



**Schedule of Investments**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

**Net Assets: \$ 411,010,499**

<b>Security Description</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
U.S. Treasury Bonds	1.250%	05/15/50	10,050,000	\$8,554,670	2.08%
U.S. Treasury Notes	0.875%	11/15/30	7,500,000	7,282,031	1.77%
U.S. Treasury Bonds	1.125%	08/15/40	7,200,000	6,410,812	1.56%
FNMA	4.000%	12/25/43	4,701,816	5,268,512	1.28%
U.S. Treasury Notes	0.625%	08/15/30	4,563,900	4,343,193	1.06%
U.S. Treasury Notes	1.625%	02/15/26	3,750,000	3,915,527	0.95%
FNMA	3.500%	02/25/47	2,925,781	3,125,679	0.76%
U.S. Treasury STRIPS	0.000%	02/15/36	4,000,000	3,123,436	0.76%
U.S. Treasury STRIPS	0.000%	11/15/38	4,000,000	2,912,659	0.71%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,436,502	0.59%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,397,551	0.58%
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	2,384,642	0.58%
FNMA	3.500%	11/25/47	2,201,228	2,322,060	0.57%
U.S. Treasury STRIPS	0.000%	02/15/37	3,000,000	2,283,042	0.56%
FNMA	3.000%	03/25/50	2,077,414	2,277,817	0.55%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,255,625	0.55%
FNMA	3.000%	07/25/45	2,044,494	2,237,687	0.54%
FHLMC	3.500%	12/15/47	1,987,829	2,158,138	0.53%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,140,625	0.52%
Commercial Mortgage Trust	2.173%	11/10/46	2,000,000	2,050,413	0.50%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	2,028,340	0.49%
GNMA	2.500%	07/20/50	1,975,000	2,017,377	0.49%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	1,933,203	0.47%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,907,381	0.46%
U.S. Treasury Bonds	1.375%	11/15/40	2,000,000	1,857,812	0.45%
FNMA	3.500%	10/25/47	1,751,453	1,846,058	0.45%
Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,752,685	0.43%
FHLMC	4.000%	08/15/43	1,545,324	1,724,247	0.42%
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,722,926	0.42%
FHLMC	0.000%	10/15/41	1,711,364	1,627,415	0.40%
U.S. Treasury STRIPS	0.000%	08/15/34	2,000,000	1,616,537	0.39%
FHLMC	3.500%	01/15/48	1,473,438	1,605,619	0.39%
GNMA	3.000%	05/20/46	1,511,000	1,590,186	0.39%
Freedom Mortgage Trust	6.000%	06/18/27	1,484,000	1,572,590	0.38%
FNMA	3.353%	11/01/26	1,412,475	1,560,342	0.38%
GNMA	4.500%	08/20/49	1,511,744	1,558,132	0.38%
FNMA	3.000%	07/25/49	1,441,666	1,512,716	0.37%
Drop Mortgage Trust	2.340%	04/15/26	1,500,000	1,504,682	0.37%
FNMA	0.342%	08/27/36	1,600,000	1,490,230	0.36%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,488,047	0.36%
FHLMC	3.000%	11/15/46	1,385,000	1,486,430	0.36%
Upstart Pass-Through Trust	2.000%	07/20/27	1,444,566	1,445,204	0.35%
FHLMC	3.500%	11/15/45	1,333,604	1,434,484	0.35%
BX Commercial Mortgage Trust	3.540%	03/09/44	1,300,000	1,427,270	0.35%
Continental Credit Card LLC	2.240%	12/15/28	1,350,000	1,364,346	0.33%
FNMA	4.000%	03/01/35	1,236,015	1,333,864	0.32%
GNMA	4.000%	07/20/48	1,162,000	1,318,202	0.32%
BX Trust	3.202%	12/11/41	1,177,000	1,288,586	0.31%
FHLMC	3.500%	01/15/48	1,133,414	1,270,988	0.31%
Westgate Resorts	6.213%	03/20/34	1,189,520	1,254,271	0.31%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

<b>Security Description</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	\$1,252,323	0.30%
FMMSR	3.620%	07/25/26	1,250,000	1,249,856	0.30%
FHLMC	4.000%	05/15/48	1,134,800	1,240,344	0.30%
LL ABS Trust	3.790%	03/15/23	1,200,000	1,233,037	0.30%
Continental Credit Card LLC	3.830%	08/15/26	1,200,000	1,220,964	0.30%
Continental Credit Card LLC	3.660%	12/15/28	1,200,000	1,216,929	0.30%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,202,024	0.29%
Star	1.782%	04/17/38	1,200,000	1,199,999	0.29%
FNMA	3.500%	02/25/48	1,130,118	1,185,138	0.29%
BX Commercial Mortgage Trust	2.173%	11/15/32	1,178,894	1,183,327	0.29%
FHLMC	3.874%	07/15/35	1,150,000	1,176,613	0.29%
Lendmark Funding Trust	2.470%	11/20/31	1,150,000	1,174,419	0.29%
GNMA	3.000%	12/20/45	1,052,879	1,168,426	0.28%
BX Trust	1.950%	06/15/23	1,150,000	1,149,999	0.28%
FHLMC	3.500%	09/25/49	1,000,000	1,133,875	0.28%
Sunnova Solar Issuer LLC	2.730%	11/01/55	1,090,417	1,129,643	0.28%
FHLMC	2.050%	01/25/51	1,118,999	1,127,838	0.27%
Upstart Securitization Trust	2.500%	04/20/27	1,113,359	1,126,650	0.27%
FHLMC	3.000%	11/15/44	1,020,410	1,091,688	0.27%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,083,698	0.26%
FNMA	3.500%	05/25/42	965,989	1,083,400	0.26%
Veros Auto Receivables Trust	0.920%	10/15/26	1,069,836	1,070,073	0.26%
FREMF Mortgage Trust	2.351%	01/25/29	1,076,000	1,068,650	0.26%
Invitation Homes Trust	1.082%	07/17/37	1,063,277	1,065,267	0.26%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,057,695	0.26%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,054,293	0.26%
FNMA	3.500%	03/25/43	1,000,000	1,044,635	0.25%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	1,040,230	0.25%
FHLMC	2.500%	05/15/42	1,000,000	1,038,687	0.25%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	1,000,000	1,024,604	0.25%
Wells Fargo & Co.	3.550%	09/29/25	925,000	1,019,597	0.25%
Upstart Securitization Trust	3.734%	09/20/29	1,000,000	1,011,912	0.25%
FMC GMSR Issuer Trust	4.450%	01/25/26	1,000,000	1,011,477	0.25%
Freedom Financial	4.180%	09/20/27	1,000,000	1,011,206	0.25%
Credibility Asset Securitization	2.390%	04/15/26	1,000,000	1,010,070	0.25%
Brex, Inc.	2.130%	07/17/24	1,000,000	1,007,474	0.25%
FHLMC	1.900%	07/25/41	1,000,000	1,005,893	0.24%
ReadyCap Commercial Mortgage Trust	2.239%	02/25/35	999,951	1,004,980	0.24%
Upstart Securitization Trust	1.750%	06/20/31	1,000,000	1,003,922	0.24%
Credit Suisse First Boston	3.762%	12/06/22	1,000,000	1,002,949	0.24%
Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	1,002,316	0.24%
BDS Ltd.	2.000%	01/18/36	1,000,000	1,001,948	0.24%
Goldman Sachs Mortgage Securities Corp. Trust	2.573%	05/15/26	1,000,000	1,000,689	0.24%
LoanCore Issuer Ltd.	1.393%	07/15/36	1,000,000	1,000,312	0.24%
ACC Trust	1.430%	07/22/24	1,000,000	1,000,053	0.24%
KKR Financial Management	0.000%	02/15/39	1,000,000	999,953	0.24%
BXMT Ltd.	1.524%	02/18/38	1,000,000	999,374	0.24%
BXMT Ltd.	1.774%	02/18/38	1,000,000	999,374	0.24%
PNMAC GMSR Issuer Trust	2.739%	08/25/23	1,000,000	998,523	0.24%
Allstate Corp. (The)	0.750%	12/15/25	1,000,000	997,963	0.24%
Acre Mortgage Trust	2.683%	12/15/37	1,000,000	995,054	0.24%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	992,730	0.24%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	990,547	0.24%
FNMA	4.500%	07/25/41	866,864	941,940	0.23%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	925,152	939,958	0.23%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Goldman Sachs Mortgage Securities Corp. Trust	1.343%	07/16/35	935,504	\$936,075	0.23%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	929,772	0.23%
FNMA	4.500%	06/01/37	842,122	925,672	0.23%
FNMA	3.000%	10/25/46	850,000	913,251	0.22%
FNMA	4.940%	12/01/43	758,885	910,015	0.22%
FNMA	6.500%	07/25/42	775,802	909,262	0.22%
FHLMC	3.500%	02/15/52	793,946	907,526	0.22%
Oportun Funding XIV LLC	3.440%	03/08/28	900,000	902,308	0.22%
Chase Mortgage Finance Corp.	1.600%	02/25/50	900,000	899,992	0.22%
J.P. Morgan Wealth Management	1.318%	02/26/71	887,483	888,299	0.22%
GNMA	3.000%	04/20/50	800,633	874,089	0.21%
Multi Family Connecticut Avenue	1.789%	10/15/49	869,550	869,549	0.21%
Westgate Resorts	3.963%	03/20/34	839,617	866,233	0.21%
Upstart Securitization Trust	2.750%	02/20/27	850,578	858,505	0.21%
FNMA	3.140%	07/01/32	750,000	854,863	0.21%
American Water Capital Corp.	2.300%	06/01/31	825,000	854,819	0.21%
Credito RL USA	1.350%	02/16/27	844,050	844,485	0.21%
Bank of America Corp.	1.486%	05/19/24	830,000	844,482	0.21%
Comcast Corp.	3.950%	10/15/25	750,000	841,119	0.20%
Progress Residential Trust	1.303%	04/17/38	850,000	840,837	0.20%
FNMA	3.500%	05/25/42	758,000	831,859	0.20%
Goldman Sachs Group, Inc.	2.615%	04/22/32	800,000	829,086	0.20%
Discover Bank	4.650%	09/13/28	700,000	828,815	0.20%
Public Storage	1.850%	05/01/28	800,000	819,952	0.20%
BX Trust	1.161%	09/15/37	828,377	819,118	0.20%
FNMA	4.000%	02/25/44	778,568	818,949	0.20%
Oportun Funding LLC	3.450%	05/15/24	800,000	815,640	0.20%
FHLMC	2.974%	07/16/35	800,000	815,512	0.20%
KKR Real Estate Finance Trust, Inc.	1.182%	06/15/36	811,388	811,644	0.20%
Invitation Homes Trust	0.932%	12/19/36	802,563	803,820	0.20%
Tennessee Valley Authority	4.625%	09/15/60	525,000	801,831	0.20%
Cosmopolitan Hotel Trust	1.023%	11/17/36	800,000	801,769	0.20%
Avant Loans Funding Trust	2.300%	07/15/30	800,000	801,640	0.20%
SFS Asset Securitization LLC	4.238%	06/10/25	800,000	801,145	0.20%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	799,116	0.19%
Colony American Finance Ltd.	1.707%	12/15/52	800,000	796,913	0.19%
Mercury Financial Credit Card	2.330%	03/20/26	800,000	794,918	0.19%
Fontainebleau Miami Beach	3.750%	12/12/36	750,000	792,874	0.19%
Colony American Finance Ltd.	2.712%	12/15/52	800,000	789,970	0.19%
Foursight Capital Automobile Receivables	5.500%	10/15/24	750,000	781,443	0.19%
Multi Family Connecticut Avenue	2.039%	03/25/50	779,930	780,868	0.19%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	779,981	0.19%
FHLMC	2.500%	05/25/49	758,520	779,615	0.19%
FHF Trust	1.270%	03/15/27	779,077	779,283	0.19%
General Motors Financial Co	4.300%	07/13/25	700,000	776,817	0.19%
Lendmark Funding Trust	3.410%	11/20/31	750,000	767,781	0.19%
OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	757,624	0.18%
Dominion Energy, Inc.	1.450%	04/15/26	750,000	757,279	0.18%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	754,865	0.18%
CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	754,080	0.18%
Verizon Communications, Inc.	0.750%	03/22/24	750,000	753,744	0.18%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	751,663	0.18%
Invitation Homes Trust	1.032%	03/17/37	750,000	751,173	0.18%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	750,700	0.18%
HPEFS Equipment Trust	1.290%	03/20/29	750,000	750,572	0.18%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Oportun Funding LLC	1.470%	05/08/31	750,000	\$750,534	0.18%
Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	750,136	0.18%
Prodigy Finance	1.250%	07/25/51	750,000	750,000	0.18%
BXMT	1.123%	05/17/38	750,000	749,999	0.18%
BXMT	2.323%	05/17/38	750,000	749,998	0.18%
PFP III	2.475%	04/14/38	749,963	749,963	0.18%
Small Business Lending Trust	3.200%	12/15/26	746,000	749,674	0.18%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	749,654	0.18%
Goldman Sachs Mortgage Securities Corp. Trust	1.013%	07/16/35	748,403	749,516	0.18%
FHLMC	5.349%	02/15/33	703,926	746,679	0.18%
Social Professional Loan Program	3.050%	11/16/48	730,000	744,631	0.18%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	743,252	0.18%
GNMA	3.500%	09/20/48	689,379	735,795	0.18%
Social Professional Loan Program	4.160%	11/26/40	700,000	735,049	0.18%
Tesla Auto Lease Trust	2.680%	01/20/23	700,000	715,408	0.17%
LHOME Mortgage Trust	4.335%	03/25/24	700,000	708,129	0.17%
WEC Energy Group Inc.	0.800%	03/15/24	700,000	703,839	0.17%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	702,676	0.17%
Aventura Mall Trust	4.249%	07/09/40	650,000	699,605	0.17%
Finance of America HECM	3.640%	02/25/31	700,000	698,984	0.17%
LoanCore Issuer Ltd.	2.573%	05/15/36	720,000	698,379	0.17%
Progress Residential Trust	2.106%	04/17/38	700,000	698,093	0.17%
GNMA	3.000%	02/16/40	657,522	697,262	0.17%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	697,125	0.17%
FNMA	4.299%	06/25/43	637,415	694,293	0.17%
BX Commercial Mortgage Trust	2.843%	03/09/44	650,000	692,308	0.17%
College Ave Student Loans	2.320%	07/25/51	675,000	684,897	0.17%
AT&T, Inc.	2.300%	06/01/27	650,000	680,549	0.17%
Diamond Resorts Owner Trust	2.050%	11/21/33	671,260	679,729	0.17%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	675,383	0.16%
J.P. Morgan Wealth Management	1.818%	02/26/71	669,832	671,549	0.16%
Acre Mortgage Trust	3.183%	12/15/37	675,000	670,023	0.16%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	669,826	0.16%
Ocwen Master Advance Receivables	1.300%	08/15/52	670,000	668,757	0.16%
FNMA	5.000%	03/25/41	570,000	665,921	0.16%
FNMA	3.500%	06/01/31	611,667	665,001	0.16%
Newtek Small Business Loan Trust	2.700%	02/25/44	674,404	664,122	0.16%
Protective Life Global Funding	1.900%	07/05/28	650,000	661,158	0.16%
OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	656,481	0.16%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	639,656	655,164	0.16%
Oportun Funding LLC	3.650%	05/08/31	650,000	654,431	0.16%
Regional Management Issuance Trust	3.230%	08/15/33	650,000	653,774	0.16%
AC Auto Trust	1.080%	04/15/27	650,000	650,026	0.16%
PFP Ltd.	1.725%	04/16/36	650,000	649,200	0.16%
Newtek Small Business Loan Trust	2.350%	12/25/44	654,774	645,311	0.16%
FNMA	3.500%	05/25/48	600,000	644,768	0.16%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	600,000	631,871	0.15%
FNMA	4.000%	09/25/48	538,570	629,936	0.15%
Regional Management Issuance Trust	3.040%	03/17/31	625,000	629,214	0.15%
Home Partners of America Trust	2.922%	10/19/39	617,984	627,764	0.15%
FREMF Mortgage Trust	2.000%	07/25/28	636,490	627,196	0.15%
Bank of Montreal France	0.949%	01/22/27	630,000	625,608	0.15%
MVW Own Trust	1.940%	01/22/41	622,116	625,407	0.15%
BXMT Ltd.	2.074%	02/16/37	625,000	624,609	0.15%
FNMA	3.500%	03/25/49	544,065	620,804	0.15%



**Schedule of Investments (continued)**  
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Realty Income Corp.	0.750%	03/15/26	625,000	\$618,331	0.15%
Equitable Financial Life	1.800%	03/08/28	609,000	614,475	0.15%
Upstart Securitization Trust	3.829%	01/21/30	600,000	611,884	0.15%
Multi Family Housing Mortgage Loan	1.859%	11/15/35	600,000	607,329	0.15%
FNMA	3.000%	05/25/42	589,214	604,618	0.15%
Truist Financial Corp.	1.267%	03/02/27	600,000	603,181	0.15%
CLI Funding VI LLC	3.620%	09/18/45	589,333	602,580	0.15%
GNMA	3.000%	08/20/49	540,446	601,527	0.15%
TPG Real Estate Finance	1.274%	10/15/34	600,000	600,188	0.15%
FHLMC	4.500%	12/01/37	545,119	599,966	0.15%
Amazon.com, Inc.	0.450%	05/12/24	600,000	599,945	0.15%
Freedom Mortgage Trust	5.941%	03/25/23	601,466	599,817	0.15%
FHLMC	4.000%	11/15/40	555,000	597,519	0.15%
Helios Issuer LLC	1.800%	02/20/48	593,868	594,389	0.14%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	592,842	0.14%
GNMA	3.000%	01/20/43	532,000	590,268	0.14%
FNMA	6.511%	09/25/42	2,684,814	589,522	0.14%
CarNow Auto Receivables Trust	0.970%	10/15/24	587,985	588,369	0.14%
GNMA	4.500%	08/16/40	489,857	587,850	0.14%
FNMA	2.750%	10/25/49	550,784	584,085	0.14%
Freedom Financial	3.060%	03/18/27	575,000	582,302	0.14%
GNMA	3.500%	08/20/49	517,000	581,347	0.14%
Lendmark Funding Trust	4.690%	04/21/31	550,000	580,347	0.14%
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	490,000	576,379	0.14%
Holiday Inn Timeshare Trust	3.420%	10/09/39	553,477	574,899	0.14%
CVS Health Corp.	3.750%	04/01/30	500,000	568,784	0.14%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	550,000	563,109	0.14%
Walt Disney Co. (The)	2.000%	09/01/29	550,000	563,008	0.14%
Morgan Stanley	3.875%	01/27/26	500,000	560,615	0.14%
Citigroup, Inc.	3.887%	01/10/28	500,000	559,500	0.14%
Santander Drive Auto Trust	2.680%	10/15/25	545,000	558,590	0.14%
Home Partners of America Trust	3.157%	09/17/27	542,468	558,367	0.14%
Octane Receivables Trust	2.230%	11/20/28	550,000	555,054	0.14%
FNMA	1.950%	04/25/28	527,777	546,310	0.13%
GNMA	3.000%	09/20/46	500,000	545,556	0.13%
GNMA	3.000%	09/20/46	500,000	544,013	0.13%
GNMA	4.000%	04/20/49	490,565	542,368	0.13%
Upstart Pass-Through Trust	3.000%	01/20/27	533,594	541,013	0.13%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	539,173	0.13%
Kroger Co. (The)	1.700%	01/15/31	550,000	535,684	0.13%
FNMA	3.500%	06/01/33	494,951	534,673	0.13%
FREMF Mortgage Trust	2.351%	08/25/29	536,471	533,872	0.13%
Zoetis, Inc.	2.000%	05/15/30	525,000	531,962	0.13%
Principal Life Global Funding II	1.250%	06/23/25	525,000	530,610	0.13%
FNMA	3.908%	04/25/43	526,956	528,077	0.13%
Social Professional Loan Program	4.140%	02/25/48	500,000	524,398	0.13%
Goldman Sachs Group, Inc.	2.600%	02/07/30	500,000	522,304	0.13%
Chevron Corp.	1.995%	05/11/27	500,000	522,188	0.13%
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	520,501	0.13%
FedEx Corp.	2.400%	05/15/31	500,000	517,521	0.13%
Massmutual Global Funding	2.150%	03/09/31	500,000	516,078	0.13%
FedEx Corp.	1.875%	02/20/34	510,963	511,919	0.12%
Citigroup, Inc	1.678%	05/15/24	500,000	510,346	0.12%
College Ave Student Loans	4.120%	07/25/51	500,000	510,270	0.12%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	510,248	0.12%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

<b>Security Description</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
Truist Financial Corp.	1.887%	06/07/29	500,000	\$508,127	0.12%
Credibility Asset Securitization	3.380%	04/15/26	500,000	504,456	0.12%
Extended Stay America Trust	1.775%	07/15/38	500,000	502,506	0.12%
Carvana Auto Receivable Trust	1.320%	11/09/26	500,000	501,873	0.12%
Volkswagen Group America	0.750%	11/23/22	500,000	501,812	0.12%
FHLMC	2.500%	07/15/42	475,000	501,447	0.12%
Freedom Mortgage Trust	2.150%	10/27/25	504,226	500,716	0.12%
KeyBank NA	0.423%	01/03/24	500,000	500,568	0.12%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	500,221	0.12%
Morgan Stanley	0.529%	01/25/24	500,000	500,139	0.12%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	499,795	0.12%
Tunisian Republic	1.416%	08/05/21	500,000	499,642	0.12%
American Electric Power, Inc.	1.000%	11/01/25	500,000	499,167	0.12%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	498,787	0.12%
Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	498,670	0.12%
Apple, Inc.	0.700%	02/08/26	500,000	497,524	0.12%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	497,030	0.12%
GNMA	3.500%	01/20/30	474,060	496,554	0.12%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	496,193	0.12%
Principal Life Global Funding II	0.875%	01/12/26	500,000	495,430	0.12%
Cold Storage Trust	2.859%	11/16/37	491,495	495,345	0.12%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	492,661	0.12%
FHLMC	4.000%	11/15/46	471,592	492,627	0.12%
Met Life Global Funding I	1.550%	01/07/31	500,000	490,698	0.12%
Berkshire Hathaway Energy Corp.	1.650%	05/15/31	500,000	490,426	0.12%
United Airlines Pass-Through Trust	4.875%	07/15/27	467,125	490,016	0.12%
GNMA	5.500%	11/15/38	417,461	487,348	0.12%
Morgan Stanley	1.794%	02/13/32	500,000	486,102	0.12%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	485,305	0.12%
FHLMC	3.000%	12/15/47	441,240	482,502	0.12%
Comcast Corp.	4.150%	10/15/28	414,000	481,391	0.12%
FNMA	0.000%	11/25/32	504,964	478,143	0.12%
GNMA	3.000%	12/20/49	450,000	474,872	0.12%
FHLMA	3.500%	02/15/30	438,411	474,389	0.12%
FHLMA	3.500%	01/15/45	450,552	470,701	0.11%
GNMA	6.000%	06/20/34	397,538	465,812	0.11%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	465,121	0.11%
GNMA	3.500%	09/20/35	436,000	464,543	0.11%
BSPRT Issuer Ltd.	1.143%	09/17/35	461,679	461,679	0.11%
FNMA	11.488%	08/25/43	350,236	461,453	0.11%
FNMA	3.500%	02/01/33	426,014	460,234	0.11%
Wells Fargo Mortgage Trust	2.593%	02/15/40	454,511	459,054	0.11%
Freedom Mortgage Trust	2.600%	11/25/24	459,328	457,355	0.11%
GNMA	3.500%	05/20/47	404,865	457,202	0.11%
Wells Fargo Mortgage Trust	1.243%	02/15/40	454,511	456,782	0.11%
Bank of America Corp.	3.458%	03/15/25	425,000	453,684	0.11%
Business Jet Securities LLC	5.193%	07/15/34	440,776	444,575	0.11%
Social Professional Loan Program	3.120%	05/15/46	425,000	440,535	0.11%
FHLMC	3.000%	03/15/43	426,929	439,176	0.11%
Goldman Sachs Group, Inc.	3.500%	01/23/25	405,000	438,361	0.11%
Renew Financial LLC	3.670%	09/20/52	408,239	431,404	0.11%
Freedom Financial	2.830%	03/20/28	425,000	431,113	0.11%
Toronto-Dominion Bank (The)	0.530%	01/27/23	425,000	427,040	0.10%
FHLMC	6.000%	07/25/36	357,251	422,939	0.10%
FNMA	3.500%	03/01/35	390,159	422,930	0.10%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	5.966%	03/20/46	2,091,680	\$420,851	0.10%
GoodGreen Trust	2.630%	04/15/55	404,017	419,394	0.10%
General Electric Capital Corp.	6.750%	03/15/32	300,000	417,899	0.10%
FNMA	3.000%	05/15/45	384,941	415,383	0.10%
Credit Acceptance Auto Loan Trust	3.060%	03/15/29	400,000	413,578	0.10%
CPS Auto Receivables Trust	2.410%	11/16/26	400,000	412,857	0.10%
Bank of America Corp.	2.015%	02/13/26	400,000	412,528	0.10%
GNMA	3.000%	01/20/29	388,493	410,671	0.10%
Diamond Resorts Owner Trust	2.700%	11/21/33	402,756	409,016	0.10%
KeyCorp	2.550%	10/01/29	385,000	408,352	0.10%
GNMA	5.909%	02/16/41	2,220,093	407,561	0.10%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	406,028	0.10%
GNMA	6.566%	12/20/39	1,918,478	405,798	0.10%
Carvana Auto Receivable Trust	1.820%	09/08/27	400,000	405,558	0.10%
JPMorgan Chase & Co.	1.578%	04/22/27	400,000	404,699	0.10%
FNMA	3.000%	02/25/49	382,994	402,850	0.10%
MassMutual Global Funding	1.200%	07/16/26	400,000	401,881	0.10%
Exeter Automobile Receivables Trust	4.730%	04/15/26	375,000	401,304	0.10%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	400,865	0.10%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	400,595	0.10%
FNMA	3.911%	11/25/42	430,215	398,903	0.10%
GNMA	3.000%	01/20/48	383,145	398,620	0.10%
Business Jet Securities LLC	2.918%	04/15/36	383,230	389,091	0.09%
Wells Fargo Mortgage Trust	1.893%	02/15/40	386,334	388,997	0.09%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	382,209	0.09%
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	380,045	0.09%
FNMA	3.000%	02/25/43	350,000	379,290	0.09%
FNMA	3.000%	11/01/33	356,409	376,946	0.09%
Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	374,948	0.09%
FNMA	4.500%	11/25/43	300,000	372,504	0.09%
FNMA	4.000%	07/25/41	321,407	371,742	0.09%
US Bancorp	2.400%	07/30/24	350,000	368,572	0.09%
Royal Bank of Canada	1.150%	06/10/25	365,000	368,378	0.09%
Exantas Capital Corp.	5.624%	04/17/37	362,620	368,135	0.09%
Hilton Grand Vacations Trust	4.220%	02/25/39	345,182	367,674	0.09%
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	367,279	0.09%
GNMA	5.000%	03/20/49	323,942	367,264	0.09%
FNMA	3.000%	01/25/43	352,000	366,352	0.09%
FNMA	4.000%	07/25/49	318,000	365,532	0.09%
FREMF Mortgage Trust	2.251%	02/25/25	366,242	363,524	0.09%
AbbVie, Inc.	2.950%	11/21/26	335,000	363,100	0.09%
American Airlines Pass-Through Trust	3.200%	12/15/29	354,150	361,311	0.09%
FREMF Mortgage Trust	2.251%	01/25/28	357,685	356,640	0.09%
BB-UBS Trust	3.430%	11/05/36	335,000	355,915	0.09%
BXG Receivables	4.440%	02/02/34	336,871	353,111	0.09%
GNMA	4.500%	07/15/40	302,176	351,975	0.09%
American Homes 4 Rent	3.678%	12/17/36	329,633	349,711	0.09%
Skopos Auto Receivables Trust	3.430%	09/15/23	346,602	348,158	0.08%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	347,754	0.08%
FNMA	2.500%	09/25/42	329,000	345,546	0.08%
FHLMC	0.000%	09/15/43	390,659	343,982	0.08%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	338,149	341,702	0.08%
GNMA	2.000%	09/20/42	342,000	340,749	0.08%
GNMA	4.000%	02/20/34	318,801	340,042	0.08%
GNMA	0.607%	07/20/64	335,538	337,822	0.08%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

<b>Security Description</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
FNMA	5.500%	07/25/35	298,341	\$337,552	0.08%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	336,880	0.08%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	336,742	0.08%
MVW Own Trust	1.440%	01/22/41	334,985	335,678	0.08%
Bank of America Corp.	3.875%	08/01/25	300,000	334,589	0.08%
CVS Health Corp.	5.050%	03/25/48	250,000	333,085	0.08%
Simon Property Group LP	2.000%	09/13/24	320,000	332,513	0.08%
BMW US Capital, LLC	3.900%	04/09/25	300,000	330,785	0.08%
FMC Corp.	3.450%	10/01/29	300,000	330,573	0.08%
American Homes 4 Rent	6.231%	10/17/36	300,000	329,931	0.08%
American Homes 4 Rent	6.418%	12/18/36	300,000	329,116	0.08%
Atmos Energy Corp.	2.625%	09/15/29	310,000	328,785	0.08%
GNMA	2.500%	06/20/42	318,000	326,910	0.08%
American Water Capital Corp.	2.800%	05/01/30	300,000	325,144	0.08%
DT Auto Owner Trust	4.730%	03/16/26	300,000	325,059	0.08%
Amgen, Inc.	1.900%	02/21/25	310,000	322,607	0.08%
Bancorp Commercial Mortgage Trust (The)	2.773%	03/16/35	324,000	322,362	0.08%
FHF Trust	2.590%	12/15/23	318,500	320,954	0.08%
Oracle Corp.	2.800%	04/01/27	300,000	320,802	0.08%
FHLMC	0.000%	07/15/37	353,821	319,922	0.08%
GNMA	4.914%	03/16/38	1,704,118	319,737	0.08%
FNMA	4.000%	01/25/48	3,522,024	315,143	0.08%
PPG Industries, Inc.	2.550%	06/15/30	300,000	314,719	0.08%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	311,813	0.08%
First Tennessee Bank	5.750%	05/01/30	250,000	311,453	0.08%
Oracle Corp.	2.300%	03/25/28	300,000	311,351	0.08%
Continental Credit Card LLC	4.950%	08/15/26	300,000	310,559	0.08%
GNMA	4.418%	06/20/63	298,358	310,054	0.08%
Chase Credit Linked Notes	1.140%	02/25/28	308,518	309,814	0.08%
United Airlines Pass-Through Trust	5.875%	04/15/29	278,243	309,516	0.08%
FNMA	5.000%	10/25/43	250,000	309,373	0.08%
FNMA	6.000%	04/25/34	244,941	308,200	0.08%
FHLMC	5.000%	02/15/41	262,142	307,400	0.08%
TES LLC	4.330%	10/20/47	285,752	307,186	0.07%
FHLMC	0.493%	01/15/35	303,616	306,059	0.07%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	304,525	0.07%
20 Times Square Trust	3.203%	05/17/35	300,000	303,458	0.07%
A10 Securitization	2.617%	08/15/40	300,000	303,329	0.07%
GNMA	3.500%	08/20/49	2,859,022	302,773	0.07%
Fidelity National Information Services	1.650%	03/01/28	300,000	302,583	0.07%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	302,522	0.07%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	302,353	0.07%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	302,214	0.07%
Apple, Inc.	1.650%	05/11/30	300,000	301,094	0.07%
Multi Family Housing Mortgage Loan	2.132%	12/25/34	300,000	300,188	0.07%
CubeSmart LP	3.000%	02/15/30	280,000	299,739	0.07%
Invitation Homes Trust	0.782%	03/19/37	300,277	299,591	0.07%
FNMA	16.586%	11/25/31	220,684	298,746	0.07%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	297,976	0.07%
FNMA	2.550%	12/01/28	273,813	297,452	0.07%
Credit Suisse First Boston	4.941%	04/17/36	300,000	296,729	0.07%
Business Jet Securities LLC	3.967%	11/15/35	285,645	294,999	0.07%
Waste Management, Inc.	1.150%	03/15/28	300,000	294,575	0.07%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	294,511	0.07%
DT Auto Owner Trust	2.960%	04/15/25	285,000	294,391	0.07%





**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

<b>Security Description</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
FNMA	2.000%	07/25/42	287,550	\$294,347	0.07%
British Telecommunications plc	3.250%	11/08/29	275,000	291,779	0.07%
Fifth Third Bancorp	2.375%	01/28/25	275,000	288,866	0.07%
LL ABS Trust	2.330%	07/15/22	286,302	288,211	0.07%
Regions Financial Corp.	2.250%	05/18/25	275,000	288,060	0.07%
GNMA	4.500%	09/20/42	270,633	287,291	0.07%
Wells Fargo & Co.	2.188%	04/30/26	275,000	286,203	0.07%
FNMA	3.280%	12/01/32	250,000	285,931	0.07%
FHLMC	3.500%	04/15/44	250,000	285,373	0.07%
GNMA	5.000%	02/20/35	253,212	285,007	0.07%
Finance of America HECM	1.710%	07/25/30	282,004	283,203	0.07%
Daimler Finance LLC	1.750%	03/10/23	275,000	280,481	0.07%
BHMS Mortgage Trust	1.343%	07/16/35	280,000	280,171	0.07%
GNMA	3.000%	06/20/49	847,484	276,474	0.07%
International Exchange, Inc.	0.700%	06/15/23	275,000	276,456	0.07%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	271,842	0.07%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	271,426	0.07%
FHLMC	7.500%	01/15/36	235,973	268,894	0.07%
GNMA	2.750%	01/20/48	284,000	268,841	0.07%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	268,529	0.07%
PNC Bank NA	2.700%	10/22/29	250,000	268,254	0.07%
PNC Financial Services	2.600%	07/23/26	250,000	268,183	0.07%
Progressive Corp.	3.200%	03/26/30	240,000	267,578	0.07%
FNMA	3.500%	05/25/48	247,826	266,944	0.07%
Spirit Realty LP	3.200%	02/15/31	250,000	266,424	0.07%
Helios Issuer LLC	2.980%	06/20/47	253,838	266,363	0.07%
Discover Bank	2.700%	02/06/30	250,000	265,386	0.06%
Newtek Small Business Loan Trust	3.500%	12/25/44	278,279	265,241	0.06%
U.S. Treasury Notes	2.250%	11/15/24	250,000	264,990	0.06%
FNMA	6.500%	09/25/32	224,778	264,108	0.06%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	263,933	0.06%
Comerica Bank	2.500%	07/23/24	250,000	263,576	0.06%
FHLMC	6.607%	08/15/30	1,907,991	263,411	0.06%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	263,175	0.06%
Carrier Global Corp.	2.700%	02/15/31	250,000	262,904	0.06%
Truist Financial Corp.	2.150%	12/06/24	250,000	261,845	0.06%
Apple, Inc.	2.200%	09/11/29	250,000	261,804	0.06%
Wells Fargo & Co.	2.393%	06/02/28	250,000	261,685	0.06%
Nucor Corp.	2.000%	06/01/25	250,000	260,209	0.06%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	259,353	0.06%
Bank of America Corp.	2.592%	04/29/31	250,000	259,111	0.06%
College Ave Student Loans	4.460%	12/28/48	250,000	258,990	0.06%
Mosaic Solar Loans LLC	2.100%	04/20/46	252,299	258,957	0.06%
Valero Energy Corp.	2.700%	04/15/23	250,000	258,922	0.06%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	258,603	0.06%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	257,672	0.06%
GNMA	3.500%	02/20/49	240,113	256,830	0.06%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	256,593	0.06%
Royal Bank of Canada	1.950%	01/17/23	250,000	256,024	0.06%
A10 Securitization	5.465%	08/15/40	250,000	255,575	0.06%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	255,252	0.06%
A10 Securitization	4.129%	08/15/40	250,000	254,706	0.06%
Bank of America Corp.	1.658%	03/11/27	250,000	253,984	0.06%
FHLMC	6.527%	07/15/42	1,055,970	253,472	0.06%
Spirit Realty LP	2.100%	03/15/28	250,000	252,802	0.06%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

<b>Security Description</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
Met Life Global Funding I	0.900%	06/08/23	250,000	\$252,781	0.06%
FHLMC	3.000%	10/15/45	241,615	252,408	0.06%
Extended Stay America Trust	2.925%	07/15/38	250,000	252,349	0.06%
CPS Auto Trust	2.840%	06/16/25	250,000	252,324	0.06%
PNC Bank NA	1.743%	02/24/23	250,000	252,029	0.06%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	251,283	0.06%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	251,098	0.06%
Comcast Corp.	1.950%	01/15/31	250,000	250,697	0.06%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	248,356	0.06%
GNMA	0.681%	05/20/66	245,169	245,342	0.06%
BX Trust	4.075%	12/09/41	225,000	244,866	0.06%
FNMA	4.000%	12/01/44	220,557	244,343	0.06%
FNMA	5.000%	07/25/38	212,425	242,875	0.06%
Citizens Financial Group	2.850%	07/27/26	225,000	241,461	0.06%
GNMA	6.000%	04/20/36	211,404	240,798	0.06%
Georgia Power Co.	2.100%	07/30/23	230,000	237,866	0.06%
FHLMC	2.000%	09/25/50	262,000	237,420	0.06%
Athene Global Funding	2.500%	01/14/25	225,000	236,155	0.06%
FNMA	5.000%	02/25/40	200,000	235,012	0.06%
OSCAR US Funding Trust	2.680%	09/10/26	220,000	228,048	0.06%
Upstart Pass-Through Trust	3.500%	03/20/28	222,893	227,733	0.06%
FHLMC	3.000%	02/15/43	222,695	226,337	0.06%
Octane Receivables Trust	1.710%	02/20/25	222,678	224,606	0.05%
FHLMC	4.500%	02/15/42	1,779,942	222,477	0.05%
U.S. Treasury Notes	4.750%	02/15/37	150,000	217,945	0.05%
FHLMC	4.000%	11/01/34	201,624	217,431	0.05%
FNMA	4.000%	08/25/33	2,116,879	216,443	0.05%
FNMA	4.000%	01/01/35	200,610	216,264	0.05%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	215,958	0.05%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	214,814	0.05%
Hero Funding Trust	3.570%	09/20/47	207,328	214,792	0.05%
Citigroup, Inc.	3.352%	04/24/25	200,000	213,564	0.05%
FHLMC	0.000%	08/15/42	237,131	213,239	0.05%
PECO Energy Co.	3.000%	09/15/49	200,000	212,863	0.05%
Republic Services, Inc.	2.500%	08/15/24	200,000	210,159	0.05%
A10 Securitization	2.033%	08/15/40	209,155	210,157	0.05%
FNMA	2.430%	10/01/29	193,120	208,328	0.05%
Capital One Financial Corp.	2.600%	05/15/23	200,000	207,412	0.05%
Social Professional Loan Program	4.430%	10/25/41	200,000	207,377	0.05%
BSPRT Issuer Ltd.	1.143%	03/15/28	204,849	204,849	0.05%
Met Life Global Funding I	1.950%	01/13/23	200,000	204,842	0.05%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	204,809	0.05%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	203,561	0.05%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	202,070	0.05%
BX Trust	1.398%	09/15/37	207,094	201,944	0.05%
Toronto-Dominion Bank (The)	1.200%	06/03/26	200,000	201,911	0.05%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	201,220	0.05%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	201,178	0.05%
DT Auto Owner Trust	3.480%	02/18/25	195,000	200,947	0.05%
Royal Bank of Canada	1.150%	07/14/26	200,000	200,255	0.05%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	199,807	0.05%
CubeSmart LP	2.000%	02/15/31	200,000	198,693	0.05%
FNMA	3.550%	08/01/30	172,131	196,349	0.05%
Hero Funding Trust	3.080%	09/20/42	188,956	195,935	0.05%
FNMA	4.000%	04/01/42	1,447,530	193,509	0.05%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

<b>Security Description</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
Citigroup, Inc.	2.976%	11/05/30	180,000	\$192,517	0.05%
FHLMC	3.000%	05/15/43	180,854	190,286	0.05%
Multi Family Housing Mortgage Loan	1.262%	11/27/34	189,694	189,813	0.05%
BP Capital Markets plc	3.194%	04/06/25	175,000	188,732	0.05%
GNMA	4.787%	08/20/67	179,374	186,366	0.05%
GNMA	4.500%	06/15/46	165,033	186,160	0.05%
FNMA	0.594%	06/25/43	11,428,998	186,144	0.05%
Hero Funding Trust	3.190%	09/20/48	180,941	185,979	0.05%
FNMA	5.500%	02/25/35	163,801	184,572	0.05%
State Street Corp.	2.354%	11/01/25	175,000	184,476	0.05%
Morgan Stanley	2.699%	01/22/31	175,000	184,472	0.05%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	181,104	0.04%
Mill City Solar Loan Ltd.	3.690%	07/20/43	167,665	180,695	0.04%
Newtek Small Business Loan Trust	4.000%	02/25/44	177,475	171,640	0.04%
Freedom Financial	3.870%	06/18/26	170,582	171,503	0.04%
Comcast Corp.	3.969%	11/01/47	144,000	171,290	0.04%
PPL Electric Utilities	3.000%	10/01/49	160,000	171,110	0.04%
Citigroup, Inc.	4.125%	07/25/28	150,000	170,297	0.04%
Pricoa Global Funding	3.450%	09/01/23	160,000	170,276	0.04%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	162,443	164,696	0.04%
FNMA	3.500%	10/01/46	156,977	164,091	0.04%
FHLMC	4.000%	12/01/28	151,441	163,894	0.04%
FNMA	7.500%	03/25/34	133,581	163,436	0.04%
FNMA	2.000%	01/25/50	171,000	162,374	0.04%
United Airlines Pass-Through Trust	5.375%	02/15/23	161,013	161,285	0.04%
FNMA	5.000%	05/25/39	869,715	161,251	0.04%
Alaska Airlines	4.800%	08/15/27	144,121	160,027	0.04%
ERP Operating LP	2.500%	02/15/30	150,000	157,448	0.04%
DTE Energy Co.	2.529%	10/01/24	150,000	157,359	0.04%
Social Professional Loan Program	4.440%	05/25/40	150,000	156,922	0.04%
FHLMC	5.000%	07/15/33	122,750	154,841	0.04%
CPS Auto Trust	3.730%	09/15/23	152,033	153,421	0.04%
Hero Funding Trust	3.750%	09/20/41	146,274	153,221	0.04%
GNMA	6.616%	06/20/37	771,656	153,176	0.04%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	151,174	0.04%
Bank of America Corp.	1.319%	06/19/26	150,000	150,804	0.04%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,448	0.04%
BX Trust	2.063%	05/15/37	150,000	150,292	0.04%
LL ABS Trust	3.520%	03/15/27	147,717	148,826	0.04%
Citigroup Commercial Mortgage	3.343%	07/15/30	150,000	148,589	0.04%
FNMA	4.870%	10/01/41	127,936	147,898	0.04%
FNMA	4.250%	05/25/37	135,904	146,686	0.04%
Upstart Pass-Through Trust	3.750%	02/20/28	142,709	145,373	0.04%
FHLMC	0.000%	08/15/36	156,421	145,159	0.04%
FNMA	3.000%	08/25/42	135,114	145,129	0.04%
GNMA	5.250%	06/20/38	129,923	144,236	0.04%
FHLMC	0.000%	02/01/34	153,248	142,842	0.03%
FNMA	0.469%	11/25/36	140,822	142,638	0.03%
Diamond Resorts Owner Trust	3.530%	02/20/32	137,737	142,440	0.03%
Amgen, Inc.	2.650%	05/11/22	140,000	142,325	0.03%
Laurel Road Prime Student Loan	2.730%	10/25/48	139,612	142,216	0.03%
FNMA	0.489%	02/25/42	139,589	141,069	0.03%
FNMA	4.820%	12/01/29	123,134	140,124	0.03%
FNMA	3.500%	02/25/43	2,117,667	139,467	0.03%
Verizon Communications, Inc.	2.987%	10/30/56	143,000	139,060	0.03%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Ameren Corp.	2.500%	09/15/24	130,000	\$136,926	0.03%
College Ave Student Loans	1.489%	12/28/48	134,556	136,081	0.03%
Citigroup, Inc.	5.316%	03/26/41	100,000	135,795	0.03%
FNMA	2.370%	10/01/26	127,339	135,658	0.03%
DTE Energy Co.	2.950%	03/01/30	125,000	134,460	0.03%
GNMA	0.595%	01/16/40	132,409	133,715	0.03%
FHLMC	6.607%	06/15/35	2,167,735	133,671	0.03%
Bank of Nova Scotia	1.950%	02/01/23	130,000	133,290	0.03%
Credit Suisse First Boston	4.284%	04/17/36	127,000	132,403	0.03%
FNMA	4.000%	12/25/28	120,000	132,188	0.03%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	131,902	0.03%
Freedom Financial	2.520%	03/18/27	131,143	131,704	0.03%
Abbott Laboratories	4.750%	11/30/36	100,000	131,675	0.03%
Northern States Power Co. of Wisconsin	2.900%	03/01/50	125,000	131,206	0.03%
Credit Suisse First Boston	4.941%	04/17/36	135,000	130,618	0.03%
FNMA	2.500%	02/25/43	128,382	130,521	0.03%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	130,214	0.03%
Colony American Finance Ltd.	3.141%	11/15/48	129,820	130,160	0.03%
Total Capital International SA	2.829%	01/10/30	120,000	130,116	0.03%
FNMA	5.000%	06/01/35	814,730	128,909	0.03%
FNMA	3.500%	10/01/29	118,636	127,791	0.03%
Kroger Co. (The)	2.200%	05/01/30	125,000	127,204	0.03%
Marlette Funding Trust	2.950%	12/17/29	125,000	126,865	0.03%
FNMA	4.000%	02/25/47	1,917,870	126,446	0.03%
Hero Funding Trust	4.990%	09/20/47	123,659	126,186	0.03%
CSX Corp.	4.250%	11/01/66	100,000	126,057	0.03%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	124,411	0.03%
FNMA	0.000%	10/25/43	140,665	123,409	0.03%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	123,363	0.03%
AbbVie, Inc.	4.550%	03/15/35	100,000	122,747	0.03%
Continental Credit Card LLC	6.410%	01/15/25	120,609	122,697	0.03%
FNMA	5.000%	03/25/35	761,912	122,532	0.03%
Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	122,429	0.03%
American Homes 4 Rent	3.467%	04/17/52	114,115	120,668	0.03%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	120,286	0.03%
Hero Funding Trust	5.240%	09/20/42	119,901	120,119	0.03%
AT&T, Inc.	4.500%	05/15/35	100,000	119,684	0.03%
Helios Issuer LLC	3.750%	06/20/46	112,620	117,813	0.03%
FNMA	0.739%	07/25/36	116,943	117,714	0.03%
Upstart Pass-Through Trust	3.350%	04/20/28	115,269	117,373	0.03%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	116,669	0.03%
GNMA	4.000%	02/20/44	1,491,527	115,745	0.03%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	115,599	0.03%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	115,424	0.03%
PPG Industries, Inc.	2.400%	08/15/24	110,000	115,408	0.03%
AT&T, Inc.	2.550%	12/01/33	114,000	115,007	0.03%
American Homes 4 Rent	4.250%	02/15/28	100,000	114,710	0.03%
Bancorp Commercial Mortgage Trust (The)	2.423%	08/15/32	115,559	114,585	0.03%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	114,511	0.03%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	114,255	0.03%
FHLMC	0.593%	10/15/40	112,510	113,911	0.03%
Discover Financial Services	4.100%	02/09/27	100,000	113,541	0.03%
Life Storage LP	3.875%	12/15/27	100,000	112,790	0.03%
Spirit Realty LP	4.450%	09/15/26	100,000	112,745	0.03%
American Tower Corp.	3.800%	08/15/29	100,000	112,618	0.03%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

<b>Security Description</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
Kirby Corp.	4.200%	03/01/28	100,000	\$112,166	0.03%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	112,037	0.03%
Bank of America Corp.	3.824%	01/20/28	100,000	111,780	0.03%
Morgan Stanley	3.625%	01/20/27	100,000	111,702	0.03%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	111,586	0.03%
Lincoln National Corp.	3.625%	12/12/26	100,000	111,543	0.03%
Cimarex Energy Co.	3.900%	05/15/27	100,000	111,274	0.03%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	111,029	0.03%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	110,946	0.03%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	110,820	0.03%
FNMA	5.000%	08/25/36	96,925	110,811	0.03%
Realty Income Corp.	3.875%	04/15/25	100,000	110,806	0.03%
Capital One Financial Corp.	3.750%	07/28/26	100,000	110,715	0.03%
Apple, Inc.	3.000%	06/20/27	100,000	110,402	0.03%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	110,082	0.03%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	109,232	0.03%
Morgan Stanley	3.700%	10/23/24	100,000	109,204	0.03%
Realty Income Corp.	3.000%	01/15/27	100,000	109,136	0.03%
Citigroup, Inc.	3.300%	04/27/25	100,000	108,946	0.03%
Shell International Finance BV	6.375%	12/15/38	73,000	108,842	0.03%
Morgan Stanley	3.125%	07/27/26	100,000	108,778	0.03%
Valero Energy Corp.	3.400%	09/15/26	100,000	108,617	0.03%
FHLMC	0.593%	07/15/41	107,000	108,209	0.03%
Ford Motor Co.	4.346%	12/08/26	100,000	107,932	0.03%
Southwest Airlines Co.	3.000%	11/15/26	100,000	107,688	0.03%
Mosaic Solar Loans LLC	4.010%	06/22/43	99,333	107,674	0.03%
ERP Operating LP	2.850%	11/01/26	100,000	107,624	0.03%
DTE Energy Co.	2.850%	10/01/26	100,000	107,507	0.03%
Southwestern Electric Power	2.750%	10/01/26	100,000	107,256	0.03%
CMS Energy Corp.	2.950%	02/15/27	100,000	106,913	0.03%
FNMA	5.961%	07/25/44	564,053	106,877	0.03%
Kroger Co. (The)	2.650%	10/15/26	100,000	106,836	0.03%
Comcast Corp.	2.650%	02/01/30	100,000	106,259	0.03%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	105,942	0.03%
New York Life Global Funding	2.900%	01/17/24	100,000	105,918	0.03%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	105,676	0.03%
FNMA	2.000%	12/25/32	104,453	105,519	0.03%
Morgan Stanley	3.737%	04/24/24	100,000	105,493	0.03%
Lennox International, Inc.	3.000%	11/15/23	100,000	104,783	0.03%
FHLMC	4.500%	12/15/39	93,292	104,756	0.03%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	104,198	0.03%
Motel 6 Trust	2.223%	08/15/34	104,057	104,121	0.03%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	104,117	0.03%
GNMA	5.000%	12/20/38	94,932	103,234	0.03%
FHLMC	1.193%	11/15/37	101,945	103,140	0.03%
Citigroup, Inc.	1.395%	07/01/26	100,000	102,927	0.03%
Verizon Communications, Inc.	1.256%	05/15/25	100,000	102,892	0.03%
U.S. Treasury Notes	1.625%	04/30/23	100,000	102,543	0.03%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	102,197	0.03%
Bank of America Corp.	2.881%	04/24/23	100,000	101,810	0.03%
Citigroup Commerical Mortgage	1.193%	07/15/30	101,547	101,058	0.02%
Principal Life Global Funding II	2.375%	11/21/21	100,000	100,653	0.02%
JPMorgan Chase & Co.	1.126%	01/15/23	100,000	100,442	0.02%
Oportun Funding XII LLC	4.830%	12/09/24	100,000	100,292	0.02%
Cosmopolitan Hotel Trust	2.343%	11/15/36	100,000	100,218	0.02%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
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<b>Security Description</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
Champlain Housing Mortgage Trust	1.493%	11/17/36	100,000	\$100,156	0.02%
American Tower Corp.	2.100%	06/15/30	100,000	100,063	0.02%
Social Professional Loan Program	2.720%	11/26/40	98,321	99,954	0.02%
Ford Motor Co.	7.450%	07/16/31	75,000	99,271	0.02%
FNMA	6.500%	03/01/29	89,314	98,826	0.02%
GNMA	2.000%	01/20/43	100,000	98,657	0.02%
College Ave Student Loans	4.750%	12/26/47	92,152	98,505	0.02%
FNMA	3.500%	06/25/34	1,179,909	98,453	0.02%
FHLMC	4.500%	11/15/39	87,560	98,284	0.02%
Bancorp Commercial Mortgage Trust (The)	1.174%	09/17/36	96,856	96,866	0.02%
FHLMC	0.000%	04/15/36	102,996	94,193	0.02%
College Ave Student Loans	5.500%	12/26/47	84,729	89,224	0.02%
FNMA	3.500%	03/25/35	998,216	88,788	0.02%
GNMA	0.589%	07/20/64	85,629	86,151	0.02%
FNMA	3.000%	04/25/43	84,345	85,072	0.02%
FNMA	6.000%	12/25/32	70,778	83,682	0.02%
FHLMC	6.507%	05/15/36	420,844	83,427	0.02%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	82,858	82,949	0.02%
FNMA	5.000%	02/01/36	632,989	82,553	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	81,614	0.02%
GNMA	3.500%	03/20/46	72,294	80,596	0.02%
FHLMC	6.500%	09/01/38	65,598	77,730	0.02%
Social Professional Loan Program	3.590%	10/26/37	76,869	77,671	0.02%
GNMA	3.000%	10/20/37	1,820,349	76,102	0.02%
Hero Funding Trust	4.670%	09/20/48	70,881	75,261	0.02%
GoodGreen Trust	3.740%	10/15/52	70,549	75,042	0.02%
FHLMC	0.393%	05/15/28	73,487	72,586	0.02%
Earnest Student Loan Program LLC	3.590%	01/25/41	71,954	72,193	0.02%
GNMA	6.116%	02/20/42	541,043	72,144	0.02%
Westgate Resorts	3.580%	12/20/31	70,986	72,030	0.02%
Westgate Resorts	4.100%	12/20/31	70,986	71,708	0.02%
Spirit Realty LP	4.000%	07/15/29	60,000	67,542	0.02%
FNMA	2.000%	08/25/42	68,676	66,331	0.02%
Mosaic Solar Loans LLC	4.770%	06/22/43	58,792	63,951	0.02%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	63,093	63,936	0.02%
FNMA	6.511%	05/25/35	407,164	62,801	0.02%
Bancorp Commerical Mortgage Trust (The)	1.073%	03/17/36	59,630	59,630	0.01%
FHLMC	4.500%	09/15/41	561,931	58,134	0.01%
GNMA	2.500%	02/20/45	56,671	57,934	0.01%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	56,629	56,767	0.01%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	56,436	0.01%
FNMA	3.500%	07/25/35	547,598	55,712	0.01%
Social Professional Loan Program	2.360%	12/27/32	53,618	54,096	0.01%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	54,067	0.01%
CubeSmart LP	3.125%	09/01/26	50,000	53,790	0.01%
Social Professional Loan Program	0.442%	02/25/42	53,933	53,674	0.01%
Boston Properties LP	2.750%	10/01/26	50,000	53,643	0.01%
New York Life Global Funding	2.350%	07/14/26	50,000	52,900	0.01%
FHLMC	0.000%	05/25/37	55,334	51,625	0.01%
FNMA	4.000%	06/25/40	1,291,555	51,046	0.01%
American Tower Corp.	2.250%	01/15/22	50,000	50,433	0.01%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	49,880	50,396	0.01%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,206	0.01%
FHLMC	3.500%	07/15/31	1,229,486	49,878	0.01%
Renew Financial LLC	3.220%	09/22/53	46,664	49,163	0.01%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**July 31, 2021**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	2.118%	12/25/39	46,614	\$48,751	0.01%
FNMA	0.000%	10/25/36	50,512	48,324	0.01%
FNMA	0.000%	01/25/43	60,169	46,856	0.01%
Octane Receivables Trust	3.160%	09/20/23	46,185	46,559	0.01%
Laurel Road Prime Student Loan	3.540%	05/26/43	42,954	43,776	0.01%
Renew Financial LLC	5.750%	09/20/52	36,508	37,434	0.01%
GNMA	5.000%	11/16/41	220,486	33,984	0.01%
Small Business Lending Trust	2.850%	07/15/26	32,940	32,928	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	30,201	31,851	0.01%
GNMA	8.555%	04/20/39	28,627	29,555	0.01%
FNMA	3.500%	11/25/27	445,724	29,052	0.01%
Freedom Financial	4.520%	06/18/27	27,701	27,782	0.01%
GNMA	2.500%	10/20/41	26,322	27,200	0.01%
GNMA	0.806%	05/20/68	1,120,989	27,094	0.01%
FHLMC	3.000%	06/15/31	807,133	26,336	0.01%
GNMA	2.500%	08/20/46	23,866	23,854	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	20,871	21,585	0.01%
GNMA	0.466%	05/20/63	1,879,713	21,086	0.01%
FNMA	6.000%	01/25/34	94,108	19,183	0.00%
FNMA	4.000%	01/25/28	241,037	19,082	0.00%
Upgrade Receivables Trust	3.510%	10/15/25	17,783	17,800	0.00%
GNMA	0.317%	08/20/66	1,629,444	17,509	0.00%
GNMA	6.000%	03/20/38	264,895	17,275	0.00%
FNMA	6.461%	05/25/40	76,793	14,242	0.00%
Gold Key Resorts LLC	3.220%	03/17/31	13,746	13,922	0.00%
Structured Asset Securities Corp.	2.243%	12/25/33	10,558	10,582	0.00%
FNMA	4.500%	12/25/40	188,594	7,879	0.00%
GNMA	4.000%	08/20/43	226,126	6,108	0.00%
Upstart Securitization Trust	2.897%	09/20/29	5,828	5,835	0.00%
Freedom Financial	2.400%	09/20/27	5,262	5,265	0.00%
GNMA	1.900%	01/20/62	87,103	3,961	0.00%
FNMA	4.000%	02/25/40	190,647	2,870	0.00%
GNMA	4.039%	11/20/67	24,940	1,927	0.00%
FNMA	5.000%	06/25/40	38,390	1,114	0.00%
GNMA	3.944%	04/20/67	37,382	709	0.00%
<b>Money Market Funds</b>					<b>0.80%</b>
State Street Institutional Liquid Reserves Fund - Premier Class			3,296,428	\$3,297,088	0.80%

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](http://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.