,000	1,000,000	0.27%
Credito RL USA	1.350%	02/16/27	1,000,000	999,891	0.27%
BXMT Ltd.	1.508%	02/18/38	1,000,000	997,498	0.27%
FNMA	4.500%	06/01/37	899,321	997,042	0.27%
BXMT Ltd.	1.757%	02/18/38	1,000,000	995,628	0.27%
PNMAC GMSR Issuer Trust	2.756%	08/25/23	1,000,000	995,192	0.27%
Allstate Corp. (The)	0.750%	12/15/25	1,000,000	991,273	0.26%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	1,000,000	986,535	0.26%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	985,922	0.26%
FNMA	3.500%	03/25/43	1,000,000	982,245	0.26%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	974,308	979,613	0.26%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	973,984	0.26%
J.P. Morgan Wealth Management	1.317%	02/26/71	950,815	952,305	0.25%
Upstart Securitized Trust	2.750%	02/20/27	932,606	941,061	0.25%
Goldman Sachs Mortgage Securities Corp. Trust	1.365%	07/16/35	941,051	940,471	0.25%
KKR Real Estate Finance Trust, Inc.	1.208%	06/15/36	920,737	920,737	0.25%
Multi Family Connecticut Avenue	1.806%	10/15/49	921,206	920,462	0.25%
FNMA	3.000%	10/25/46	850,000	917,958	0.25%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	904,260	0.24%
FNMA	4.940%	12/01/43	762,383	901,777	0.24%
Oportun Funding XIV LLC	3.440%	03/08/28	900,000	898,528	0.24%
FHLMC	5.322%	02/15/33	838,735	874,295	0.23%
FHF Trust	1.270%	03/15/27	873,588	873,550	0.23%
U.S. Treasury Bonds	1.375%	11/15/40	1,000,000	871,250	0.23%
FNMA	4.000%	02/25/44	825,889	864,949	0.23%
FHLMC	3.500%	02/15/52	787,039	853,953	0.23%
Comcast Corp.	3.950%	10/15/25	750,000	842,144	0.22%
Westgate Resorts	6.213%	03/20/34	795,251	841,212	0.22%
GNMA	3.000%	02/16/40	811,015	838,370	0.22%
GNMA	3.000%	04/20/50	794,658	834,931	0.22%
Progress Residential Trust	1.303%	04/17/38	850,000	834,148	0.22%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.140%	07/01/32	750,000	\$833,791	0.22%
Multi Family Connecticut Avenue	2.056%	03/25/50	818,729	822,217	0.22%
FHLMC	2.956%	07/16/35	800,000	811,991	0.22%
Invitation Homes Trust	0.958%	12/19/36	804,356	805,486	0.22%
Goldman Sachs Group, Inc.	2.615%	04/22/32	800,000	803,904	0.21%
Mercury Financial Credit Card	2.330%	03/20/26	800,000	801,599	0.21%
SFS Asset Securitization LLC	4.238%	06/10/25	800,000	800,651	0.21%
Cosmopolitan Hotel Trust	1.045%	11/17/36	800,000	800,493	0.21%
CarNow Auto Receivables Trust	0.970%	10/15/24	800,000	800,314	0.21%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	799,996	0.21%
FNMA	3.500%	05/25/42	758,000	799,436	0.21%
U.S. Treasury Notes	2.500%	05/15/24	750,000	798,955	0.21%
Public Storage	1.850%	05/01/28	800,000	798,416	0.21%
BSPRT Issuer Ltd.	1.165%	09/17/35	792,276	791,778	0.21%
Colony American Finance Ltd.	1.707%	12/15/52	800,000	789,948	0.21%
Foursight Capital Automobile Receivables	5.500%	10/15/24	750,000	789,045	0.21%
Fontainebleau Miami Beach	3.750%	12/12/36	750,000	777,450	0.21%
Colony American Finance Ltd.	2.712%	12/15/52	800,000	766,478	0.20%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	757,738	0.20%
Verizon Communications, Inc.	0.750%	03/22/24	750,000	753,303	0.20%
Goldman Sachs Mortgage Securities Corp. Trust	1.035%	07/16/35	752,841	753,302	0.20%
CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	753,276	0.20%
Diamond Resorts Owner Trust	2.050%	11/21/33	750,000	752,640	0.20%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	750,619	0.20%
Invitation Homes Trust	1.058%	03/17/37	750,000	750,586	0.20%
BXMT	0.000%	05/17/38	750,000	750,467	0.20%
BXMT	0.000%	05/17/38	750,000	750,464	0.20%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	750,059	0.20%
Small Business Lending Trust	3.200%	12/15/26	746,000	749,993	0.20%
Opportun Funding LLC	1.470%	05/08/31	750,000	749,924	0.20%
OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	749,888	0.20%
Dominion Energy Inc	1.450%	04/15/26	750,000	749,353	0.20%
PPF III	2.500%	04/14/38	750,000	747,198	0.20%
FHLMC	2.500%	05/25/49	758,520	745,260	0.20%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	745,177	0.20%
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	744,045	0.20%
FNMA	3.000%	05/25/42	723,277	743,108	0.20%
Social Professional Loan Program	3.050%	11/16/48	730,000	738,935	0.20%
Social Professional Loan Program	4.160%	11/26/40	700,000	735,259	0.20%
Tennessee Valley Authority	4.625%	09/15/60	525,000	734,913	0.20%
GNMA	3.500%	09/20/48	689,379	731,188	0.20%
U.S. Treasury STRIPS	0.000%	02/15/36	1,000,000	728,055	0.19%
FNMA	3.500%	06/01/31	663,283	724,549	0.19%
Tesla Auto Lease Trust	2.680%	01/20/23	700,000	718,174	0.19%
J.P. Morgan Wealth Management	1.817%	02/26/71	713,111	713,475	0.19%
Lhome Mortgage Trust	4.335%	03/25/24	700,000	711,121	0.19%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	705,891	0.19%
Newtek Small Business Loan Trust	2.700%	02/25/44	720,839	703,355	0.19%
WEC Energy Group Inc.	0.800%	03/15/24	700,000	701,188	0.19%
Finance of America HECM	3.640%	02/25/31	700,000	697,002	0.19%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	689,259	694,753	0.19%
Progress Residential Trust	2.106%	04/17/38	700,000	690,734	0.18%
Newtek Small Business Loan Trust	2.350%	12/25/44	693,472	683,087	0.18%
FREMF Mortgage Trust	2.011%	07/25/28	690,824	680,437	0.18%
Aventura Mall Trust	4.249%	07/09/40	650,000	675,205	0.18%



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Multi Family Housing Mortgage Loan	1.236%	11/27/34	674,060	\$674,060	0.18%
Ocwen Master Advance Receivables	1.300%	08/15/52	670,000	672,395	0.18%
College Ave Student Loans	2.320%	07/25/51	675,000	671,716	0.18%
U.S. Treasury STRIPS	0.000%	11/15/38	1,000,000	671,304	0.18%
BX Commercial Mortgage Trust	2.843%	03/09/44	650,000	669,134	0.18%
Acre Mortgage Trust	3.208%	12/15/37	675,000	668,282	0.18%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	666,777	0.18%
AT&T, Inc.	2.300%	06/01/27	650,000	666,747	0.18%
BX Trust	1.194%	09/15/37	680,540	662,677	0.18%
FNMA	5.000%	03/25/41	570,000	662,171	0.18%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	656,672	0.18%
FHLMC	4.500%	12/01/37	590,079	656,454	0.18%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	655,064	0.17%
Oportun Funding LLC	3.650%	05/08/31	650,000	649,998	0.17%
PFP Ltd.	1.756%	04/16/36	650,000	648,386	0.17%
OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	646,090	0.17%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	634,948	0.17%
FNMA	3.500%	05/25/48	600,000	634,480	0.17%
Home Partners of America Trust	2.922%	10/19/39	632,288	632,293	0.17%
Holiday Inn Timeshare Trust	3.420%	10/09/39	602,160	625,279	0.17%
FNMA	3.500%	06/01/33	574,741	623,460	0.17%
BXMT Ltd.	2.058%	02/16/37	625,000	621,097	0.17%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	600,000	620,681	0.17%
Regional Management Issuance Trust	3.040%	03/17/31	625,000	620,043	0.17%
CLI Funding VI LLC	3.620%	09/18/45	605,583	618,826	0.17%
Upstart Securitization Trust	3.829%	01/21/30	600,000	615,481	0.16%
FNMA	3.885%	04/25/43	646,892	609,878	0.16%
Realty Income Corp.	0.750%	03/15/26	625,000	609,046	0.16%
Helios Issuer LLC	1.800%	02/20/48	610,972	606,992	0.16%
FNMA	3.500%	03/25/49	539,332	605,829	0.16%
Multi Family Housing Mortgage Loan	1.806%	11/15/35	600,000	604,866	0.16%
Skopos Auto Receivables Trust	3.430%	09/15/23	600,000	604,601	0.16%
FNMA	6.494%	09/25/42	3,214,843	603,538	0.16%
TPG Real Estate Finance	1.258%	10/15/34	600,000	600,000	0.16%
Equitable Financial Life	1.800%	03/08/28	609,000	598,957	0.16%
Upstart Pass Through Trust	3.000%	01/20/27	590,624	598,880	0.16%
Truist Financial Corp.	1.267%	03/02/27	600,000	597,278	0.16%
FNMA	4.000%	09/25/48	533,220	596,700	0.16%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	595,543	0.16%
Upgrade Receivables Trust	3.510%	10/15/25	586,037	588,150	0.16%
GNMA	3.000%	08/20/49	540,446	584,441	0.16%
FHLMC	4.000%	11/15/40	555,000	581,944	0.16%
GNMA	4.500%	08/16/40	484,387	580,856	0.16%
FREMF Mortgage Trust	2.361%	08/25/29	579,500	576,613	0.15%
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	570,187	0.15%
GNMA	3.000%	01/20/43	532,000	569,992	0.15%
Home Partners of America Trust	3.157%	09/17/27	559,156	567,184	0.15%
Lendmark Funding Trust	4.690%	04/21/31	550,000	566,653	0.15%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	550,000	562,800	0.15%
Santander Drive Auto Trust	2.680%	10/15/25	545,000	561,882	0.15%
GNMA	3.500%	08/20/49	517,000	561,742	0.15%
FNMA	1.950%	04/25/28	540,912	557,794	0.15%
Morgan Stanley	3.875%	01/27/26	500,000	557,380	0.15%
FNMA	2.750%	10/25/49	547,015	557,232	0.15%
Citigroup, Inc.	3.887%	01/10/28	500,000	556,165	0.15%



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CVS Health Corp.	3.750%	04/01/30	500,000	\$549,991	0.15%
Octane Receivables Trust	2.230%	11/20/28	550,000	548,402	0.15%
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	490,000	541,860	0.14%
Business Jet Securities LLC	5.193%	07/15/34	537,105	540,316	0.14%
Exantas Capital Corp.	1.108%	04/15/22	541,018	540,297	0.14%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	539,423	0.14%
FHLMA	3.500%	01/15/45	514,489	539,298	0.14%
GNMA	3.000%	07/20/49	500,000	537,439	0.14%
FHLMC	3.000%	03/15/43	540,484	533,653	0.14%
GNMA	4.000%	04/20/49	490,565	530,367	0.14%
Principal Life Global Funding II	1.250%	06/23/25	525,000	528,009	0.14%
GNMA	3.000%	09/20/46	500,000	527,580	0.14%
GNMA	3.000%	09/20/46	500,000	526,805	0.14%
Freedom Mortgage Trust	2.161%	10/27/25	528,754	524,812	0.14%
Social Professional Loan Program	4.140%	02/25/48	500,000	523,510	0.14%
GNMA	2.500%	01/20/50	531,000	518,291	0.14%
Chevron Corp.	1.995%	05/11/27	500,000	517,047	0.14%
FNMA	3.000%	02/25/49	489,126	513,686	0.14%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	512,309	0.14%
GNMA	5.500%	11/15/38	440,782	511,635	0.14%
Citigroup, Inc	1.678%	05/15/24	500,000	511,290	0.14%
Goldman Sachs Group, Inc.	2.600%	02/07/30	500,000	510,521	0.14%
GNMA	3.500%	01/20/30	486,016	510,296	0.14%
Zoetis, Inc.	2.000%	05/15/30	525,000	509,497	0.14%
FNMA	0.000%	11/25/32	540,943	509,013	0.14%
United Airlines Pass-Through Trust	4.875%	07/15/27	485,250	506,748	0.14%
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	506,336	0.14%
FNMA	3.500%	02/01/33	464,454	503,932	0.13%
MF1 Ltd.	3.106%	07/16/35	500,000	501,818	0.13%
Volkswagen Group America	0.750%	11/23/22	500,000	501,663	0.13%
FedEx Corp.	1.875%	02/20/34	510,963	501,502	0.13%
Tunisian Republic	1.416%	08/05/21	500,000	501,360	0.13%
KeyBank NA	0.423%	01/03/24	500,000	501,088	0.13%
College Ave Student Loans	4.120%	07/25/51	500,000	500,532	0.13%
Credibility Asset Securitization	3.380%	04/15/26	500,000	500,494	0.13%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	499,962	0.13%
Morgan Stanley	0.529%	01/25/24	500,000	499,700	0.13%
FHLMC	4.000%	11/15/46	471,592	499,043	0.13%
Carvana Auto Receivable Trust	1.320%	11/09/26	500,000	498,829	0.13%
Massmutual Global Funding	2.150%	03/09/31	500,000	496,641	0.13%
Fedex Corp.	2.400%	05/15/31	500,000	495,471	0.13%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	494,458	0.13%
American Electric Power, Inc.	1.000%	11/01/25	500,000	493,965	0.13%
Apple, Inc.	0.700%	02/08/26	500,000	493,840	0.13%
Cold Storage Trust	2.872%	11/16/37	491,495	493,035	0.13%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	492,601	0.13%
FHLMC	2.500%	07/15/42	475,000	489,580	0.13%
Principal Life Global Funding II	0.875%	01/12/26	500,000	489,514	0.13%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	488,381	0.13%
FHLMA	3.500%	02/15/30	449,320	487,700	0.13%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	480,000	487,035	0.13%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	485,096	0.13%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	483,384	0.13%
Home Depot, Inc. (The)	0.900%	03/15/28	500,000	481,469	0.13%
Berkshire Hathaway Energy Corp.	1.650%	05/15/31	500,000	472,028	0.13%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Morgan Stanley	1.794%	02/13/32	500,000	\$470,136	0.13%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	469,626	0.13%
Freedom Mortgage Trust	2.611%	11/25/24	468,479	467,996	0.12%
GNMA	3.500%	09/20/35	436,000	466,571	0.12%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	466,389	0.12%
Met Life Global Financials	1.550%	01/07/31	500,000	466,080	0.12%
GNMA	3.000%	12/20/49	450,000	466,065	0.12%
FHLMC	3.000%	12/15/47	441,240	465,392	0.12%
FNMA	3.500%	03/01/35	426,603	464,397	0.12%
GNMA	5.884%	02/16/41	2,508,470	462,438	0.12%
GNMA	6.000%	06/20/34	391,634	462,397	0.12%
FREMF Mortgage Trust	2.261%	02/25/25	462,930	460,148	0.12%
Wells Fargo Mortgage Trust	2.615%	02/15/40	454,511	457,638	0.12%
FHLMC	6.000%	07/25/36	386,537	456,349	0.12%
Wells Fargo Mortgage Trust	1.265%	02/15/40	454,511	455,908	0.12%
Bank of America Corp.	3.458%	03/15/25	425,000	455,635	0.12%
Diamond Resorts Owner Trust	2.700%	11/21/33	450,000	449,994	0.12%
GNMA	6.534%	12/20/39	2,101,760	445,935	0.12%
GNMA	5.934%	03/20/46	2,340,338	443,795	0.12%
FNMA	3.894%	11/25/42	492,085	440,370	0.12%
Social Professional Loan Program	3.120%	05/15/46	425,000	438,776	0.12%
GNMA	3.500%	05/20/47	401,343	435,994	0.12%
GoodGreen Trust	2.630%	04/15/55	423,456	435,931	0.12%
FNMA	11.426%	08/25/43	350,236	430,973	0.12%
Freedom Financial	2.830%	03/20/28	425,000	428,027	0.11%
Toronto-Dominion Bank (The)	0.490%	01/27/23	425,000	426,955	0.11%
GNMA	3.000%	01/20/29	400,118	424,638	0.11%
Credit Acceptance Auto Loan Trust	3.060%	03/15/29	400,000	416,622	0.11%
CPS Auto Receivables Trust	2.410%	11/16/26	400,000	412,945	0.11%
Bank of America Corp.	2.015%	02/13/26	400,000	412,774	0.11%
FHF Trust	2.590%	12/15/23	409,599	412,553	0.11%
FNMA	3.000%	11/01/33	390,213	412,414	0.11%
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	410,097	0.11%
LL ABS Trust	2.330%	07/15/22	405,023	407,919	0.11%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	405,774	0.11%
General Electric Capital Corp.	6.750%	03/15/32	300,000	405,264	0.11%
Exeter Automobile Receivables Trust	4.730%	04/15/26	375,000	404,138	0.11%
JP Morgan Chase and Co.	1.578%	04/22/27	400,000	401,756	0.11%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	399,927	0.11%
Carvana Auto Receivable Trust	1.820%	09/08/27	400,000	399,669	0.11%
GNMA	4.000%	02/20/34	373,316	397,739	0.11%
KeyCorp	2.550%	10/01/29	385,000	395,043	0.11%
FNMA	3.000%	05/15/45	382,068	393,002	0.10%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	392,056	0.10%
Business Jet Securities LLC	2.918%	04/15/36	392,441	391,566	0.10%
GNMA	3.500%	08/20/49	3,324,349	390,690	0.10%
FNMA	4.000%	01/25/48	4,261,217	389,657	0.10%
Hilton Grand Vacations Trust	4.220%	02/25/39	364,267	388,238	0.10%
Wells Fargo Mortgage Trust	1.915%	02/15/40	386,334	387,794	0.10%
GNMA	4.500%	07/15/40	321,454	382,440	0.10%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	381,987	0.10%
FNMA	3.000%	01/25/43	352,000	380,134	0.10%
GNMA	3.000%	01/20/48	380,286	379,065	0.10%
BXG Receivables	4.440%	02/02/34	361,406	373,467	0.10%
FNMA	3.000%	02/25/43	350,000	372,294	0.10%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Exantas Capital Corp.	5.608%	04/17/37	367,383	\$370,564	0.10%
US Bancorp	2.400%	07/30/24	350,000	370,131	0.10%
FHLMC	0.000%	09/15/43	429,716	369,051	0.10%
Royal Bank of Canada	1.150%	06/10/25	365,000	367,329	0.10%
American Airlines Pass-Through Trust	3.200%	12/15/29	364,275	366,225	0.10%
GNMA	5.000%	03/20/49	319,926	363,893	0.10%
FNMA	5.500%	07/25/35	323,819	363,804	0.10%
Chase Credit Linked Notes	1.140%	02/25/28	362,157	363,570	0.10%
FNMA	4.000%	07/25/41	321,407	363,469	0.10%
AbbVie, Inc.	2.950%	11/21/26	335,000	358,766	0.10%
FREMF Mortgage Trust	2.261%	01/25/28	358,028	356,952	0.10%
American Homes 4 Rent	3.678%	12/17/36	331,681	355,604	0.09%
BB-UBS Trust	3.430%	11/05/36	335,000	355,519	0.09%
GNMA	2.500%	06/20/50	350,000	355,429	0.09%
GNMA	0.619%	07/20/64	350,925	352,965	0.09%
FNMA	4.000%	07/25/49	318,000	351,475	0.09%
FNMA	4.500%	11/25/43	300,000	348,897	0.09%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	344,312	0.09%
Freedom Financial	3.870%	06/18/26	337,749	340,797	0.09%
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	338,171	0.09%
FNMA	2.500%	02/25/43	357,571	336,642	0.09%
Bank of America Corp.	3.875%	08/01/25	300,000	334,594	0.09%
FNMA	2.500%	09/25/42	329,000	332,790	0.09%
BMW US Capital, LLC	3.900%	04/09/25	300,000	332,151	0.09%
Simon Property Group LP	2.000%	09/13/24	320,000	331,623	0.09%
FHLMC	0.000%	07/15/37	370,588	331,192	0.09%
American Homes 4 Rent	6.418%	12/18/36	300,000	330,197	0.09%
FHLMC	0.515%	01/15/35	326,847	329,604	0.09%
GNMA	2.000%	09/20/42	342,000	328,606	0.09%
American Homes 4 Rent	6.231%	10/17/36	300,000	327,453	0.09%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	326,502	0.09%
FNMA	2.000%	07/25/42	320,111	326,160	0.09%
DT Auto Owner Trust	4.730%	03/16/26	300,000	325,809	0.09%
Bancorp Commercial Mortgage Trust (The)	2.806%	03/16/35	324,000	322,111	0.09%
Business Jet Securities LLC	3.967%	11/15/35	311,898	321,467	0.09%
Amgen, Inc.	1.900%	02/21/25	310,000	321,076	0.09%
FMC Corp.	3.450%	10/01/29	300,000	320,594	0.09%
Atmos Energy Corp.	2.625%	09/15/29	310,000	318,251	0.09%
Oracle Corp.	2.800%	04/01/27	300,000	318,016	0.08%
FNMA	16.545%	11/25/31	237,154	317,958	0.08%
United Airlines Pass-Through Trust	5.875%	04/15/29	285,495	315,816	0.08%
GNMA	2.500%	06/20/42	318,000	313,538	0.08%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	312,864	0.08%
American Water Capital Corp.	2.800%	05/01/30	300,000	312,607	0.08%
GNMA	4.405%	06/20/63	299,150	312,097	0.08%
Continental Credit Card LLC	4.950%	08/15/26	300,000	312,024	0.08%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	311,341	0.08%
CVS Health Corp.	5.050%	03/25/48	250,000	307,423	0.08%
PPG Industries, Inc.	2.550%	06/15/30	300,000	306,612	0.08%
GNMA	5.000%	02/20/35	271,149	305,968	0.08%
FHLMC	5.000%	02/15/41	262,142	304,780	0.08%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	304,726	0.08%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	304,448	0.08%
Oportun Funding VII LLC	4.100%	10/08/24	300,000	304,298	0.08%
First Tennessee Bank	5.750%	05/01/30	250,000	303,965	0.08%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Invitation Homes Trust	0.808%	03/19/37	302,656	\$302,844	0.08%
A10 Securitization	2.617%	08/15/40	300,000	302,638	0.08%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	302,496	0.08%
Bancorp Commerical Mortgage Trust (The)	1.106%	03/17/36	301,943	301,943	0.08%
FNMA	5.000%	10/25/43	250,000	301,915	0.08%
BSPRT Issuer Ltd.	1.165%	03/15/28	300,806	300,620	0.08%
TES LLC	4.330%	10/20/47	285,752	300,051	0.08%
Multi Family Housing Mortgage Loan	2.106%	12/25/34	300,000	299,906	0.08%
20 Times Square Trust	3.100%	05/17/35	300,000	299,853	0.08%
Credit Suisse First Boston	4.782%	04/17/36	300,000	298,916	0.08%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	298,414	0.08%
FHLMC	6.585%	08/15/30	2,079,629	295,098	0.08%
DT Auto Owner Trust	2.960%	04/15/25	285,000	294,669	0.08%
Fidelity National Information Services	1.650%	03/01/28	300,000	294,493	0.08%
FNMA	2.550%	12/01/28	275,371	293,820	0.08%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	293,431	0.08%
FNMA	6.500%	09/25/32	248,150	291,470	0.08%
Apple, Inc.	1.650%	05/11/30	300,000	291,391	0.08%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	290,413	291,364	0.08%
British Telecommunications plc	3.250%	11/08/29	275,000	290,017	0.08%
GNMA	3.500%	02/20/49	271,268	289,383	0.08%
Finance of America HECM	1.710%	07/25/30	287,239	288,980	0.08%
Newtek Small Business Loan Trust	3.500%	12/25/44	294,726	288,321	0.08%
CubeSmart LP	3.000%	02/15/30	280,000	287,911	0.08%
Fifth Third Bancorp	2.375%	01/28/25	275,000	287,761	0.08%
FHLMC	7.500%	01/15/36	256,564	287,584	0.08%
BX Trust	3.856%	12/11/41	270,000	287,230	0.08%
Waste Management, Inc.	1.150%	03/15/28	300,000	286,848	0.08%
Regions Financial Corp.	2.250%	05/18/25	275,000	286,800	0.08%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	286,122	0.08%
Navistar Financial Dealer Note Master Trust	1.556%	05/28/24	285,000	285,000	0.08%
Wells Fargo & Co.	2.188%	04/30/26	275,000	284,930	0.08%
FHLMC	3.000%	10/15/45	271,957	284,350	0.08%
Kroger Co. (The)	1.700%	01/15/31	300,000	281,550	0.08%
Mosaic Solar Loans LLC	2.100%	04/20/46	278,245	281,232	0.08%
Daimler Finance LLC	1.750%	03/10/23	275,000	280,692	0.08%
BHMS Mortgage Trust	1.365%	07/16/35	280,000	279,913	0.07%
FNMA	6.000%	04/25/34	224,529	279,170	0.07%
FNMA	3.280%	12/01/32	250,000	278,477	0.07%
FHLMC	6.505%	07/15/42	1,159,898	277,930	0.07%
GNMA	3.000%	06/20/49	847,484	277,511	0.07%
GNMA	4.500%	09/20/42	267,611	276,779	0.07%
Octane Receivables Trust	1.710%	02/20/25	274,278	276,681	0.07%
International Exchange, Inc.	0.700%	06/15/23	275,000	276,313	0.07%
FHLMC	3.500%	04/15/44	250,000	274,375	0.07%
FHLMC	3.000%	02/15/43	269,810	273,808	0.07%
Helios Issuer LLC	2.980%	06/20/47	263,607	273,434	0.07%
GNMA	4.738%	08/20/67	264,542	273,216	0.07%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	271,891	0.07%
FHLMC	4.500%	02/15/42	2,137,928	268,382	0.07%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	267,565	0.07%
FNMA	3.500%	05/25/48	247,826	266,445	0.07%
PNC Financial Services	2.600%	07/23/26	250,000	266,068	0.07%
Motel 6 Trust	2.256%	08/15/34	265,294	265,797	0.07%
U.S. Treasury Notes	2.250%	11/15/24	250,000	265,537	0.07%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Comerica Bank	2.500%	07/23/24	250,000	\$265,221	0.07%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	264,793	0.07%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	264,241	0.07%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	263,008	0.07%
Truist Financial Corp.	2.150%	12/06/24	250,000	262,210	0.07%
Upstart Pass-Through Trust	3.500%	03/20/28	256,673	261,517	0.07%
Progressive Corp.	3.200%	03/26/30	240,000	261,353	0.07%
Valero Energy Corp.	2.700%	04/15/23	250,000	259,924	0.07%
GNMA	6.000%	04/20/36	227,064	259,777	0.07%
FNMA	5.000%	07/25/38	228,030	259,485	0.07%
GNMA	2.750%	01/20/48	284,000	258,740	0.07%
Nucor Corp.	2.000%	06/01/25	250,000	258,686	0.07%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	258,391	0.07%
PNC Bank NA	2.700%	10/22/29	250,000	258,169	0.07%
College Ave Student Loans	4.460%	12/28/48	250,000	258,151	0.07%
Wells Fargo & Co.	2.393%	06/02/28	250,000	257,393	0.07%
Royal Bank of Canada	1.950%	01/17/23	250,000	257,164	0.07%
Spirit Realty LP	3.200%	02/15/31	250,000	256,450	0.07%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	255,673	0.07%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	255,257	0.07%
Apple, Inc.	2.200%	09/11/29	250,000	254,809	0.07%
Discover Bank	2.700%	02/06/30	250,000	254,589	0.07%
CPS Auto Trust	2.840%	06/16/25	250,000	253,917	0.07%
A10 Securitization	5.465%	08/15/40	250,000	253,865	0.07%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	253,507	0.07%
A10 Securitization	4.129%	08/15/40	250,000	253,400	0.07%
GNMA	1.402%	05/20/66	252,802	253,101	0.07%
PNC Bank NA	1.743%	02/24/23	250,000	252,905	0.07%
Carrier Global Corp.	2.700%	02/15/31	250,000	252,685	0.07%
Met Life Global Funding I	0.900%	06/08/23	250,000	252,570	0.07%
Bank of America Corp.	1.658%	03/11/27	250,000	252,102	0.07%
Bank of America Corp.	2.592%	04/29/31	250,000	251,548	0.07%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	251,348	0.07%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	251,048	0.07%
Bancorp Commercial Mortgage Trust (The)	1.156%	09/17/36	249,125	248,976	0.07%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	248,898	0.07%
FNMA	4.000%	12/01/44	222,218	248,340	0.07%
Bancorp Commercial Mortgage Trust (The)	2.456%	08/15/32	250,000	246,961	0.07%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	246,443	0.07%
FNMA	4.000%	08/25/33	2,346,978	246,364	0.07%
Spirit Realty LP	2.100%	03/15/28	250,000	246,327	0.07%
FHLMC	4.000%	11/01/34	226,558	245,617	0.07%
GNMA	2.500%	01/20/50	257,000	245,418	0.07%
Comcast Corp.	1.950%	01/15/31	250,000	241,806	0.06%
Citizens Financial Group	2.850%	07/27/26	225,000	239,621	0.06%
Freedom Financial	2.520%	03/18/27	237,193	238,697	0.06%
FNMA	4.000%	01/01/35	219,837	238,253	0.06%
Georgia Power Co.	2.100%	07/30/23	230,000	237,759	0.06%
BX Trust	4.075%	12/09/41	225,000	237,171	0.06%
FHLMC	0.000%	08/15/42	268,098	236,520	0.06%
Athene Global Funding	2.500%	01/14/25	225,000	234,824	0.06%
FNMA	5.000%	02/25/40	200,000	233,737	0.06%
Hero Funding Trust	3.570%	09/20/47	221,936	232,333	0.06%
FHLMC	3.000%	05/15/43	224,113	230,060	0.06%
OSCAR US Funding Trust	2.680%	09/10/26	220,000	228,764	0.06%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Freedom Financial	3.060%	03/18/27	225,000	\$228,672	0.06%
FHLMC	2.000%	09/25/50	262,000	223,492	0.06%
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	222,508	0.06%
CPS Auto Trust	3.730%	09/15/23	219,122	221,823	0.06%
A10 Securitization	2.033%	08/15/40	216,106	217,167	0.06%
Citigroup, Inc.	3.352%	04/24/25	200,000	214,418	0.06%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	212,846	0.06%
FNMA	3.500%	10/01/46	202,363	212,459	0.06%
FNMA	4.000%	04/01/42	1,550,348	212,234	0.06%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	212,086	0.06%
Republic Services, Inc.	2.500%	08/15/24	200,000	211,151	0.06%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	207,939	210,488	0.06%
Hero Funding Trust	3.080%	09/20/42	202,922	209,295	0.06%
Social Professional Loan Program	4.430%	10/25/41	200,000	208,264	0.06%
Capital One Financial Corp.	2.600%	05/15/23	200,000	208,100	0.06%
U.S. Treasury Notes	4.750%	02/15/37	150,000	207,727	0.06%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	205,514	0.05%
FNMA	2.430%	10/01/29	194,133	205,348	0.05%
Met Life Global Funding I	1.950%	01/13/23	200,000	205,289	0.05%
Hero Funding Trust	3.190%	09/20/48	194,431	203,825	0.05%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	203,586	0.05%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	203,049	0.05%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	201,979	0.05%
DT Auto Owner Trust	3.480%	02/18/25	195,000	201,928	0.05%
Volkswagen AG	2.500%	09/24/21	200,000	201,733	0.05%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	201,347	0.05%
GNMA	4.500%	06/15/46	177,719	200,326	0.05%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	199,776	0.05%
PECO Energy Co.	3.000%	09/15/49	200,000	198,715	0.05%
Citigroup Commerical Mortgage	1.215%	07/15/30	197,347	196,152	0.05%
FNMA	5.500%	02/25/35	174,694	195,533	0.05%
FNMA	3.550%	08/01/30	173,008	194,153	0.05%
CubeSmart LP	2.000%	02/15/31	200,000	189,616	0.05%
BP Capital Markets plc	3.194%	04/06/25	175,000	189,102	0.05%
FNMA	0.616%	06/25/43	11,878,263	188,349	0.05%
Citigroup, Inc.	2.976%	11/05/30	180,000	187,556	0.05%
Mill City Solar Loan Ltd.	3.690%	07/20/43	175,563	186,138	0.05%
State Street Corp.	2.354%	11/01/25	175,000	184,150	0.05%
FNMA	5.000%	05/25/39	949,205	181,936	0.05%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	181,089	0.05%
FHLMC	4.000%	12/01/28	165,266	179,515	0.05%
Morgan Stanley	2.699%	01/22/31	175,000	178,852	0.05%
FNMA	7.500%	03/25/34	143,191	175,010	0.05%
Newtek Small Business Loan Trust	4.000%	02/25/44	189,695	174,084	0.05%
Upstart Pass-Through Trust	3.750%	02/20/28	166,349	171,079	0.05%
Pricoa Global Funding	3.450%	09/01/23	160,000	170,772	0.05%
Laurel Road Prime Student Loan	2.730%	10/25/48	165,884	169,511	0.05%
Citigroup, Inc.	4.125%	07/25/28	150,000	168,005	0.04%
FNMA	3.500%	02/25/43	2,429,532	167,772	0.04%
GNMA	6.584%	06/20/37	831,725	166,777	0.04%
Westgate Resorts	3.963%	03/20/34	159,050	164,543	0.04%
FHLMC	6.585%	06/15/35	2,514,746	163,403	0.04%
Hero Funding Trust	3.750%	09/20/41	156,364	163,349	0.04%
Diamond Resorts Owner Trust	3.530%	02/20/32	158,267	162,407	0.04%
United Airlines Pass-Through Trust	5.375%	02/15/23	161,013	162,351	0.04%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Comcast Corp.	3.969%	11/01/47	144,000	\$162,038	0.04%
Alaska Airlines	4.800%	08/15/27	144,121	159,087	0.04%
DTE Energy Co.	2.529%	10/01/24	150,000	157,672	0.04%
Social Professional Loan Program	4.440%	05/25/40	150,000	157,162	0.04%
PPL Electric Utilities	3.000%	10/01/49	160,000	156,138	0.04%
FNMA	4.250%	05/25/37	144,869	155,812	0.04%
GNMA	4.000%	02/20/44	1,725,102	154,367	0.04%
GNMA	5.250%	06/20/38	138,341	154,092	0.04%
FHLMC	0.000%	08/15/36	167,469	154,029	0.04%
FNMA	2.000%	01/25/50	171,000	153,517	0.04%
Continental Credit Card LLC	6.410%	01/15/25	148,806	153,200	0.04%
Earnest Student Loan Program LLC	2.680%	07/25/35	152,365	152,535	0.04%
ERP Operating LP	2.500%	02/15/30	150,000	152,372	0.04%
LL ABS Trust	3.520%	03/15/27	150,000	152,210	0.04%
FNMA	0.506%	02/25/42	149,762	151,350	0.04%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,715	0.04%
FHLMC	0.000%	02/01/34	162,532	150,659	0.04%
Bank of America Corp.	1.319%	06/19/26	150,000	150,318	0.04%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,238	0.04%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	149,864	0.04%
BX Trust	2.076%	05/15/37	150,000	149,713	0.04%
FNMA	4.870%	10/01/41	128,686	148,320	0.04%
Citigroup Commercial Mortgage	3.365%	07/15/30	150,000	148,229	0.04%
FNMA	0.486%	11/25/36	146,204	148,096	0.04%
FHLMC	5.000%	07/15/33	121,229	148,014	0.04%
College Ave Student Loans	1.509%	12/28/48	144,503	147,118	0.04%
FNMA	4.000%	02/25/47	2,113,581	147,016	0.04%
Amgen, Inc.	2.650%	05/11/22	140,000	143,084	0.04%
FNMA	4.820%	12/01/29	125,847	142,820	0.04%
GNMA	0.626%	01/16/40	139,035	140,416	0.04%
FNMA	3.500%	10/01/29	130,085	140,294	0.04%
FNMA	5.000%	06/01/35	867,576	139,233	0.04%
Ameren Corp.	2.500%	09/15/24	130,000	136,851	0.04%
Upstart Pass-Through Trust	3.350%	04/20/28	133,871	136,571	0.04%
FNMA	2.370%	10/01/26	128,068	135,952	0.04%
FNMA	5.000%	03/25/35	829,211	134,480	0.04%
Bank of Nova Scotia	1.950%	02/01/23	130,000	133,691	0.04%
FNMA	4.000%	12/25/28	120,000	133,085	0.04%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	132,173	0.04%
Credit Suisse First Boston	4.284%	04/17/36	127,000	131,221	0.04%
Credit Suisse First Boston	4.782%	04/17/36	135,000	130,065	0.03%
Citigroup, Inc.	5.316%	03/26/41	100,000	129,994	0.03%
FNMA	2.000%	08/25/42	139,831	129,880	0.03%
FNMA	0.000%	10/25/43	151,042	129,648	0.03%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	128,848	129,428	0.03%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	128,968	0.03%
DTE Energy Co.	2.950%	03/01/30	125,000	128,581	0.03%
FHLMC	0.615%	10/15/40	126,999	128,569	0.03%
Verizon Communicatoins, Inc.	2.987%	10/30/56	143,000	127,774	0.03%
Marlette Funding Trust	2.950%	12/17/29	125,000	127,324	0.03%
Hero Funding Trust	4.990%	09/20/47	123,659	126,291	0.03%
Total Capital International SA	2.829%	01/10/30	120,000	126,053	0.03%
Social Professional Loan Program	2.720%	11/26/40	123,700	125,993	0.03%
Abbott Laboratories	4.750%	11/30/36	100,000	125,183	0.03%
Helios Issuer LLC	3.750%	06/20/46	115,768	124,763	0.03%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	0.756%	07/25/36	123,760	\$124,309	0.03%
Freedom Financial	4.520%	06/18/27	123,017	123,955	0.03%
Kroger Co. (The)	2.200%	05/01/30	125,000	123,765	0.03%
American Homes 4 Rent	3.467%	04/17/52	114,749	122,624	0.03%
Northern States Power Co. of Wisconsin	2.900%	03/01/50	125,000	121,720	0.03%
FNMA	2.000%	12/25/32	123,249	121,023	0.03%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	119,094	0.03%
Dell International LLC	5.300%	10/01/29	100,000	118,411	0.03%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	118,376	0.03%
FNMA	5.000%	08/25/36	104,683	118,314	0.03%
AbbVie, Inc.	4.550%	03/15/35	100,000	118,238	0.03%
FNMA	3.500%	06/25/34	1,283,741	117,464	0.03%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	117,356	0.03%
FNMA	5.944%	07/25/44	623,750	117,260	0.03%
CSX Corp.	4.250%	11/01/66	100,000	117,120	0.03%
FHLMC	0.615%	07/15/41	115,349	116,663	0.03%
PPG Industries, Inc.	2.400%	08/15/24	110,000	115,500	0.03%
GNMA	5.000%	12/20/38	104,870	114,619	0.03%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	114,396	0.03%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	114,044	0.03%
Mosaic Solar Loans LLC	4.010%	06/22/43	105,446	113,841	0.03%
AT&T, Inc.	4.500%	05/15/35	100,000	113,385	0.03%
FHLMC	4.500%	12/15/39	100,786	112,658	0.03%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	112,135	0.03%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	111,911	0.03%
FNMA	3.500%	03/25/35	1,134,827	111,905	0.03%
Life Storage LP	3.875%	12/15/27	100,000	111,869	0.03%
Discover Financial Services	4.100%	02/09/27	100,000	111,690	0.03%
Spirit Realty LP	4.450%	09/15/26	100,000	111,585	0.03%
American Homes 4 Rent	4.250%	02/15/28	100,000	111,096	0.03%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	111,019	0.03%
Morgan Stanley	3.625%	01/20/27	100,000	110,884	0.03%
Bank of America Corp.	3.824%	01/20/28	100,000	110,840	0.03%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	110,698	0.03%
Lincoln National Corp.	3.625%	12/12/26	100,000	110,508	0.03%
Realty Income Corp.	3.875%	04/15/25	100,000	110,443	0.03%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	110,344	0.03%
American Tower Corp.	3.800%	08/15/29	100,000	110,062	0.03%
Kirby Corp.	4.200%	03/01/28	100,000	109,824	0.03%
Apple, Inc.	3.000%	06/20/27	100,000	109,750	0.03%
Capital One Financial Corp.	3.750%	07/28/26	100,000	109,677	0.03%
Morgan Stanley	3.700%	10/23/24	100,000	109,384	0.03%
Cimarex Energy Co.	3.900%	05/15/27	100,000	109,349	0.03%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	109,242	0.03%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	109,199	0.03%
Citigroup, Inc.	3.300%	04/27/25	100,000	108,789	0.03%
AT&T, Inc.	2.550%	12/01/33	114,000	108,659	0.03%
College Ave Student Loans	4.750%	12/26/47	101,849	108,524	0.03%
Morgan Stanley	3.125%	07/27/26	100,000	108,367	0.03%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	108,249	0.03%
FHLMC	1.215%	11/15/37	107,092	107,800	0.03%
Small Business Lending Trust	2.850%	07/15/26	107,800	107,686	0.03%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	107,616	0.03%
Valero Energy Corp.	3.400%	09/15/26	100,000	107,158	0.03%
Southwest Airlines Co.	3.000%	11/15/26	100,000	107,038	0.03%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	\$106,872	0.03%
Realty Income Corp.	3.000%	01/15/27	100,000	106,836	0.03%
ERP Operating LP	2.850%	11/01/26	100,000	106,808	0.03%
DTE Energy Co.	2.850%	10/01/26	100,000	106,773	0.03%
New York Life Global Funding	2.900%	01/17/24	100,000	106,249	0.03%
Kroger Co. (The)	2.650%	10/15/26	100,000	106,184	0.03%
Morgan Stanley	3.737%	04/24/24	100,000	106,171	0.03%
Southwestern Electric Power	2.750%	10/01/26	100,000	105,912	0.03%
CMS Energy Corp.	2.950%	02/15/27	100,000	105,899	0.03%
Ford Motor Co.	4.346%	12/08/26	100,000	105,721	0.03%
FHLMC	4.500%	11/15/39	94,369	105,457	0.03%
Shell International Finance BV	6.375%	12/15/38	73,000	105,443	0.03%
FNMA	6.500%	03/01/29	95,071	105,422	0.03%
Lennox International, Inc.	3.000%	11/15/23	100,000	105,359	0.03%
College Ave Student Loans	5.500%	12/26/47	100,000	104,995	0.03%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	104,733	0.03%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	104,055	0.03%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	103,993	0.03%
Comcast Corp.	2.650%	02/01/30	100,000	103,080	0.03%
U.S. Treasury Notes	1.625%	04/30/23	100,000	102,891	0.03%
FNMA	3.000%	04/25/43	100,815	102,784	0.03%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	102,672	0.03%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	102,591	0.03%
Citigroup, Inc.	1.452%	07/01/26	100,000	102,512	0.03%
Verizon Communications, Inc.	1.298%	05/15/25	100,000	102,424	0.03%
Bank of America Corp.	2.881%	04/24/23	100,000	102,359	0.03%
Principal Life Global Funding II	2.375%	11/21/21	100,000	101,157	0.03%
Oportun Funding XII LLC	4.830%	12/09/24	100,000	100,907	0.03%
JPMorgan Chase & Co.	1.184%	01/15/23	100,000	100,577	0.03%
Cosmopolitan Hotel Trust	2.365%	11/15/36	100,000	100,093	0.03%
GNMA	6.084%	02/20/42	643,692	100,079	0.03%
Champlain Housing Mortgage Trust	1.515%	11/17/36	100,000	100,062	0.03%
LL ABS Trust	2.870%	03/15/27	99,169	99,429	0.03%
FHLMC	0.000%	04/15/36	108,858	98,542	0.03%
Ford Motor Co.	7.450%	07/16/31	75,000	96,469	0.03%
American Tower Corp.	2.100%	06/15/30	100,000	96,076	0.03%
GNMA	2.000%	01/20/43	100,000	94,907	0.03%
Earnest Student Loan Program LLC	3.590%	01/25/41	92,829	93,378	0.03%
FNMA	0.000%	01/25/43	126,809	93,243	0.02%
Renew Financial LLC	3.670%	09/20/52	87,283	93,005	0.02%
FNMA	6.000%	12/25/32	77,967	92,327	0.02%
CLI Funding VI LLC	3.710%	05/18/44	90,493	91,166	0.02%
FNMA	5.000%	02/01/36	692,836	91,072	0.02%
FHLMC	6.485%	05/15/36	458,759	90,337	0.02%
GNMA	3.000%	10/20/37	1,970,630	88,786	0.02%
GNMA	0.608%	07/20/64	87,049	87,622	0.02%
Social Professional Loan Program	3.590%	10/26/37	84,858	85,786	0.02%
FHLMC	6.500%	09/01/38	71,392	84,390	0.02%
Hero Funding Trust	4.670%	09/20/48	76,639	84,306	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	82,372	0.02%
Westgate Resorts	3.580%	12/20/31	82,309	82,102	0.02%
Westgate Resorts	4.100%	12/20/31	82,309	81,769	0.02%
VMC Finance LLC	1.028%	10/15/35	80,183	80,367	0.02%
FHLMC	0.415%	05/15/28	80,831	79,664	0.02%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	78,720	79,661	0.02%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	2.500%	08/20/46	80,346	\$78,657	0.02%
GoodGreen Trust	3.740%	10/15/52	73,771	78,141	0.02%
GNMA	3.500%	03/20/46	71,665	76,048	0.02%
Social Professional Loan Program	2.360%	12/27/32	72,184	72,956	0.02%
FNMA	6.494%	05/25/35	444,115	69,282	0.02%
Mosaic Solar Loans LLC	4.770%	06/22/43	62,884	68,214	0.02%
FHLMC	4.500%	09/15/41	627,754	67,263	0.02%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	65,263	66,030	0.02%
Octane Receivables Trust	3.160%	09/20/23	65,194	65,866	0.02%
Spirit Realty LP	4.000%	07/15/29	60,000	65,675	0.02%
FNMA	3.500%	07/25/35	596,658	65,341	0.02%
FNMA	4.000%	06/25/40	1,482,860	64,381	0.02%
Freedom Financial	2.400%	09/20/27	63,481	63,661	0.02%
FHLMC	3.500%	07/15/31	1,339,811	63,545	0.02%
Social Professional Loan Program	0.459%	02/25/42	61,837	61,511	0.02%
Arroyo Mortgage Trust	3.763%	04/25/48	58,748	58,860	0.02%
FHLMC	0.000%	05/25/37	60,889	56,553	0.02%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	55,854	0.02%
GNMA	2.500%	02/20/45	56,318	55,242	0.01%
Laurel Road Prime Student Loan	3.540%	05/26/43	53,758	54,895	0.01%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	54,251	0.01%
CubeSmart LP	3.125%	09/01/26	50,000	53,573	0.01%
Boston Properties LP	2.750%	10/01/26	50,000	53,148	0.01%
FNMA	0.000%	10/25/36	55,389	52,852	0.01%
New York Life Global Funding	2.350%	07/14/26	50,000	52,399	0.01%
FNMA	2.916%	12/25/39	48,813	51,081	0.01%
Renew Financial LLC	3.220%	09/22/53	49,557	51,018	0.01%
American Tower Corp.	2.250%	01/15/22	50,000	50,683	0.01%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,444	0.01%
Jackson National Life Global Funding	0.657%	06/11/21	50,000	50,022	0.01%
FNMA	3.000%	08/25/42	45,990	48,576	0.01%
Upstart Securitization Trust	2.897%	09/20/29	41,192	41,355	0.01%
LHOME Mortgage Trust	4.948%	10/25/23	39,045	39,160	0.01%
GNMA	8.512%	04/20/39	36,205	37,596	0.01%
Renew Financial LLC	5.750%	09/20/52	36,508	37,445	0.01%
GNMA	5.000%	11/16/41	234,842	36,870	0.01%
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,086	0.01%
FHLMC	3.000%	06/15/31	920,783	34,653	0.01%
FNMA	3.500%	11/25/27	494,346	33,432	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	30,201	32,023	0.01%
GNMA	2.500%	10/20/41	30,461	31,352	0.01%
GNMA	0.794%	05/20/68	1,170,003	28,802	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	24,153	24,938	0.01%
GNMA	0.445%	05/20/63	1,969,224	22,193	0.01%
FNMA	4.000%	01/25/28	267,835	22,098	0.01%
GNMA	6.000%	03/20/38	307,157	21,289	0.01%
FNMA	6.000%	01/25/34	99,309	20,462	0.01%
GNMA	0.305%	08/20/66	1,686,110	18,562	0.01%
Gold Key Resorts LLC	3.220%	03/17/31	16,092	16,282	0.00%
FNMA	4.500%	12/25/40	322,966	15,929	0.00%
FNMA	6.444%	05/25/40	85,865	15,146	0.00%
Hero Funding Trust	5.240%	09/20/42	10,900	10,994	0.00%
FNMA	4.000%	02/25/40	354,555	10,935	0.00%
Structured Asset Securities Corp.	2.404%	12/25/33	10,812	10,838	0.00%
GNMA	4.000%	08/20/43	262,307	8,940	0.00%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
April 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Skopos Auto Receivables Trust	2.900%	12/15/22	6,232	\$6,238	0.00%
GNMA	1.914%	01/20/62	103,248	5,125	0.00%
FHLMC	4.500%	11/15/44	2,498	2,497	0.00%
FNMA	5.000%	06/25/40	62,076	2,300	0.00%
GNMA	3.929%	11/20/67	33,744	2,203	0.00%
GNMA	3.877%	04/20/67	37,844	926	0.00%
Money Market Funds					5.22%
State Street Institutional Liquid Reserves Fund - Premier Class			19,564,008	\$19,567,921	5.22%

Holdings are unaudited and are current as of the date of this report, may not reflect holdings beyond this date, and do not include collateral received for securities loaned or receivable/payable for securities transactions. The "unaudited" mutual fund holdings list is to be used for reporting purposes only, and is disclosed at www.diamond-hill.com in conjunction with the Diamond Hill Funds Portfolio Holdings Disclosure Policy. This list is for the general information of Fund shareholders and is not intended as an offer of a security. For certified holdings, please refer to the most recent annual report or semi-annual report.