DIAMOND HILL | FUNDS

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

Net Assets: $ 411,010,499

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%
FHLMA	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%

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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%

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Schedule of Investments (continued)
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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%

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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%

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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%
Zoetics, 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%

DIAMOND HILL | FUNDS

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%

DIAMOND HILL | FUNDS

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%

DIAMOND HILL | FUNDS

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%

DIAMOND HILL | FUNDS

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%

DIAMOND HILL | FUNDS

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%

DIAMOND HILL | FUNDS

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%
Money Market Funds					**0.80%**
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 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.

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

Net Assets: $ 395,275,509

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	10,050,000	$8,206,061	2.08%
U.S. Treasury Notes	0.875%	11/15/30	7,500,000	7,132,031	1.80%
U.S. Treasury Bonds	1.125%	08/15/40	7,200,000	6,194,250	1.57%
FNMA	4.000%	12/25/43	4,686,195	5,174,128	1.31%
U.S. Treasury Notes	0.625%	08/15/30	4,563,900	4,251,915	1.08%
U.S. Treasury Notes	1.625%	02/15/26	3,750,000	3,887,109	0.98%
FNMA	3.500%	02/25/47	2,917,272	3,094,160	0.78%
U.S. Treasury STRIPS	0.000%	11/15/38	4,000,000	2,796,981	0.71%
FNMA	3.500%	11/25/47	2,273,439	2,391,411	0.60%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,354,262	0.60%
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	2,311,232	0.58%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,308,691	0.58%
FNMA	3.000%	03/25/50	2,077,414	2,269,719	0.57%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,224,297	0.56%
FNMA	3.000%	07/25/45	2,044,494	2,219,293	0.56%
U.S. Treasury STRIPS	0.000%	02/15/37	3,000,000	2,209,163	0.56%
FHLMC	3.500%	12/15/47	1,982,048	2,133,037	0.54%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,127,813	0.54%
Commercial Mortgage Trust	2.173%	11/10/46	2,000,000	2,017,630	0.51%
FNMA	3.500%	10/25/47	1,907,734	2,003,524	0.51%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	1,968,984	0.50%
GNMA	2.500%	07/20/50	1,975,000	1,967,539	0.50%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	1,863,477	0.47%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,840,492	0.47%
Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,742,503	0.44%
FHLMC	4.000%	08/15/43	1,540,190	1,710,293	0.43%
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,681,215	0.43%
FHLMC	0.000%	10/15/41	1,716,291	1,621,942	0.41%
FHLMC	3.500%	01/15/48	1,469,153	1,590,022	0.40%
GNMA	3.000%	05/20/46	1,511,000	1,584,678	0.40%
Freedom Mortgage Trust	6.000%	06/18/27	1,484,000	1,575,043	0.40%
FNMA	3.353%	11/01/26	1,413,867	1,553,516	0.39%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,538,789	0.39%
U.S. Treasury STRIPS	0.000%	02/15/36	2,000,000	1,510,586	0.38%
Drop Mortgage Trust	2.320%	04/15/26	1,500,000	1,504,660	0.38%
Upstart Pass-Through Trust	2.000%	07/20/27	1,500,000	1,499,426	0.38%
FNMA	0.342%	08/27/36	1,600,000	1,489,991	0.38%
FHLMC	3.000%	11/15/46	1,385,000	1,477,485	0.37%
FHLMA	3.500%	11/15/45	1,329,726	1,465,652	0.37%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,448,426	0.37%
BX Commercial Mortgage Trust	3.540%	03/09/44	1,300,000	1,411,707	0.36%
FNMA	4.000%	03/01/35	1,266,452	1,362,518	0.34%
Continental Credit Card LLC	2.240%	12/15/28	1,350,000	1,360,718	0.34%
GNMA	4.000%	07/20/48	1,162,000	1,310,861	0.33%
Westgate Resorts	6.213%	03/20/34	1,229,915	1,298,101	0.33%
BX Trust	3.202%	12/11/41	1,177,000	1,267,939	0.32%
FHLMC	3.500%	01/15/48	1,130,118	1,254,793	0.32%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,252,323	0.32%
LL ABS Trust	3.790%	03/15/23	1,200,000	1,233,457	0.31%
FHLMC	4.000%	05/15/48	1,131,029	1,233,085	0.31%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Continental Credit Card LLC	3.830%	08/15/26	1,200,000	$1,222,958	0.31%
Continental Credit Card LLC	3.660%	12/15/28	1,200,000	1,212,848	0.31%
Star	1.801%	04/17/38	1,200,000	1,197,855	0.30%
BX Commercial Mortgage Trust	2.173%	11/15/32	1,178,894	1,183,378	0.30%
FNMA	3.500%	02/25/48	1,126,831	1,181,502	0.30%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,171,522	0.30%
FHLMC	3.874%	07/15/35	1,150,000	1,167,956	0.30%
Upstart Securitization Trust	2.500%	04/20/27	1,149,427	1,162,408	0.29%
Lendmark Funding Trust	2.470%	11/20/31	1,150,000	1,161,387	0.29%
BX Trust	1.950%	06/15/23	1,150,000	1,149,999	0.29%
GNMA	3.000%	12/20/45	1,052,881	1,147,538	0.29%
Veros Auto Receivables Trust	0.920%	10/15/26	1,142,494	1,142,475	0.29%
FHLMC	2.018%	01/25/51	1,120,416	1,128,338	0.29%
Sunnova Solar Issuer LLC	2.730%	11/01/55	1,090,417	1,114,304	0.28%
FHLMC	3.500%	09/25/49	1,000,000	1,112,959	0.28%
FHLMC	3.000%	11/15/44	1,020,410	1,072,491	0.27%
Invitation Homes Trust	1.101%	07/17/37	1,064,345	1,065,912	0.27%
FNMA	3.500%	05/25/42	965,989	1,064,537	0.27%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,060,862	0.27%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,052,344	0.27%
FHLMC	2.500%	05/15/42	1,000,000	1,046,157	0.26%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	1,029,991	0.26%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,026,512	0.26%
Wells Fargo & Co.	3.550%	09/29/25	925,000	1,016,670	0.26%
Freedom Financial	4.180%	09/20/27	1,000,000	1,015,127	0.26%
Upstart Securitization Trust	3.734%	09/20/29	1,000,000	1,014,181	0.26%
FNMA	3.500%	03/25/43	1,000,000	1,012,614	0.26%
ReadyCap Commercial Mortgage Trust	2.242%	02/25/35	999,957	1,007,417	0.25%
Credibility Asset Securitization	2.390%	04/15/26	1,000,000	1,007,316	0.25%
Brex, Inc.	2.130%	07/17/24	1,000,000	1,006,375	0.25%
FMC GMSR Issuer Trust	4.450%	01/25/26	1,000,000	1,004,686	0.25%
Credit Suisse First Boston	3.741%	12/06/22	1,000,000	1,002,822	0.25%
LoanCore Issuer Ltd.	1.373%	07/15/36	1,000,000	1,000,932	0.25%
Goldman Sachs Mortgage Securities Corp. Trust	2.573%	05/15/26	1,000,000	1,000,635	0.25%
Upstart Securitization Trust	1.750%	06/20/31	1,000,000	999,972	0.25%
BXMT Ltd.	1.751%	02/18/38	1,000,000	999,063	0.25%
BXMT Ltd.	1.501%	02/18/38	1,000,000	999,063	0.25%
ACC Trust	1.430%	07/22/24	1,000,000	998,619	0.25%
PNMAC GMSR Issuer Trust	2.742%	08/25/23	1,000,000	998,466	0.25%
Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	997,760	0.25%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	1,000,000	995,252	0.25%
Acre Mortgage Trust	2.698%	12/15/37	1,000,000	995,029	0.25%
Allstate Corp. (The)	0.750%	12/15/25	1,000,000	989,539	0.25%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	986,394	0.25%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	978,359	0.25%
FNMA	4.500%	07/25/41	907,683	974,561	0.25%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	938,956	946,376	0.24%
Goldman Sachs Mortgage Securities Corp. Trust	1.323%	07/16/35	941,051	941,626	0.24%
FNMA	4.500%	06/01/37	845,586	925,884	0.23%
KKR Real Estate Finance Trust, Inc.	1.201%	06/15/36	920,737	921,023	0.23%
FNMA	3.000%	10/25/46	850,000	918,490	0.23%
FNMA	6.500%	07/25/42	787,138	918,199	0.23%
J.P. Morgan Wealth Management	1.317%	02/26/71	914,925	915,502	0.23%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	913,637	0.23%
FNMA	4.940%	12/01/43	760,102	902,441	0.23%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Credito RL USA	1.350%	02/16/27	899,467	$899,656	0.23%
Oportun Funding XIV LLC	3.440%	03/08/28	900,000	898,599	0.23%
U.S. Treasury Bonds	1.375%	11/15/40	1,000,000	898,281	0.23%
Westgate Resorts	3.963%	03/20/34	868,130	895,952	0.23%
FHLMC	3.500%	02/15/52	791,637	890,850	0.23%
Upstart Securitization Trust	2.750%	02/20/27	880,163	887,798	0.22%
Multi Family Connecticut Avenue	1.792%	10/15/49	885,609	884,921	0.22%
GNMA	3.000%	04/20/50	798,637	854,481	0.22%
FNMA	3.140%	07/01/32	750,000	844,810	0.21%
Comcast Corp.	3.950%	10/15/25	750,000	840,360	0.21%
American Water Capital Corp.	2.300%	06/01/31	825,000	838,493	0.21%
GNMA	3.000%	02/16/40	799,105	838,184	0.21%
Progress Residential Trust	1.303%	04/17/38	850,000	834,059	0.21%
BX Trust	1.161%	09/15/37	828,377	819,091	0.21%
FNMA	4.000%	02/25/44	782,705	818,536	0.21%
FNMA	3.500%	05/25/42	758,000	818,275	0.21%
Goldman Sachs Group, Inc.	2.615%	04/22/32	800,000	817,254	0.21%
Oportun Funding LLC	3.450%	05/15/24	800,000	816,853	0.21%
FHLMC	2.974%	07/16/35	800,000	811,491	0.21%
FHF Trust	1.270%	03/15/27	809,203	808,805	0.20%
Public Storage	1.850%	05/01/28	800,000	806,166	0.20%
Mercury Financial Credit Card	2.330%	03/20/26	800,000	804,627	0.20%
Invitation Homes Trust	0.951%	12/19/36	803,162	803,866	0.20%
Cosmopolitan Hotel Trust	1.003%	11/17/36	800,000	800,744	0.20%
SFS Asset Securitization LLC	4.238%	06/10/25	800,000	800,657	0.20%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	799,603	0.20%
Avant Loans Funding Trust	2.300%	07/15/30	800,000	797,463	0.20%
U.S. Treasury Notes	2.500%	05/15/24	750,000	794,443	0.20%
Colony American Finance Ltd.	1.707%	12/15/52	800,000	790,526	0.20%
Fontainebleau Miami Beach	3.750%	12/12/36	750,000	790,424	0.20%
Foursight Capital Automobile Receivables	5.500%	10/15/24	750,000	783,804	0.20%
Multi Family Connecticut Avenue	2.041%	03/25/50	780,633	782,866	0.20%
MF1 Ltd.	3.124%	07/16/35	775,000	782,011	0.20%
FHLMC	5.328%	02/15/33	743,281	779,790	0.20%
Colony American Finance Ltd.	2.712%	12/15/52	800,000	778,369	0.20%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	771,745	0.20%
Tennessee Valley Authority	4.625%	09/15/60	525,000	771,705	0.20%
FHLMC	2.500%	05/25/49	758,520	762,238	0.19%
Lendmark Funding Trust	3.410%	11/20/31	750,000	759,088	0.19%
OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	755,403	0.19%
Dominion Energy, Inc.	1.450%	04/15/26	750,000	755,293	0.19%
Goldman Sachs Mortgage Securities Corp. Trust	0.993%	07/16/35	752,841	753,666	0.19%
Verizon Communications, Inc.	0.750%	03/22/24	750,000	753,508	0.19%
CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	752,791	0.19%
Oportun Funding LLC	1.470%	05/08/31	750,000	751,872	0.19%
Invitation Homes Trust	1.051%	03/17/37	750,000	751,036	0.19%
BXMT	1.151%	05/17/38	750,000	750,000	0.19%
BXMT	2.351%	05/17/38	750,000	750,000	0.19%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	749,885	0.19%
Small Business Lending Trust	3.200%	12/15/26	746,000	749,697	0.19%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	748,178	0.19%
PFP III	2.475%	04/14/38	750,000	748,133	0.19%
Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	747,972	0.19%
HPEFS Equipment Trust	1.290%	03/20/29	750,000	745,980	0.19%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	741,126	0.19%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Social Professional Loan Program	3.050%	11/16/48	730,000	$737,750	0.19%
Social Professional Loan Program	4.160%	11/26/40	700,000	732,669	0.19%
GNMA	3.500%	09/20/48	689,379	730,783	0.18%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	723,100	0.18%
Tesla Auto Lease Trust	2.680%	01/20/23	700,000	716,171	0.18%
LHOME Mortgage Trust	4.335%	03/25/24	700,000	709,580	0.18%
Diamond Resorts Owner Trust	2.050%	11/21/33	700,502	706,955	0.18%
FNMA	4.299%	06/25/43	648,395	702,771	0.18%
WEC Energy Group Inc.	0.800%	03/15/24	700,000	701,614	0.18%
LoanCore Issuer Ltd.	2.573%	05/15/36	720,000	698,420	0.18%
Finance of America HECM	3.640%	02/25/31	700,000	696,170	0.18%
Progress Residential Trust	2.106%	04/17/38	700,000	691,759	0.17%
J.P. Morgan Wealth Management	1.817%	02/26/71	690,544	690,544	0.17%
Aventura Mall Trust	4.249%	07/09/40	650,000	687,758	0.17%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	684,238	0.17%
FNMA	3.500%	06/01/31	628,457	683,194	0.17%
BX Commercial Mortgage Trust	2.843%	03/09/44	650,000	682,761	0.17%
FREMF Mortgage Trust	2.007%	07/25/28	690,765	680,607	0.17%
College Ave Student Loans	2.320%	07/25/51	675,000	679,351	0.17%
Newtek Small Business Loan Trust	2.700%	02/25/44	688,403	677,754	0.17%
Ocwen Master Advance Receivables	1.300%	08/15/52	670,000	677,244	0.17%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	675,633	0.17%
AT&T, Inc.	2.300%	06/01/27	650,000	672,297	0.17%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	660,382	669,824	0.17%
Acre Mortgage Trust	3.197%	12/15/37	675,000	668,312	0.17%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	667,431	0.17%
Newtek Small Business Loan Trust	2.350%	12/25/44	673,129	663,260	0.17%
FNMA	5.000%	03/25/41	570,000	661,579	0.17%
OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	654,579	0.17%
Oportun Funding LLC	3.650%	05/08/31	650,000	651,616	0.16%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	651,267	0.16%
Protective Life Global Funding	1.900%	07/05/28	650,000	650,398	0.16%
PFP Ltd.	1.725%	04/16/36	650,000	649,194	0.16%
CarNow Auto Receivables Trust	0.970%	10/15/24	642,247	642,607	0.16%
FNMA	3.500%	05/25/48	600,000	639,224	0.16%
MVW Own Trust	1.940%	01/22/41	636,948	637,826	0.16%
FNMA	3.000%	05/25/42	622,822	637,785	0.16%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	600,000	627,192	0.16%
Home Partners of America Trust	2.922%	10/19/39	623,716	626,792	0.16%
BXMT Ltd.	2.051%	02/16/37	625,000	624,219	0.16%
Regional Management Issuance Trust	3.040%	03/17/31	625,000	619,965	0.16%
Bank of Montreal France	0.949%	01/22/27	630,000	619,608	0.16%
FHLMC	4.500%	12/01/37	560,712	616,250	0.16%
FNMA	4.000%	09/25/48	536,781	614,460	0.16%
Upstart Securitization Trust	3.829%	01/21/30	600,000	613,086	0.16%
FNMA	3.500%	03/25/49	542,483	612,513	0.15%
Realty Income Corp.	0.750%	03/15/26	625,000	612,186	0.15%
CLI Funding VI LLC	3.620%	09/18/45	594,750	610,831	0.15%
Freedom Mortgage Trust	2.587%	03/25/23	609,524	607,790	0.15%
Equitable Financial Life	1.800%	03/08/28	609,000	605,836	0.15%
Multi Family Housing Mortgage Loan	1.824%	11/15/35	600,000	604,865	0.15%
TPG Real Estate Finance	1.251%	10/15/34	600,000	600,000	0.15%
Truist Financial Corp.	1.267%	03/02/27	600,000	599,326	0.15%
Amazon.com, Inc.	0.450%	05/12/24	600,000	598,671	0.15%
Holiday Inn Timeshare Trust	3.420%	10/09/39	574,401	596,799	0.15%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Helios Issuer LLC	1.800%	02/20/48	598,967	$594,812	0.15%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	593,630	0.15%
GNMA	3.000%	08/20/49	540,446	592,605	0.15%
FHLMC	4.000%	11/15/40	555,000	590,835	0.15%
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	588,296	0.15%
FNMA	6.509%	09/25/42	2,877,124	586,402	0.15%
Freedom Financial	3.060%	03/18/27	575,000	582,989	0.15%
GNMA	4.500%	08/16/40	488,027	582,231	0.15%
GNMA	3.000%	01/20/43	532,000	579,924	0.15%
Lendmark Funding Trust	4.690%	04/21/31	550,000	577,213	0.15%
GNMA	3.500%	08/20/49	517,000	571,709	0.14%
FNMA	2.750%	10/25/49	549,525	570,810	0.14%
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	490,000	565,985	0.14%
Upstart Pass-Through Trust	3.000%	01/20/27	555,794	563,117	0.14%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	550,000	561,539	0.14%
CVS Health Corp.	3.750%	04/01/30	500,000	559,535	0.14%
Morgan Stanley	3.875%	01/27/26	500,000	558,998	0.14%
Santander Drive Auto Trust	2.680%	10/15/25	545,000	558,339	0.14%
Home Partners of America Trust	3.157%	09/17/27	546,760	556,965	0.14%
Citigroup, Inc.	3.887%	01/10/28	500,000	556,473	0.14%
Octane Receivables Trust	2.230%	11/20/28	550,000	551,892	0.14%
FNMA	3.890%	04/25/43	562,495	549,123	0.14%
FNMA	1.950%	04/25/28	532,527	548,951	0.14%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	539,021	0.14%
GNMA	3.000%	09/20/46	500,000	536,721	0.14%
FNMA	3.500%	06/01/33	499,684	536,308	0.14%
GNMA	3.000%	09/20/46	500,000	536,086	0.14%
GNMA	4.000%	04/20/49	490,565	535,452	0.14%
FREMF Mortgage Trust	2.336%	08/25/29	536,471	533,867	0.14%
Principal Life Global Funding II	1.250%	06/23/25	525,000	528,170	0.13%
Kroger Co. (The)	1.700%	01/15/31	550,000	526,074	0.13%
BSPRT Issuer Ltd.	1.123%	09/17/35	522,815	522,815	0.13%
Zoetics, Inc.	2.000%	05/15/30	525,000	522,575	0.13%
Social Professional Loan Program	4.140%	02/25/48	500,000	522,055	0.13%
Goldman Sachs Group, Inc.	2.600%	02/07/30	500,000	518,840	0.13%
Chevron Corp.	1.995%	05/11/27	500,000	515,832	0.13%
United Airlines Pass-Through Trust	4.875%	07/15/27	485,250	514,549	0.13%
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	514,539	0.13%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	510,870	0.13%
Citigroup, Inc	1.678%	05/15/24	500,000	510,566	0.13%
Fedex Corp.	2.400%	05/15/31	500,000	508,861	0.13%
FedEx Corp.	1.875%	02/20/34	510,963	507,001	0.13%
College Ave Student Loans	4.120%	07/25/51	500,000	506,338	0.13%
Massmutual Global Funding	2.150%	03/09/31	500,000	505,374	0.13%
Credibility Asset Securitization	3.380%	04/15/26	500,000	503,089	0.13%
Volkswagen Group America	0.750%	11/23/22	500,000	501,766	0.13%
Truist Financial Corp.	1.887%	06/07/29	500,000	501,515	0.13%
Extended Stay America Trust	1.775%	07/15/38	500,000	501,450	0.13%
Freedom Mortgage Trust	2.136%	10/27/25	504,499	500,936	0.13%
GNMA	3.500%	01/20/30	478,057	500,839	0.13%
KeyBank NA	0.423%	01/03/24	500,000	500,074	0.13%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	499,748	0.13%
Morgan Stanley	0.529%	01/25/24	500,000	499,747	0.13%
Carvana Auto Receivable Trust	1.320%	11/09/26	500,000	498,799	0.13%
Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	497,799	0.13%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	5.500%	11/15/38	426,960	$497,595	0.13%
Tunisian Republic	1.416%	08/05/21	500,000	497,495	0.13%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	496,130	0.13%
American Electric Power, Inc.	1.000%	11/01/25	500,000	494,919	0.13%
FHLMC	2.500%	07/15/42	475,000	494,618	0.13%
FHLMC	4.000%	11/15/46	471,592	494,440	0.13%
Apple, Inc.	0.700%	02/08/26	500,000	494,164	0.13%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	493,671	0.12%
Cold Storage Trust	2.838%	11/16/37	491,495	493,652	0.12%
FHLMA	3.500%	01/15/45	470,375	491,737	0.12%
Principal Life Global Funding II	0.875%	01/12/26	500,000	491,143	0.12%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	491,099	0.12%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	490,278	0.12%
FNMA	0.000%	11/25/32	517,593	487,979	0.12%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	487,920	0.12%
FHLMC	3.000%	03/15/43	478,999	485,521	0.12%
Business Jet Securities LLC	5.193%	07/15/34	478,870	480,833	0.12%
Morgan Stanley	1.794%	02/13/32	500,000	480,406	0.12%
Berkshire Hathaway Energy Corp.	1.650%	05/15/31	500,000	479,891	0.12%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	479,169	0.12%
FNMA	3.500%	02/01/33	446,043	478,751	0.12%
FHLMA	3.500%	02/15/30	442,058	477,621	0.12%
Met Life Global Funding I	1.550%	01/07/31	500,000	475,639	0.12%
FHLMC	3.000%	12/15/47	441,240	473,709	0.12%
GNMA	3.000%	12/20/49	450,000	470,034	0.12%
Freedom Mortgage Trust	2.586%	11/25/24	467,409	465,359	0.12%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	465,012	0.12%
GNMA	3.500%	09/20/35	436,000	463,860	0.12%
GNMA	6.000%	06/20/34	395,560	463,482	0.12%
Wells Fargo Mortgage Trust	2.573%	02/15/40	454,511	459,056	0.12%
Wells Fargo Mortgage Trust	1.223%	02/15/40	454,511	456,385	0.12%
Bank of America Corp.	3.458%	03/15/25	425,000	454,233	0.11%
GNMA	3.500%	05/20/47	403,688	447,275	0.11%
FNMA	11.440%	08/25/43	350,236	446,725	0.11%
Renew Financial LLC	3.670%	09/20/52	418,166	439,399	0.11%
Social Professional Loan Program	3.120%	05/15/46	425,000	438,084	0.11%
Goldman Sachs Group, Inc.	3.500%	01/23/25	405,000	437,884	0.11%
Skopos Auto Receivables Trust	3.430%	09/15/23	432,830	435,120	0.11%
FNMA	3.500%	03/01/35	401,807	432,800	0.11%
FHLMC	6.000%	07/25/36	365,838	431,165	0.11%
Freedom Financial	2.830%	03/20/28	425,000	430,303	0.11%
Toronto-Dominion Bank (The)	0.530%	01/27/23	425,000	427,199	0.11%
Diamond Resorts Owner Trust	2.700%	11/21/33	420,301	425,436	0.11%
GNMA	5.957%	03/20/46	2,134,857	423,043	0.11%
GoodGreen Trust	2.630%	04/15/55	409,702	421,931	0.11%
GNMA	5.925%	02/16/41	2,324,369	421,765	0.11%
General Electric Capital Corp.	6.750%	03/15/32	300,000	415,841	0.11%
GNMA	6.557%	12/20/39	1,977,897	414,891	0.10%
GNMA	3.000%	01/20/29	392,378	414,213	0.10%
Credit Acceptance Auto Loan Trust	3.060%	03/15/29	400,000	413,319	0.10%
Bank of America Corp.	2.015%	02/13/26	400,000	412,419	0.10%
CPS Auto Receivables Trust	2.410%	11/16/26	400,000	412,085	0.10%
FNMA	3.000%	02/25/49	392,231	410,872	0.10%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	404,878	0.10%
FNMA	3.000%	05/15/45	383,981	404,625	0.10%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Carvana Auto Receivable Trust	1.820%	09/08/27	400,000	$403,144	0.10%
KeyCorp	2.550%	10/01/29	385,000	402,868	0.10%
JPMorgan Chase & Co.	1.578%	04/22/27	400,000	402,072	0.10%
Exeter Automobile Receivables Trust	4.730%	04/15/26	375,000	401,882	0.10%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	399,356	0.10%
FNMA	3.908%	11/25/42	438,940	398,796	0.10%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	391,932	396,590	0.10%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	395,760	0.10%
Business Jet Securities LLC	2.918%	04/15/36	386,239	389,451	0.10%
GNMA	3.000%	01/20/48	382,189	389,091	0.10%
Wells Fargo Mortgage Trust	1.873%	02/15/40	386,334	388,727	0.10%
FNMA	3.000%	11/01/33	365,845	384,876	0.10%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	380,591	0.10%
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	376,550	0.10%
FNMA	3.000%	02/25/43	350,000	374,805	0.09%
Goldman Sachs Group Inc.	0.657%	09/10/24	375,000	374,381	0.09%
Hilton Grand Vacations Trust	4.220%	02/25/39	351,805	373,851	0.09%
Exantas Capital Corp.	5.601%	04/17/37	367,383	373,069	0.09%
US Bancorp	2.400%	07/30/24	350,000	368,179	0.09%
Royal Bank of Canada	1.150%	06/10/25	365,000	366,949	0.09%
FNMA	4.000%	07/25/41	321,407	366,857	0.09%
FREMF Mortgage Trust	2.236%	02/25/25	366,882	365,396	0.09%
GNMA	5.000%	03/20/49	322,598	365,283	0.09%
FNMA	4.500%	11/25/43	300,000	364,628	0.09%
FNMA	3.000%	01/25/43	352,000	364,138	0.09%
American Airlines Pass-Through Trust	3.200%	12/15/29	354,150	361,073	0.09%
BXG Receivables	4.440%	02/02/34	344,662	360,674	0.09%
AbbVie, Inc.	2.950%	11/21/26	335,000	360,107	0.09%
FNMA	4.000%	07/25/49	318,000	358,316	0.09%
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	358,084	0.09%
GNMA	4.500%	07/15/40	307,398	357,985	0.09%
FREMF Mortgage Trust	2.236%	01/25/28	357,801	356,751	0.09%
BB-UBS Trust	3.430%	11/05/36	335,000	354,832	0.09%
GNMA	4.000%	02/20/34	332,244	354,485	0.09%
Multi Family Housing Mortgage Loan	1.222%	11/27/34	354,054	354,054	0.09%
FHF Trust	2.590%	12/15/23	349,188	352,032	0.09%
American Homes 4 Rent	3.678%	12/17/36	330,355	351,701	0.09%
FHLMC	0.000%	09/15/43	400,646	348,821	0.09%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	345,252	0.09%
FNMA	5.500%	07/25/35	304,572	342,858	0.09%
GNMA	0.610%	07/20/64	340,415	342,693	0.09%
MVW Own Trust	1.440%	01/22/41	342,972	342,424	0.09%
FNMA	2.500%	09/25/42	329,000	339,037	0.09%
GNMA	4.890%	03/16/38	1,704,118	335,268	0.08%
GNMA	2.000%	09/20/42	342,000	334,590	0.08%
Bank of America Corp.	3.875%	08/01/25	300,000	333,317	0.08%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	332,135	0.08%
Simon Property Group LP	2.000%	09/13/24	320,000	331,445	0.08%
BMW US Capital, LLC	3.900%	04/09/25	300,000	330,801	0.08%
American Homes 4 Rent	6.231%	10/17/36	300,000	329,402	0.08%
GNMA	3.500%	08/20/49	2,967,526	329,089	0.08%
American Homes 4 Rent	6.418%	12/18/36	300,000	328,409	0.08%
Chase Credit Linked Notes	1.140%	02/25/28	326,691	327,977	0.08%
FMC Corp.	3.450%	10/01/29	300,000	326,145	0.08%
DT Auto Owner Trust	4.730%	03/16/26	300,000	325,249	0.08%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
CVS Health Corp.	5.050%	03/25/48	250,000	$324,719	0.08%
FNMA	4.000%	01/25/48	3,616,930	324,524	0.08%
LL ABS Trust	2.330%	07/15/22	322,065	324,338	0.08%
FHLMC	0.000%	07/15/37	360,578	324,059	0.08%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	323,608	0.08%
Atmos Energy Corp.	2.625%	09/15/29	310,000	323,568	0.08%
Bancorp Commercial Mortgage Trust (The)	2.801%	03/16/35	324,000	322,318	0.08%
Amgen, Inc.	1.900%	02/21/25	310,000	320,944	0.08%
GNMA	2.500%	06/20/42	318,000	320,292	0.08%
Oracle Corp.	2.800%	04/01/27	300,000	318,130	0.08%
American Water Capital Corp.	2.800%	05/01/30	300,000	317,526	0.08%
United Airlines Pass-Through Trust	5.875%	04/15/29	285,495	316,780	0.08%
FHLMC	0.473%	01/15/35	311,899	314,425	0.08%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	312,006	0.08%
PPG Industries, Inc.	2.550%	06/15/30	300,000	310,741	0.08%
Continental Credit Card LLC	4.950%	08/15/26	300,000	310,729	0.08%
GNMA	4.419%	06/20/63	297,346	309,533	0.08%
First Tennessee Bank	5.750%	05/01/30	250,000	308,241	0.08%
FNMA	5.000%	10/25/43	250,000	305,656	0.08%
FHLMC	5.000%	02/15/41	262,142	305,053	0.08%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	304,271	0.08%
TES LLC	4.330%	10/20/47	285,752	303,338	0.08%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	303,154	0.08%
20 Times Square Trust	3.100%	05/17/35	300,000	302,964	0.08%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	302,270	0.08%
A10 Securitization	2.617%	08/15/40	300,000	302,083	0.08%
Invitation Homes Trust	0.801%	03/19/37	301,295	301,574	0.08%
FNMA	16.580%	11/25/31	223,261	300,381	0.08%
Oportun Funding VII LLC	4.100%	10/08/24	300,000	300,220	0.08%
Multi Family Housing Mortgage Loan	2.092%	12/25/34	300,000	300,000	0.08%
Fidelity National Information Services	1.650%	03/01/28	300,000	298,300	0.08%
Apple, Inc.	1.650%	05/11/30	300,000	297,459	0.08%
Business Jet Securities LLC	3.967%	11/15/35	288,717	296,822	0.08%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	296,356	0.07%
Credit Suisse First Boston	4.782%	04/17/36	300,000	296,346	0.07%
FNMA	2.550%	12/01/28	274,344	294,683	0.07%
DT Auto Owner Trust	2.960%	04/15/25	285,000	294,612	0.07%
FNMA	2.000%	07/25/42	289,118	294,045	0.07%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	293,961	0.07%
CubeSmart LP	3.000%	02/15/30	280,000	293,328	0.07%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	292,853	0.07%
British Telecommunications plc	3.250%	11/08/29	275,000	291,972	0.07%
GNMA	5.000%	02/20/35	258,970	290,904	0.07%
Waste Management, Inc.	1.150%	03/15/28	300,000	290,667	0.07%
Fifth Third Bancorp	2.375%	01/28/25	275,000	288,312	0.07%
Regions Financial Corp.	2.250%	05/18/25	275,000	286,358	0.07%
Wells Fargo & Co.	2.188%	04/30/26	275,000	285,503	0.07%
Finance of America HECM	1.710%	07/25/30	282,995	284,207	0.07%
FNMA	3.280%	12/01/32	250,000	283,655	0.07%
GNMA	4.500%	09/20/42	269,622	282,057	0.07%
Daimler Finance LLC	1.750%	03/10/23	275,000	280,663	0.07%
FNMA	6.000%	04/25/34	224,529	280,274	0.07%
BHMS Mortgage Trust	1.323%	07/16/35	280,000	280,171	0.07%
FHLMC	3.500%	04/15/44	250,000	279,833	0.07%
GNMA	3.000%	06/20/49	847,484	276,052	0.07%

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Diamond Hill Core Bond Fund
June 30, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
International Exchange, Inc.	0.700%	06/15/23	275,000	$276,008	0.07%
FHLMC	7.500%	01/15/36	242,985	274,549	0.07%
Newtek Small Business Loan Trust	3.500%	12/25/44	286,080	274,275	0.07%
FNMA	6.500%	09/25/32	232,975	272,892	0.07%
FHLMC	6.627%	08/15/30	1,965,175	271,809	0.07%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	271,224	0.07%
Helios Issuer LLC	2.980%	06/20/47	257,045	268,034	0.07%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	267,870	0.07%
GNMA	3.500%	02/20/49	250,604	267,406	0.07%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	267,401	0.07%
PNC Financial Services	2.600%	07/23/26	250,000	266,448	0.07%
FNMA	3.500%	05/25/48	247,826	266,071	0.07%
GNMA	2.750%	01/20/48	284,000	264,762	0.07%
PNC Bank NA	2.700%	10/22/29	250,000	264,717	0.07%
U.S. Treasury Notes	2.250%	11/15/24	250,000	264,277	0.07%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	263,943	0.07%
Progressive Corp.	3.200%	03/26/30	240,000	263,514	0.07%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	263,227	0.07%
Comerica Bank	2.500%	07/23/24	250,000	263,007	0.07%
FHLMC	3.000%	10/15/45	251,460	262,702	0.07%
Mosaic Solar Loans LLC	2.100%	04/20/46	257,446	262,263	0.07%
FHLMC	6.547%	07/15/42	1,098,827	261,847	0.07%
Truist Financial Corp.	2.150%	12/06/24	250,000	261,562	0.07%
Discover Bank	2.700%	02/06/30	250,000	261,399	0.07%
GNMA	4.758%	08/20/67	253,540	261,005	0.07%
Spirit Realty LP	3.200%	02/15/31	250,000	260,548	0.07%
Apple, Inc.	2.200%	09/11/29	250,000	259,909	0.07%
Wells Fargo & Co.	2.393%	06/02/28	250,000	259,274	0.07%
Valero Energy Corp.	2.700%	04/15/23	250,000	259,184	0.07%
Nucor Corp.	2.000%	06/01/25	250,000	258,693	0.07%
Bank of America Corp.	2.592%	04/29/31	250,000	257,734	0.07%
College Ave Student Loans	4.460%	12/28/48	250,000	257,683	0.07%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	257,421	0.07%
Carrier Global Corp.	2.700%	02/15/31	250,000	257,404	0.07%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	256,460	0.06%
Royal Bank of Canada	1.950%	01/17/23	250,000	256,203	0.06%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	255,735	0.06%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	254,604	0.06%
A10 Securitization	5.465%	08/15/40	250,000	253,881	0.06%
A10 Securitization	4.129%	08/15/40	250,000	253,184	0.06%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	252,898	0.06%
CPS Auto Trust	2.840%	06/16/25	250,000	252,896	0.06%
Met Life Global Funding I	0.900%	06/08/23	250,000	252,461	0.06%
PNC Bank NA	1.743%	02/24/23	250,000	252,303	0.06%
Bank of America Corp.	1.658%	03/11/27	250,000	251,986	0.06%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	251,854	0.06%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	251,052	0.06%
Extended Stay America Trust	2.925%	07/15/38	250,000	250,942	0.06%
Spirit Realty LP	2.100%	03/15/28	250,000	248,965	0.06%
FHLMC	3.000%	02/15/43	241,841	248,775	0.06%
GNMA	0.681%	05/20/66	246,856	247,234	0.06%
Bancorp Commercial Mortgage Trust (The)	2.451%	08/15/32	250,000	247,090	0.06%
GNMA	6.000%	04/20/36	216,949	247,057	0.06%
Comcast Corp.	1.950%	01/15/31	250,000	246,456	0.06%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	246,118	0.06%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	5.000%	07/25/38	216,237	$245,781	0.06%
FNMA	4.000%	12/01/44	221,100	244,187	0.06%
Octane Receivables Trust	1.710%	02/20/25	240,054	242,124	0.06%
BX Trust	4.075%	12/09/41	225,000	240,732	0.06%
FHLMC	4.500%	02/15/42	1,924,335	240,145	0.06%
Citizens Financial Group	2.850%	07/27/26	225,000	239,797	0.06%
Upstart Pass-Through Trust	3.500%	03/20/28	234,388	239,461	0.06%
Georgia Power Co.	2.100%	07/30/23	230,000	237,514	0.06%
Athene Global Funding	2.500%	01/14/25	225,000	234,496	0.06%
FNMA	5.000%	02/25/40	200,000	233,705	0.06%
FHLMC	2.000%	09/25/50	262,000	230,954	0.06%
OSCAR US Funding Trust	2.680%	09/10/26	220,000	228,098	0.06%
FHLMC	4.000%	11/01/34	209,310	225,005	0.06%
Freedom Financial	3.870%	06/18/26	223,392	224,878	0.06%
FNMA	4.000%	08/25/33	2,176,305	224,175	0.06%
FNMA	4.000%	01/01/35	207,451	222,928	0.06%
FHLMC	0.000%	08/15/42	246,287	219,429	0.06%
Hero Funding Trust	3.570%	09/20/47	212,200	219,010	0.06%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	214,380	0.05%
Citigroup, Inc.	3.352%	04/24/25	200,000	213,111	0.05%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	213,051	0.05%
U.S. Treasury Notes	4.750%	02/15/37	150,000	212,930	0.05%
FHLMC	3.000%	05/15/43	204,226	212,637	0.05%
A10 Securitization	2.033%	08/15/40	209,155	210,250	0.05%
Republic Services, Inc.	2.500%	08/15/24	200,000	209,894	0.05%
PECO Energy Co.	3.000%	09/15/49	200,000	209,166	0.05%
Capital One Financial Corp.	2.600%	05/15/23	200,000	207,660	0.05%
Social Professional Loan Program	4.430%	10/25/41	200,000	207,610	0.05%
FNMA	2.430%	10/01/29	193,465	206,656	0.05%
BSPRT Issuer Ltd.	1.123%	03/15/28	205,562	205,562	0.05%
Met Life Global Funding I	1.950%	01/13/23	200,000	204,795	0.05%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	204,664	0.05%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	203,255	0.05%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	202,412	0.05%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	201,520	0.05%
BX Trust	1.417%	09/15/37	207,094	201,395	0.05%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	201,236	0.05%
DT Auto Owner Trust	3.480%	02/18/25	195,000	201,228	0.05%
Volkswagen AG	2.500%	09/24/21	200,000	200,993	0.05%
Hero Funding Trust	3.080%	09/20/42	193,702	200,298	0.05%
Toronto Dominion Bank	1.200%	06/03/26	200,000	200,252	0.05%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	199,743	0.05%
FNMA	4.000%	04/01/42	1,447,530	195,438	0.05%
Upgrade Receivables Trust	3.510%	10/15/25	195,124	195,407	0.05%
FNMA	3.550%	08/01/30	172,433	195,353	0.05%
CubeSmart LP	2.000%	02/15/31	200,000	194,332	0.05%
GNMA	4.500%	06/15/46	169,728	191,398	0.05%
Citigroup, Inc.	2.976%	11/05/30	180,000	190,653	0.05%
Hero Funding Trust	3.190%	09/20/48	185,875	190,543	0.05%
FNMA	3.500%	10/01/46	181,673	188,668	0.05%
BP Capital Markets plc	3.194%	04/06/25	175,000	188,563	0.05%
FNMA	5.500%	02/25/35	167,159	187,396	0.05%
FNMA	0.606%	06/25/43	11,624,667	186,293	0.05%
Motel 6 Trust	2.223%	08/15/34	185,014	185,360	0.05%
State Street Corp.	2.354%	11/01/25	175,000	183,934	0.05%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Morgan Stanley	2.699%	01/22/31	175,000	$183,190	0.05%
Mill City Solar Loan Ltd.	3.690%	07/20/43	170,737	180,970	0.05%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	180,946	0.05%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	176,910	179,427	0.05%
CPS Auto Trust	3.730%	09/15/23	174,191	175,967	0.04%
Newtek Small Business Loan Trust	4.000%	02/25/44	181,159	175,119	0.04%
Pricoa Global Funding	3.450%	09/01/23	160,000	170,791	0.04%
FHLMC	4.000%	12/01/28	157,377	170,399	0.04%
Citigroup, Inc.	4.125%	07/25/28	150,000	168,981	0.04%
FNMA	5.000%	05/25/39	896,943	168,968	0.04%
Comcast Corp.	3.969%	11/01/47	144,000	167,650	0.04%
Bancorp Commercial Mortgage Trust (The)	1.151%	09/17/36	167,561	167,456	0.04%
FNMA	7.500%	03/25/34	137,314	167,418	0.04%
Freedom Financial	2.520%	03/18/27	166,360	167,199	0.04%
PPL Electric Utilities	3.000%	10/01/49	160,000	165,098	0.04%
FNMA	2.500%	02/25/43	163,649	165,017	0.04%
United Airlines Pass-Through Trust	5.375%	02/15/23	161,013	161,821	0.04%
Alaska Airlines	4.800%	08/15/27	144,121	159,458	0.04%
DTE Energy Co.	2.529%	10/01/24	150,000	157,900	0.04%
FNMA	2.000%	01/25/50	171,000	157,673	0.04%
Social Professional Loan Program	4.440%	05/25/40	150,000	156,767	0.04%
Hero Funding Trust	3.750%	09/20/41	149,232	156,319	0.04%
GNMA	6.607%	06/20/37	786,454	155,376	0.04%
ERP Operating LP	2.500%	02/15/30	150,000	155,178	0.04%
Upstart Pass-Through Trust	3.750%	02/20/28	150,497	154,561	0.04%
FHLMC	5.000%	07/15/33	122,241	151,614	0.04%
LL ABS Trust	3.520%	03/15/27	150,000	151,429	0.04%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	151,182	0.04%
Diamond Resorts Owner Trust	3.530%	02/20/32	146,170	150,993	0.04%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,533	0.04%
Bank of America Corp.	1.319%	06/19/26	150,000	150,328	0.04%
FNMA	4.250%	05/25/37	139,581	150,149	0.04%
FNMA	3.500%	02/25/43	2,252,582	150,095	0.04%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,087	0.04%
Laurel Road Prime Student Loan	2.730%	10/25/48	147,268	150,025	0.04%
BX Trust	2.043%	05/15/37	150,000	149,997	0.04%
FNMA	3.000%	08/25/42	139,525	148,613	0.04%
Citigroup Commercial Mortgage	3.323%	07/15/30	150,000	148,462	0.04%
GNMA	5.250%	06/20/38	133,231	147,777	0.04%
FHLMC	0.000%	08/15/36	159,880	147,602	0.04%
FNMA	4.870%	10/01/41	128,194	147,289	0.04%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	146,457	146,739	0.04%
FNMA	0.492%	02/25/42	143,798	145,330	0.04%
FHLMC	0.000%	02/01/34	156,123	144,951	0.04%
FNMA	0.471%	11/25/36	143,059	144,916	0.04%
Amgen, Inc.	2.650%	05/11/22	140,000	142,391	0.04%
FHLMC	6.627%	06/15/35	2,321,424	141,663	0.04%
FNMA	4.820%	12/01/29	124,050	140,348	0.04%
College Ave Student Loans	1.492%	12/28/48	137,644	139,140	0.04%
Ameren Corp.	2.500%	09/15/24	130,000	136,703	0.03%
GNMA	0.595%	01/16/40	133,750	135,080	0.03%
FNMA	2.370%	10/01/26	127,587	134,906	0.03%
Verizon Communications, Inc.	2.987%	10/30/56	143,000	134,425	0.03%
Earnest Student Loan Program LLC	2.680%	07/25/35	133,902	133,902	0.03%
Citigroup, Inc.	5.316%	03/26/41	100,000	133,725	0.03%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Bank of Nova Scotia	1.950%	02/01/23	130,000	$133,281	0.03%
FNMA	4.000%	02/25/47	1,999,808	132,894	0.03%
FNMA	5.000%	06/01/35	836,561	132,320	0.03%
FNMA	3.500%	10/01/29	122,756	132,220	0.03%
Credit Suisse First Boston	4.284%	04/17/36	127,000	132,178	0.03%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	131,916	0.03%
DTE Energy Co.	2.950%	03/01/30	125,000	131,807	0.03%
FNMA	4.000%	12/25/28	120,000	131,745	0.03%
Credit Suisse First Boston	4.782%	04/17/36	135,000	130,137	0.03%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	129,136	0.03%
Total Capital International SA	2.829%	01/10/30	120,000	128,883	0.03%
Abbott Laboratories	4.750%	11/30/36	100,000	128,767	0.03%
GNMA	4.000%	02/20/44	1,561,969	128,670	0.03%
Continental Credit Card LLC	6.410%	01/15/25	125,831	128,499	0.03%
Northern States Power Co. of Wisconsin	2.900%	03/01/50	125,000	127,510	0.03%
FNMA	0.000%	10/25/43	146,069	127,047	0.03%
Marlette Funding Trust	2.950%	12/17/29	125,000	126,996	0.03%
FNMA	5.000%	03/25/35	785,518	126,220	0.03%
Hero Funding Trust	4.990%	09/20/47	123,659	126,160	0.03%
Kroger Co. (The)	2.200%	05/01/30	125,000	125,715	0.03%
Upstart Pass-Through Trust	3.350%	04/20/28	121,570	123,921	0.03%
CSX Corp.	4.250%	11/01/66	100,000	123,319	0.03%
Bancorp Commerical Mortgage Trust (The)	1.101%	03/17/36	123,299	123,299	0.03%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	122,734	0.03%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	121,594	0.03%
AbbVie, Inc.	4.550%	03/15/35	100,000	121,371	0.03%
American Homes 4 Rent	3.467%	04/17/52	114,308	121,243	0.03%
Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	120,663	0.03%
FHLMC	0.573%	10/15/40	119,014	120,499	0.03%
Hero Funding Trust	5.240%	09/20/42	119,901	120,161	0.03%
FNMA	0.741%	07/25/36	119,348	120,042	0.03%
Helios Issuer LLC	3.750%	06/20/46	113,784	119,355	0.03%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	119,126	0.03%
AT&T, Inc.	4.500%	05/15/35	100,000	117,382	0.03%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	115,650	0.03%
PPG Industries, Inc.	2.400%	08/15/24	110,000	115,209	0.03%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	114,196	0.03%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	113,884	0.03%
FNMA	5.000%	08/25/36	99,379	113,139	0.03%
AT&T, Inc.	2.550%	12/01/33	114,000	112,933	0.03%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	112,930	0.03%
American Homes 4 Rent	4.250%	02/15/28	100,000	112,249	0.03%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	111,961	0.03%
Discover Financial Services	4.100%	02/09/27	100,000	111,896	0.03%
Life Storage LP	3.875%	12/15/27	100,000	111,528	0.03%
Spirit Realty LP	4.450%	09/15/26	100,000	111,521	0.03%
Kirby Corp.	4.200%	03/01/28	100,000	111,456	0.03%
American Tower Corp.	3.800%	08/15/29	100,000	111,422	0.03%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	111,331	0.03%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	111,045	0.03%
Bank of America Corp.	3.824%	01/20/28	100,000	110,963	0.03%
Morgan Stanley	3.625%	01/20/27	100,000	110,882	0.03%
FNMA	5.959%	07/25/44	592,212	110,697	0.03%
Lincoln National Corp.	3.625%	12/12/26	100,000	110,696	0.03%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	110,402	0.03%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Realty Income Corp.	3.875%	04/15/25	100,000	$110,328	0.03%
Capital One Financial Corp.	3.750%	07/28/26	100,000	110,313	0.03%
Cimarex Energy Co.	3.900%	05/15/27	100,000	110,224	0.03%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	110,217	0.03%
Apple, Inc.	3.000%	06/20/27	100,000	109,947	0.03%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	109,378	0.03%
Mosaic Solar Loans LLC	4.010%	06/22/43	101,493	109,331	0.03%
Morgan Stanley	3.700%	10/23/24	100,000	109,100	0.03%
FHLMC	4.500%	12/15/39	97,482	108,833	0.03%
FHLMC	0.573%	07/15/41	107,598	108,821	0.03%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	108,807	0.03%
Citigroup, Inc.	3.300%	04/27/25	100,000	108,728	0.03%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	108,654	0.03%
Social Professional Loan Program	2.720%	11/26/40	106,767	108,633	0.03%
Morgan Stanley	3.125%	07/27/26	100,000	108,348	0.03%
Valero Energy Corp.	3.400%	09/15/26	100,000	108,291	0.03%
Shell International Finance BV	6.375%	12/15/38	73,000	108,244	0.03%
Realty Income Corp.	3.000%	01/15/27	100,000	108,032	0.03%
Ford Motor Co.	4.346%	12/08/26	100,000	107,125	0.03%
DTE Energy Co.	2.850%	10/01/26	100,000	106,845	0.03%
ERP Operating LP	2.850%	11/01/26	100,000	106,808	0.03%
Southwest Airlines Co.	3.000%	11/15/26	100,000	106,528	0.03%
GNMA	5.000%	12/20/38	97,725	106,328	0.03%
Kroger Co. (The)	2.650%	10/15/26	100,000	106,139	0.03%
Southwestern Electric Power	2.750%	10/01/26	100,000	105,998	0.03%
New York Life Global Funding	2.900%	01/17/24	100,000	105,927	0.03%
Morgan Stanley	3.737%	04/24/24	100,000	105,761	0.03%
CMS Energy Corp.	2.950%	02/15/27	100,000	105,497	0.03%
Comcast Corp.	2.650%	02/01/30	100,000	105,267	0.03%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	105,028	0.03%
FNMA	2.000%	12/25/32	104,453	104,965	0.03%
Lennox International, Inc.	3.000%	11/15/23	100,000	104,805	0.03%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	104,661	0.03%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	104,291	0.03%
FNMA	3.500%	06/25/34	1,206,778	103,996	0.03%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	103,814	0.03%
FHLMC	1.173%	11/15/37	102,583	103,621	0.03%
Verizon Communications, Inc.	1.256%	05/15/25	100,000	103,133	0.03%
Citigroup, Inc.	1.452%	07/01/26	100,000	102,867	0.03%
U.S. Treasury Notes	1.625%	04/30/23	100,000	102,531	0.03%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	102,298	0.03%
Bank of America Corp.	2.881%	04/24/23	100,000	102,049	0.03%
FHLMC	4.500%	11/15/39	90,996	101,563	0.03%
Citigroup Commerical Mortgage	1.173%	07/15/30	101,547	101,017	0.03%
Principal Life Global Funding II	2.375%	11/21/21	100,000	100,833	0.03%
JPMorgan Chase & Co.	1.184%	01/15/23	100,000	100,546	0.03%
Oportun Funding XII LLC	4.830%	12/09/24	100,000	100,516	0.03%
FNMA	6.500%	03/01/29	90,731	100,324	0.03%
Cosmopolitan Hotel Trust	2.323%	11/15/36	100,000	100,124	0.03%
Champlain Housing Mortgage Trust	1.473%	11/17/36	100,000	100,093	0.03%
College Ave Student Loans	4.750%	12/26/47	93,840	99,823	0.03%
Ford Motor Co.	7.450%	07/16/31	75,000	98,625	0.02%
American Tower Corp.	2.100%	06/15/30	100,000	98,339	0.02%
FNMA	3.500%	03/25/35	1,059,749	98,278	0.02%
GNMA	2.000%	01/20/43	100,000	96,739	0.02%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
College Ave Student Loans	5.500%	12/26/47	91,797	$96,152	0.02%
FHLMC	0.000%	04/15/36	104,959	95,447	0.02%
FNMA	2.000%	08/25/42	95,482	90,922	0.02%
FNMA	3.000%	04/25/43	89,901	90,585	0.02%
FNMA	6.000%	12/25/32	76,032	89,755	0.02%
GNMA	0.607%	07/20/64	85,972	86,618	0.02%
FHLMC	6.527%	05/15/36	432,546	84,823	0.02%
FNMA	5.000%	02/01/36	649,322	84,446	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	81,655	0.02%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	81,302	81,569	0.02%
Social Professional Loan Program	3.590%	10/26/37	79,826	80,544	0.02%
GNMA	3.000%	10/20/37	1,859,842	79,975	0.02%
Hero Funding Trust	4.670%	09/20/48	72,649	78,636	0.02%
Earnest Student Loan Program LLC	3.590%	01/25/41	78,289	78,541	0.02%
GNMA	3.500%	03/20/46	72,084	78,421	0.02%
FHLMC	6.500%	09/01/38	65,814	77,576	0.02%
Westgate Resorts	3.580%	12/20/31	74,832	76,049	0.02%
Westgate Resorts	4.100%	12/20/31	74,832	75,676	0.02%
GoodGreen Trust	3.740%	10/15/52	71,407	75,488	0.02%
GNMA	6.107%	02/20/42	550,761	74,458	0.02%
FHLMC	0.373%	05/15/28	75,367	74,378	0.02%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	67,557	68,498	0.02%
Spirit Realty LP	4.000%	07/15/29	60,000	66,598	0.02%
Mosaic Solar Loans LLC	4.770%	06/22/43	60,250	65,135	0.02%
FNMA	6.509%	05/25/35	419,466	64,190	0.02%
FHLMC	4.500%	09/15/41	583,527	60,819	0.02%
Small Business Lending Trust	2.850%	07/15/26	60,597	60,560	0.02%
Social Professional Loan Program	2.360%	12/27/32	59,659	60,222	0.02%
FNMA	3.500%	07/25/35	556,902	58,298	0.01%
GNMA	2.500%	02/20/45	56,553	56,602	0.01%
FNMA	0.000%	01/25/43	74,101	56,235	0.01%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	56,078	0.01%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	55,288	55,893	0.01%
FNMA	4.000%	06/25/40	1,354,364	55,575	0.01%
Social Professional Loan Program	0.442%	02/25/42	55,621	55,348	0.01%
FHLMC	3.500%	07/15/31	1,286,792	54,876	0.01%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	54,166	0.01%
FHLMC	0.000%	05/25/37	57,821	53,819	0.01%
CubeSmart LP	3.125%	09/01/26	50,000	53,435	0.01%
Boston Properties LP	2.750%	10/01/26	50,000	53,396	0.01%
Freedom Financial	4.520%	06/18/27	52,689	52,953	0.01%
Octane Receivables Trust	3.160%	09/20/23	52,360	52,823	0.01%
New York Life Global Funding	2.350%	07/14/26	50,000	52,341	0.01%
FNMA	2.222%	12/25/39	48,384	50,660	0.01%
American Tower Corp.	2.250%	01/15/22	50,000	50,517	0.01%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,288	0.01%
FNMA	0.000%	10/25/36	52,170	49,794	0.01%
Renew Financial LLC	3.220%	09/22/53	47,608	49,495	0.01%
GNMA	2.500%	08/20/46	47,605	47,469	0.01%
Laurel Road Prime Student Loan	3.540%	05/26/43	45,848	46,748	0.01%
Renew Financial LLC	5.750%	09/20/52	36,508	37,399	0.01%
GNMA	5.000%	11/16/41	224,101	34,856	0.01%
GNMA	8.542%	04/20/39	31,115	32,165	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	30,201	31,875	0.01%
FNMA	3.500%	11/25/27	463,020	30,615	0.01%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	3.000%	06/15/31	833,788	$28,605	0.01%
GNMA	0.817%	05/20/68	1,144,555	28,223	0.01%
LL ABS Trust	2.870%	03/15/27	27,714	27,734	0.01%
GNMA	2.500%	10/20/41	26,458	27,308	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	24,153	24,938	0.01%
Freedom Financial	2.400%	09/20/27	24,892	24,925	0.01%
GNMA	0.466%	05/20/63	1,902,754	21,079	0.01%
FNMA	4.000%	01/25/28	251,416	20,303	0.01%
LHOME Mortgage Trust	4.948%	10/25/23	20,087	20,106	0.01%
FNMA	6.000%	01/25/34	95,500	19,441	0.00%
GNMA	0.329%	08/20/66	1,652,854	18,946	0.00%
GNMA	6.000%	03/20/38	274,139	18,155	0.00%
Upstart Securitization Trust	2.897%	09/20/29	17,297	17,331	0.00%
Gold Key Resorts LLC	3.220%	03/17/31	14,506	14,682	0.00%
FNMA	6.459%	05/25/40	77,631	14,338	0.00%
Structured Asset Securities Corp.	2.243%	12/25/33	10,640	10,663	0.00%
FNMA	4.500%	12/25/40	217,955	9,685	0.00%
GNMA	4.000%	08/20/43	238,099	7,022	0.00%
FNMA	4.000%	02/25/40	235,686	6,137	0.00%
GNMA	1.907%	01/20/62	86,754	3,957	0.00%
GNMA	4.004%	11/20/67	26,524	1,964	0.00%
FNMA	5.000%	06/25/40	44,390	1,410	0.00%
GNMA	3.948%	04/20/67	37,539	765	0.00%
Money Market Funds					**1.30%**
State Street Institutional Liquid Reserves Fund - Premier Class			5,125,567	$5,127,105	1.30%

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.

Schedule of Investments
Diamond Hill Core Bond Fund
May 31, 2021

Net Assets: $ 387,193,999

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	10,050,000	$7,787,965	2.01%
U.S. Treasury Notes	0.875%	11/15/30	7,500,000	7,038,281	1.82%
U.S. Treasury Bonds	1.125%	08/15/40	7,200,000	5,978,250	1.54%
FNMA	4.000%	12/25/43	4,670,626	5,120,016	1.32%
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	3,121,523	0.81%
FNMA	3.500%	02/25/47	2,908,788	3,090,900	0.80%
U.S. Treasury Notes	0.625%	08/15/30	3,313,900	3,048,270	0.79%
FNMA	3.500%	11/25/47	2,266,828	2,398,550	0.62%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,258,983	0.58%
FNMA	3.000%	07/25/45	2,044,494	2,222,545	0.57%
FNMA	3.000%	03/25/50	2,077,414	2,219,583	0.57%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,217,656	0.57%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,200,463	0.57%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,138,125	0.55%
FHLMC	3.500%	12/15/47	1,976,284	2,127,388	0.55%
FNMA	3.500%	10/25/47	1,993,629	2,104,277	0.54%
GNMA	2.500%	07/20/50	1,975,000	2,016,829	0.52%
Commercial Mortgage Trust	2.173%	11/10/46	2,000,000	1,995,136	0.52%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	1,907,813	0.49%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	1,779,941	0.46%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,766,441	0.46%
Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,753,500	0.45%
FHLMC	4.000%	08/15/43	1,535,073	1,714,786	0.44%
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,645,346	0.42%
FHLMC	0.000%	10/15/41	1,734,959	1,618,900	0.42%
GNMA	3.000%	05/20/46	1,511,000	1,591,620	0.41%
FHLMC	3.500%	01/15/48	1,464,880	1,587,532	0.41%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,542,305	0.40%
Drop	2.360%	04/15/26	1,500,000	1,502,855	0.39%
Upstart Pass Through Trust	2.000%	07/20/27	1,500,000	1,501,141	0.39%
FNMA	0.000%	08/27/36	1,600,000	1,488,101	0.38%
FHLMC	3.000%	11/15/46	1,385,000	1,482,346	0.38%
U.S. Treasury STRIPS	0.000%	02/15/36	2,000,000	1,461,347	0.38%
FHLMA	3.500%	11/15/45	1,325,859	1,454,550	0.38%
FNMA	4.000%	03/01/35	1,308,213	1,424,283	0.37%
U.S. Treasury STRIPS	0.000%	02/15/37	2,000,000	1,420,205	0.37%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,407,902	0.36%
BX Commercial Mortgage Trust	3.540%	03/09/44	1,300,000	1,398,945	0.36%
GNMA	2.500%	02/20/50	1,385,112	1,389,982	0.36%
Continental Credit Card LLC	2.240%	12/15/28	1,350,000	1,365,240	0.35%
Freedom Mortgage Trust	6.000%	06/18/27	1,292,000	1,363,971	0.35%
Westgate Resorts	6.213%	03/20/34	1,270,178	1,343,839	0.35%
GNMA	4.000%	07/20/48	1,162,000	1,312,118	0.34%
BX Trust	3.202%	12/11/41	1,177,000	1,257,396	0.32%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,255,481	0.32%
LL ABS Trust	3.790%	03/15/23	1,200,000	1,237,110	0.32%
FHLMC	4.000%	05/15/48	1,127,272	1,236,794	0.32%
Continental Credit Card LLC	3.830%	08/15/26	1,200,000	1,227,899	0.32%
Continental Credit Card LLC	3.660%	12/15/28	1,200,000	1,217,462	0.31%
Veros Auto Receivables Trust	0.920%	10/15/26	1,200,000	1,200,336	0.31%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Star	1.816%	04/17/38	1,200,000	$1,197,748	0.31%
Upstart Securitization Trust	2.500%	04/20/27	1,182,040	1,196,946	0.31%
FNMA	3.500%	02/25/48	1,123,554	1,186,162	0.31%
BX Commercial Mortgage Trust	2.201%	11/15/32	1,178,894	1,183,387	0.31%
FHLMC	3.851%	07/15/35	1,150,000	1,169,406	0.30%
Lendmark Funding Trust	2.470%	11/20/31	1,150,000	1,157,137	0.30%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,152,077	0.30%
GNMA	3.000%	12/20/45	1,052,883	1,131,629	0.29%
FHLMC	2.010%	01/25/51	1,121,914	1,130,991	0.29%
Sunnova Solar Issuer LLC	2.730%	11/01/55	1,090,417	1,107,071	0.29%
FHLMC	3.500%	09/25/49	1,000,000	1,095,690	0.28%
Invitation Homes Trust	1.115%	07/17/37	1,066,565	1,067,631	0.28%
FHLMC	3.000%	11/15/44	1,020,410	1,058,373	0.27%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,057,656	0.27%
FNMA	3.500%	05/25/42	965,989	1,049,854	0.27%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,041,607	0.27%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	1,030,676	0.27%
FHLMC	2.500%	05/15/42	1,000,000	1,023,438	0.26%
Wells Fargo & Co.	3.550%	09/29/25	925,000	1,020,862	0.26%
Freedom Financial	4.180%	09/20/27	1,000,000	1,017,865	0.26%
Upstart Securitization Trust	3.734%	09/20/29	1,000,000	1,016,845	0.26%
Credibility Asset Securitization	2.390%	04/15/26	1,000,000	1,010,702	0.26%
FMC GMSR Issuer Trust	4.450%	01/25/26	1,000,000	1,008,065	0.26%
ReadyCap Commercial Mortgage Trust	2.242%	02/25/35	999,962	1,007,312	0.26%
Upstart Securitization Trust	1.750%	06/20/31	1,000,000	1,003,383	0.26%
Credit Suisse First Boston	3.769%	12/06/22	1,000,000	1,003,007	0.26%
Brex, Inc.	2.130%	07/17/24	1,000,000	1,002,705	0.26%
GS Mortgage Securities Trust	2.650%	05/15/26	1,000,000	1,000,598	0.26%
Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	1,000,275	0.26%
Acre Mortgage Trust	2.715%	12/15/37	1,000,000	1,000,000	0.26%
LoanCore	1.401%	07/15/36	1,000,000	1,000,000	0.26%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	998,129	0.26%
BXMT Ltd.	1.501%	02/18/38	1,000,000	997,500	0.26%
PNMAC GMSR Issuer Trust	2.742%	08/25/23	1,000,000	997,355	0.26%
BXMT Ltd.	1.751%	02/18/38	1,000,000	996,250	0.26%
Allstate Corp. (The)	0.750%	12/15/25	1,000,000	994,503	0.26%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	1,000,000	993,443	0.26%
FNMA	3.500%	03/25/43	1,000,000	989,949	0.26%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	989,496	0.26%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	978,008	0.25%
FNMA	4.500%	07/25/41	907,683	964,903	0.25%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	954,402	962,652	0.25%
Westgate Resorts	3.963%	03/20/34	923,766	955,027	0.25%
Credito RL USA	1.350%	02/16/27	951,380	951,950	0.25%
Goldman Sachs Mortgage Securities Corp. Trust	1.351%	07/16/35	941,051	940,753	0.24%
FNMA	4.500%	06/01/37	849,425	931,013	0.24%
FNMA	6.500%	07/25/42	791,426	927,626	0.24%
J.P. Morgan Wealth Management	1.310%	02/26/71	920,726	922,169	0.24%
KKR Real Estate Finance Trust, Inc.	1.201%	06/15/36	920,737	921,601	0.24%
FNMA	3.000%	10/25/46	850,000	920,993	0.24%
Upstart Securitization Trust	2.750%	02/20/27	909,107	918,077	0.24%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	908,309	0.23%
FNMA	4.940%	12/01/43	761,178	903,059	0.23%
Multi Family Connecticut Avenue	1.792%	10/15/49	904,507	900,930	0.23%
Oportun Funding XIV LLC	3.440%	03/08/28	900,000	899,560	0.23%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.375%	11/15/40	1,000,000	$867,344	0.22%
FHLMC	3.500%	02/15/52	789,335	859,639	0.22%
FNMA	4.000%	02/25/44	817,865	858,588	0.22%
GNMA	3.000%	04/20/50	796,645	848,404	0.22%
FHF Trust	1.270%	03/15/27	844,685	845,359	0.22%
Comcast Corp.	3.950%	10/15/25	750,000	841,965	0.22%
GNMA	3.000%	02/16/40	811,015	841,863	0.22%
FNMA	3.140%	07/01/32	750,000	837,992	0.22%
Progress Residential Trust	1.303%	04/17/38	850,000	837,316	0.22%
Multi Family Connecticut Avenue	2.042%	03/25/50	818,086	821,861	0.21%
American Water Capital Corp.	2.300%	06/01/31	825,000	821,745	0.21%
Oportun Funding LLC	3.450%	05/15/24	800,000	818,654	0.21%
FHLMC	5.322%	02/15/33	780,893	817,446	0.21%
FHLMC	2.951%	07/16/35	800,000	811,500	0.21%
Goldman Sachs Group, Inc.	2.615%	04/22/32	800,000	806,196	0.21%
Invitation Homes Trust	0.965%	12/19/36	803,739	805,179	0.21%
FNMA	3.500%	05/25/42	758,000	804,577	0.21%
Mercury Financial Credit Card	2.330%	03/20/26	800,000	802,425	0.21%
SFS Asset Securitization LLC	4.238%	06/10/25	800,000	801,330	0.21%
Public Storage	1.850%	05/01/28	800,000	801,080	0.21%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	800,946	0.21%
Cosmopolitan Hotel Trust	1.031%	11/17/36	800,000	800,713	0.21%
Avant Loans Funding Trust	2.300%	07/15/30	800,000	800,220	0.21%
U.S. Treasury Notes	2.500%	05/15/24	750,000	798,662	0.21%
Colony American Finance Ltd.	1.707%	12/15/52	800,000	792,873	0.20%
Foursight Capital Automobile Receivables	5.500%	10/15/24	750,000	787,377	0.20%
Fontainebleau Miami Beach	3.750%	12/12/36	750,000	786,390	0.20%
Colony American Finance Ltd.	2.712%	12/15/52	800,000	771,366	0.20%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	760,549	0.20%
OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	760,039	0.20%
Verizon Communications, Inc.	0.750%	03/22/24	750,000	756,081	0.20%
Lendmark Funding Trust	3.410%	11/20/31	750,000	755,361	0.19%
Dominion Energy Inc	1.450%	04/15/26	750,000	754,569	0.19%
Oportun Funding LLC	1.470%	05/08/31	750,000	754,438	0.19%
CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	754,134	0.19%
Goldman Sachs Mortgage Securities Corp. Trust	1.021%	07/16/35	752,841	753,281	0.19%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	753,141	0.19%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	752,878	0.19%
Invitation Homes Trust	1.065%	03/17/37	750,000	750,352	0.19%
Small Business Lending Trust	3.200%	12/15/26	746,000	750,264	0.19%
BXMT	1.150%	05/17/38	750,000	750,000	0.19%
BXMT	2.350%	05/17/38	750,000	750,000	0.19%
Genesis Sales Finance Master	2.090%	12/21/26	750,000	749,798	0.19%
FHLMC	2.500%	05/25/49	758,520	748,948	0.19%
PFP III	2.498%	04/14/38	750,000	748,126	0.19%
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	747,224	0.19%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	746,289	0.19%
Social Professional Loan Program	3.050%	11/16/48	730,000	740,202	0.19%
Diamond Resorts Owner Trust	2.050%	11/21/33	727,115	736,758	0.19%
Tennessee Valley Authority	4.625%	09/15/60	525,000	736,539	0.19%
Social Professional Loan Program	4.160%	11/26/40	700,000	736,358	0.19%
GNMA	3.500%	09/20/48	689,379	733,013	0.19%
Tesla Auto Lease Trust	2.680%	01/20/23	700,000	717,732	0.19%
FNMA	4.299%	06/25/43	653,999	711,965	0.18%
Lhome Mortgage Trust	4.335%	03/25/24	700,000	710,851	0.18%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	3.875%	08/15/40	550,000	$702,840	0.18%
WEC Energy Group Inc.	0.800%	03/15/24	700,000	702,400	0.18%
FNMA	3.500%	06/01/31	644,814	701,007	0.18%
Finance of America HECM	3.640%	02/25/31	700,000	698,589	0.18%
LoanCore Issuer Ltd.	2.615%	05/15/36	720,000	693,642	0.18%
Progress Residential Trust	2.106%	04/17/38	700,000	693,240	0.18%
CarNow Auto Receivables Trust	0.970%	10/15/24	691,403	691,888	0.18%
J.P. Morgan Wealth Management	1.810%	02/26/71	690,544	690,897	0.18%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	674,647	685,470	0.18%
Aventura Mall Trust	4.249%	07/09/40	650,000	684,182	0.18%
Newtek Small Business Loan Trust	2.700%	02/25/44	699,430	682,660	0.18%
FREMF Mortgage Trust	2.007%	07/25/28	690,794	680,494	0.18%
FNMA	3.000%	05/25/42	659,998	679,104	0.18%
Ocwen Master Advance Receivables	1.300%	08/15/52	670,000	678,584	0.18%
College Ave Student Loans	2.320%	07/25/51	675,000	677,404	0.17%
Newtek Small Business Loan Trust	2.350%	12/25/44	683,426	673,258	0.17%
BX Commercial Mortgage Trust	2.843%	03/09/44	650,000	673,109	0.17%
AT&T, Inc.	2.300%	06/01/27	650,000	673,075	0.17%
U.S. Treasury STRIPS	0.000%	11/15/38	1,000,000	671,420	0.17%
Acre Mortgage Trust	3.215%	12/15/37	675,000	668,220	0.17%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	665,645	0.17%
BX Trust	1.189%	09/15/37	680,540	664,338	0.17%
FNMA	5.000%	03/25/41	570,000	663,177	0.17%
OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	658,540	0.17%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	656,834	0.17%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	654,164	0.17%
Oportun Funding LLC	3.650%	05/08/31	650,000	653,749	0.17%
MVW Own Trust	1.940%	01/22/41	650,000	653,552	0.17%
PFP Ltd.	1.748%	04/16/36	650,000	649,188	0.17%
Multi Family Housing Mortgage Loan	1.222%	11/27/34	647,839	647,839	0.17%
BSPRT Issuer Ltd.	1.151%	09/17/35	641,557	640,610	0.17%
FNMA	3.500%	05/25/48	600,000	636,743	0.16%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	636,570	0.16%
FHLMC	4.500%	12/01/37	576,738	635,753	0.16%
Home Partners of America Trust	2.922%	10/19/39	629,970	632,932	0.16%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	600,000	624,773	0.16%
Regional Management Issuance Trust	3.040%	03/17/31	625,000	622,135	0.16%
BXMT Ltd.	2.051%	02/16/37	625,000	621,484	0.16%
Bank Of Montreal France	0.949%	01/22/27	630,000	620,398	0.16%
CLI Funding VI LLC	3.620%	09/18/45	600,167	614,904	0.16%
Upstart Securitization Trust	3.829%	01/21/30	600,000	614,656	0.16%
FNMA	3.500%	03/25/49	540,905	610,004	0.16%
Holiday Inn Timeshare Trust	3.420%	10/09/39	586,379	609,682	0.16%
Realty Income Corp.	0.750%	03/15/26	625,000	608,929	0.16%
Multi Family Housing Mortgage Loan	1.801%	11/15/35	600,000	604,500	0.16%
Equitable Financial Life	1.800%	03/08/28	609,000	601,740	0.16%
Amazon.com, Inc.	0.450%	05/12/24	600,000	601,067	0.16%
FNMA	4.000%	09/25/48	534,998	600,840	0.16%
Helios Issuer LLC	1.800%	02/20/48	603,960	600,613	0.15%
FNMA	6.508%	09/25/42	3,070,274	600,150	0.15%
TPG Real Estate Finance	1.251%	10/15/34	600,000	599,812	0.15%
Truist Financial Corp.	1.267%	03/02/27	600,000	599,279	0.15%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	596,196	0.15%
GNMA	3.000%	08/20/49	540,446	588,241	0.15%
FHLMC	4.000%	11/15/40	555,000	584,879	0.15%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Freedom Financial	3.060%	03/18/27	575,000	$583,868	0.15%
GNMA	4.500%	08/16/40	486,204	583,108	0.15%
Upstart Pass-Through Trust	3.000%	01/20/27	573,354	581,814	0.15%
Lendmark Funding Trust	4.690%	04/21/31	550,000	579,883	0.15%
FNMA	3.885%	04/25/43	604,558	575,236	0.15%
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	572,196	0.15%
GNMA	3.000%	01/20/43	532,000	571,824	0.15%
GNMA	3.500%	08/20/49	517,000	566,092	0.15%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	550,000	563,637	0.15%
Santander Drive Auto Trust	2.680%	10/15/25	545,000	561,916	0.15%
FNMA	2.750%	10/25/49	548,268	560,982	0.14%
Morgan Stanley	3.875%	01/27/26	500,000	560,016	0.14%
Home Partners of America Trust	3.157%	09/17/27	549,396	559,790	0.14%
Anheuser-Busch Beverage	4.150%	01/23/25	500,000	558,469	0.14%
Citigroup, Inc.	3.887%	01/10/28	500,000	557,930	0.14%
FNMA	1.950%	04/25/28	536,798	554,913	0.14%
Octane Receivables Trust	2.230%	11/20/28	550,000	554,223	0.14%
CVS Health Corp.	3.750%	04/01/30	500,000	553,886	0.14%
FNMA	3.500%	06/01/33	510,268	549,128	0.14%
FREMF Mortgage Trust	2.357%	08/25/29	550,157	547,456	0.14%
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	490,000	542,855	0.14%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	539,713	0.14%
GNMA	3.000%	07/20/49	500,000	539,167	0.14%
Skopos Auto Receivables Trust	3.430%	09/15/23	534,001	537,486	0.14%
Business Jet Securities LLC	5.193%	07/15/34	532,923	537,241	0.14%
GNMA	3.000%	09/20/46	500,000	533,752	0.14%
GNMA	3.000%	09/20/46	500,000	533,750	0.14%
GNMA	4.000%	04/20/49	490,565	532,649	0.14%
Principal Life Global Funding II	1.250%	06/23/25	525,000	529,156	0.14%
Social Professional Loan Program	4.140%	02/25/48	500,000	524,534	0.14%
GNMA	2.500%	01/20/50	531,000	520,609	0.13%
Chevron Corp.	1.995%	05/11/27	500,000	519,225	0.13%
Kroger Co. (The)	1.700%	01/15/31	550,000	518,190	0.13%
United Airlines Pass-Through Trust	4.875%	07/15/27	485,250	516,642	0.13%
FHLMA	3.500%	01/15/45	490,738	514,278	0.13%
Goldman Sachs Group, Inc.	2.600%	02/07/30	500,000	513,342	0.13%
Zoetics, Inc.	2.000%	05/15/30	525,000	512,851	0.13%
Citigroup, Inc	1.678%	05/15/24	500,000	512,269	0.13%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	511,946	0.13%
Freedom Mortgage Trust	2.157%	10/27/25	515,022	511,305	0.13%
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	506,990	0.13%
GNMA	3.500%	01/20/30	482,042	506,369	0.13%
College Ave Student Loans	4.120%	07/25/51	500,000	505,201	0.13%
Credibility Asset Securitization	3.380%	04/15/26	500,000	504,732	0.13%
GNMA	5.500%	11/15/38	433,668	504,182	0.13%
FedEx Corp.	1.875%	02/20/34	510,963	503,491	0.13%
Volkswagen Group America	0.750%	11/23/22	500,000	502,405	0.13%
MF1 Ltd.	3.101%	07/16/35	500,000	501,783	0.13%
Morgan Stanley	0.529%	01/25/24	500,000	501,073	0.13%
FNMA	0.000%	11/25/32	530,991	500,880	0.13%
Carvana Auto Receivable Trust	1.320%	11/09/26	500,000	500,774	0.13%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	500,548	0.13%
Tunisian Republic	1.416%	08/05/21	500,000	500,540	0.13%
KeyBank NA	0.423%	01/03/24	500,000	500,539	0.13%
Massmutual Global Funding	2.150%	03/09/31	500,000	499,907	0.13%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	3.000%	03/15/43	502,837	$499,602	0.13%
Fedex Corp.	2.400%	05/15/31	500,000	499,556	0.13%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	498,822	0.13%
FHLMC	4.000%	11/15/46	471,592	497,945	0.13%
American Electric Power, Inc.	1.000%	11/01/25	500,000	497,250	0.13%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	495,557	0.13%
Apple, Inc.	0.700%	02/08/26	500,000	495,286	0.13%
Cold Storage Trust	2.866%	11/16/37	491,495	493,368	0.13%
Principal Life Global Funding II	0.875%	01/12/26	500,000	491,936	0.13%
FHLMC	2.500%	07/15/42	475,000	491,664	0.13%
FNMA	3.500%	02/01/33	455,110	489,834	0.13%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	488,902	0.13%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	488,391	0.13%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	486,283	0.13%
FHLMA	3.500%	02/15/30	445,694	484,151	0.12%
Berkshire Hathaway Energy Corp.	1.650%	05/15/31	500,000	473,706	0.12%
Morgan Stanley	1.794%	02/13/32	500,000	471,265	0.12%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	469,889	0.12%
GNMA	3.000%	12/20/49	450,000	469,503	0.12%
Met Life Global Financials	1.550%	01/07/31	500,000	467,745	0.12%
Freedom Mortgage Trust	2.607%	11/25/24	467,937	467,245	0.12%
FHLMC	3.000%	12/15/47	441,240	466,936	0.12%
GNMA	3.500%	09/20/35	436,000	466,103	0.12%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	465,772	0.12%
GNMA	6.000%	06/20/34	393,592	464,539	0.12%
FNMA	3.000%	02/25/49	437,600	460,452	0.12%
Wells Fargo Mortgage Trust	2.615%	02/15/40	454,511	458,500	0.12%
Bank of America Corp.	3.458%	03/15/25	425,000	457,147	0.12%
Wells Fargo Mortgage Trust	1.265%	02/15/40	454,511	455,920	0.12%
FNMA	3.500%	03/01/35	414,215	447,341	0.12%
FHLMC	6.000%	07/25/36	376,136	444,962	0.11%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	437,833	443,724	0.11%
GNMA	5.884%	02/16/41	2,412,448	443,612	0.11%
Diamond Resorts Owner Trust	2.700%	11/21/33	436,269	443,364	0.11%
GNMA	3.500%	05/20/47	402,514	440,803	0.11%
Social Professional Loan Program	3.120%	05/15/46	425,000	440,049	0.11%
Goldman Sachs Group, Inc.	3.500%	01/23/25	405,000	439,769	0.11%
GNMA	5.934%	03/20/46	2,202,853	439,580	0.11%
FNMA	11.426%	08/25/43	350,236	435,489	0.11%
GNMA	6.534%	12/20/39	2,038,349	433,706	0.11%
GoodGreen Trust	2.630%	04/15/55	416,449	429,741	0.11%
Freedom Financial	2.830%	03/20/28	425,000	428,597	0.11%
Toronto-Dominion Bank (The)	0.490%	01/27/23	425,000	427,115	0.11%
GNMA	3.000%	01/20/29	396,253	420,694	0.11%
Bank of America Corp.	2.015%	02/13/26	400,000	415,140	0.11%
Credit Acceptance Auto Loan Trust	3.060%	03/15/29	400,000	414,651	0.11%
CPS Auto Receivables Trust	2.410%	11/16/26	400,000	413,391	0.11%
FNMA	3.908%	11/25/42	461,310	413,282	0.11%
General Electric Capital Corp.	6.750%	03/15/32	300,000	406,907	0.10%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	406,394	0.10%
Exeter Automobile Receivables Trust	4.730%	04/15/26	375,000	403,786	0.10%
JPMorgan Chase & Co.	1.578%	04/22/27	400,000	403,037	0.10%
Carvana Auto Receivable Trust	1.820%	09/08/27	400,000	400,900	0.10%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	400,768	0.10%
KeyCorp	2.550%	10/01/29	385,000	398,101	0.10%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.000%	11/01/33	376,221	$396,599	0.10%
FNMA	3.000%	05/15/45	383,023	395,641	0.10%
FREMF Mortgage Trust	2.257%	02/25/25	395,259	393,532	0.10%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	392,855	0.10%
Business Jet Securities LLC	2.918%	04/15/36	388,885	392,691	0.10%
Wells Fargo Mortgage Trust	1.915%	02/15/40	386,334	388,740	0.10%
Upgrade Receivables Trust	3.510%	10/15/25	384,297	385,332	0.10%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	382,411	0.10%
FHF Trust	2.590%	12/15/23	379,500	382,237	0.10%
Hilton Grand Vacations Trust	4.220%	02/25/39	358,061	382,023	0.10%
GNMA	3.000%	01/20/48	381,236	381,855	0.10%
FNMA	3.000%	01/25/43	352,000	381,025	0.10%
Laboratory Corp. American Holdings	1.550%	06/01/26	375,000	376,157	0.10%
FNMA	3.000%	02/25/43	350,000	373,727	0.10%
GNMA	4.000%	02/20/34	347,665	371,252	0.10%
Exantas Capital Corp.	5.601%	04/17/37	367,383	371,034	0.10%
FNMA	4.000%	01/25/48	4,065,738	370,962	0.10%
BXG Receivables	4.440%	02/02/34	352,736	370,244	0.10%
US Bancorp	2.400%	07/30/24	350,000	369,942	0.10%
GNMA	4.500%	07/15/40	315,024	368,755	0.10%
American Airlines Pass-Through Trust	3.200%	12/15/29	364,275	368,466	0.10%
Royal Bank of Canada	1.150%	06/10/25	365,000	367,320	0.09%
GNMA	5.000%	03/20/49	321,259	366,042	0.09%
GNMA	4.756%	03/16/38	1,704,118	365,223	0.09%
FNMA	4.000%	07/25/41	321,407	364,827	0.09%
LL ABS Trust	2.330%	07/15/22	361,497	364,302	0.09%
AbbVie, Inc.	2.950%	11/21/26	335,000	359,516	0.09%
GNMA	2.500%	06/20/50	350,000	357,581	0.09%
FREMF Mortgage Trust	2.257%	01/25/28	357,912	356,847	0.09%
BB-UBS Trust	3.430%	11/05/36	335,000	356,568	0.09%
American Homes 4 Rent	3.678%	12/17/36	331,009	355,978	0.09%
GNMA	3.500%	08/20/49	3,073,294	354,973	0.09%
FNMA	5.500%	07/25/35	313,396	352,742	0.09%
FNMA	4.000%	07/25/49	318,000	352,183	0.09%
FHLMC	0.000%	09/15/43	408,184	352,000	0.09%
MVW Own Trust	1.440%	01/22/41	350,000	350,871	0.09%
FNMA	4.500%	11/25/43	300,000	349,607	0.09%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	346,849	0.09%
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	346,596	0.09%
GNMA	0.608%	07/20/64	343,239	345,570	0.09%
Chase Credit Linked Notes	1.140%	02/25/28	342,931	344,489	0.09%
Bank of America Corp.	3.875%	08/01/25	300,000	335,821	0.09%
FNMA	2.500%	09/25/42	329,000	334,158	0.09%
Simon Property Group LP	2.000%	09/13/24	320,000	333,187	0.09%
BMW US Capital, LLC	3.900%	04/09/25	300,000	332,140	0.09%
GNMA	2.000%	09/20/42	342,000	330,936	0.09%
American Homes 4 Rent	6.418%	12/18/36	300,000	330,314	0.09%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	328,568	0.08%
American Homes 4 Rent	6.231%	10/17/36	300,000	327,544	0.08%
FHLMC	0.000%	07/15/37	364,501	326,667	0.08%
DT Auto Owner Trust	4.730%	03/16/26	300,000	325,750	0.08%
FMC Corp.	3.450%	10/01/29	300,000	322,576	0.08%
Bancorp Commercial Mortgage Trust (The)	2.801%	03/16/35	324,000	322,225	0.08%
Amgen, Inc.	1.900%	02/21/25	310,000	322,091	0.08%
FHLMC	0.501%	01/15/35	318,649	321,225	0.08%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Atmos Energy Corp.	2.625%	09/15/29	310,000	$319,782	0.08%
Oracle Corp.	2.800%	04/01/27	300,000	318,816	0.08%
United Airlines Pass-Through Trust	5.875%	04/15/29	285,495	316,608	0.08%
FNMA	2.000%	07/25/42	308,974	315,634	0.08%
GNMA	2.500%	06/20/42	318,000	315,035	0.08%
American Water Capital Corp.	2.800%	05/01/30	300,000	313,828	0.08%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	312,896	0.08%
FNMA	16.580%	11/25/31	232,358	312,496	0.08%
Continental Credit Card LLC	4.950%	08/15/26	300,000	312,122	0.08%
GNMA	4.428%	06/20/63	299,136	312,078	0.08%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	308,571	0.08%
CVS Health Corp.	5.050%	03/25/48	250,000	308,569	0.08%
PPG Industries, Inc.	2.550%	06/15/30	300,000	306,874	0.08%
First Tennessee Bank	5.750%	05/01/30	250,000	305,851	0.08%
FHLMC	5.000%	02/15/41	262,142	305,507	0.08%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	304,940	0.08%
Business Jet Securities LLC	3.967%	11/15/35	295,190	304,854	0.08%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	303,905	0.08%
A10 Securitization	2.617%	08/15/40	300,000	303,307	0.08%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	302,656	0.08%
FNMA	5.000%	10/25/43	250,000	302,383	0.08%
Invitation Homes Trust	0.815%	03/19/37	301,830	302,111	0.08%
TES LLC	4.330%	10/20/47	285,752	301,628	0.08%
Oportun Funding VII LLC	4.100%	10/08/24	300,000	301,106	0.08%
20 Times Square Trust	3.203%	05/17/35	300,000	299,958	0.08%
Multi Family Housing Mortgage Loan	2.092%	12/25/34	300,000	299,813	0.08%
GNMA	5.000%	02/20/35	264,842	298,997	0.08%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	298,905	0.08%
FNMA	2.500%	02/25/43	299,107	298,263	0.08%
FNMA	2.550%	12/01/28	274,843	296,327	0.08%
Credit Suisse First Boston	4.941%	04/17/36	300,000	296,190	0.08%
Fidelity National Information Services	1.650%	03/01/28	300,000	294,784	0.08%
DT Auto Owner Trust	2.960%	04/15/25	285,000	294,018	0.08%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	293,839	0.08%
Apple, Inc.	1.650%	05/11/30	300,000	292,094	0.08%
British Telecommunications plc	3.250%	11/08/29	275,000	290,832	0.07%
Fifth Third Bancorp	2.375%	01/28/25	275,000	289,197	0.07%
CubeSmart LP	3.000%	02/15/30	280,000	288,892	0.07%
Waste Management, Inc.	1.150%	03/15/28	300,000	288,814	0.07%
FHLMC	6.599%	08/15/30	2,024,847	287,526	0.07%
Regions Financial Corp.	2.250%	05/18/25	275,000	287,451	0.07%
Finance of America HECM	1.710%	07/25/30	285,126	286,934	0.07%
Wells Fargo & Co.	2.188%	04/30/26	275,000	286,741	0.07%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	285,819	0.07%
FHLMC	7.500%	01/15/36	251,268	282,626	0.07%
FNMA	6.500%	09/25/32	240,032	281,375	0.07%
Daimler Finance LLC	1.750%	03/10/23	275,000	281,287	0.07%
Freedom Financial	3.870%	06/18/26	279,023	281,278	0.07%
BHMS Mortgage Trust	1.351%	07/16/35	280,000	279,995	0.07%
FNMA	6.000%	04/25/34	224,529	279,902	0.07%
FNMA	3.280%	12/01/32	250,000	279,853	0.07%
GNMA	4.500%	09/20/42	268,615	279,584	0.07%
GNMA	3.500%	02/20/49	261,386	279,415	0.07%
Newtek Small Business Loan Trust	3.500%	12/25/44	290,456	278,140	0.07%
GNMA	3.000%	06/20/49	847,484	277,532	0.07%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
International Exchange, Inc.	0.700%	06/15/23	275,000	$276,377	0.07%
FHLMC	3.500%	04/15/44	250,000	275,186	0.07%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	272,567	0.07%
Mosaic Solar Loans LLC	2.100%	04/20/46	267,779	271,512	0.07%
FHLMC	3.000%	10/15/45	258,982	271,041	0.07%
FHLMC	6.519%	07/15/42	1,123,090	270,575	0.07%
Helios Issuer LLC	2.980%	06/20/47	259,895	270,258	0.07%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	268,329	0.07%
FNMA	3.500%	05/25/48	247,826	267,267	0.07%
PNC Financial Services	2.600%	07/23/26	250,000	266,916	0.07%
U.S. Treasury Notes	2.250%	11/15/24	250,000	265,615	0.07%
GNMA	4.755%	08/20/67	256,802	265,070	0.07%
Comerica Bank	2.500%	07/23/24	250,000	264,789	0.07%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	264,460	0.07%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	264,284	0.07%
Truist Financial Corp.	2.150%	12/06/24	250,000	262,258	0.07%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	262,216	0.07%
GNMA	2.750%	01/20/48	284,000	260,834	0.07%
Valero Energy Corp.	2.700%	04/15/23	250,000	260,022	0.07%
Nucor Corp.	2.000%	06/01/25	250,000	259,951	0.07%
Wells Fargo & Co.	2.393%	06/02/28	250,000	259,783	0.07%
Progressive Corp.	3.200%	03/26/30	240,000	259,396	0.07%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	259,103	0.07%
PNC Bank NA	2.700%	10/22/29	250,000	258,971	0.07%
College Ave Student Loans	4.460%	12/28/48	250,000	258,796	0.07%
Octane Receivables Trust	1.710%	02/20/25	256,197	258,561	0.07%
Royal Bank of Canada	1.950%	01/17/23	250,000	256,980	0.07%
Apple, Inc.	2.200%	09/11/29	250,000	256,225	0.07%
FHLMC	4.500%	02/15/42	2,039,329	256,149	0.07%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	255,740	0.07%
Discover Bank	2.700%	02/06/30	250,000	255,719	0.07%
BSPRT Issuer Ltd.	1.151%	03/15/28	255,777	255,697	0.07%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	255,576	0.07%
GNMA	6.000%	04/20/36	222,756	254,802	0.07%
A10 Securitization	5.465%	08/15/40	250,000	254,698	0.07%
Spirit Realty LP	3.200%	02/15/31	250,000	254,512	0.07%
Bank of America Corp.	2.592%	04/29/31	250,000	254,487	0.07%
Carrier Global Corp.	2.700%	02/15/31	250,000	254,157	0.07%
A10 Securitization	4.129%	08/15/40	250,000	254,147	0.07%
FHLMC	3.000%	02/15/43	249,720	254,012	0.07%
Bank of America Corp.	1.658%	03/11/27	250,000	253,535	0.07%
CPS Auto Trust	2.840%	06/16/25	250,000	253,502	0.07%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	252,886	0.07%
PNC Bank NA	1.743%	02/24/23	250,000	252,704	0.07%
Met Life Global Funding I	0.900%	06/08/23	250,000	252,695	0.07%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	252,661	0.07%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	251,157	0.06%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	250,669	0.06%
FNMA	5.000%	07/25/38	219,718	250,618	0.06%
Upstart Pass-Through Trust	3.500%	03/20/28	245,160	250,109	0.06%
GNMA	1.402%	05/20/66	247,762	248,096	0.06%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	247,349	0.06%
Bancorp Commercial Mortgage Trust (The)	2.465%	08/15/32	250,000	247,067	0.06%
Spirit Realty LP	2.100%	03/15/28	250,000	246,854	0.06%
GNMA	2.500%	01/20/50	257,000	246,580	0.06%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	4.000%	12/01/44	221,716	$245,634	0.06%
Comcast Corp.	1.950%	01/15/31	250,000	242,361	0.06%
Citizens Financial Group	2.850%	07/27/26	225,000	240,638	0.06%
BX Trust	4.075%	12/09/41	225,000	239,119	0.06%
Georgia Power Co.	2.100%	07/30/23	230,000	238,328	0.06%
FNMA	4.000%	08/25/33	2,270,441	237,008	0.06%
Athene Global Funding	2.500%	01/14/25	225,000	235,055	0.06%
FNMA	5.000%	02/25/40	200,000	234,262	0.06%
FHLMC	4.000%	11/01/34	216,693	233,688	0.06%
FNMA	4.000%	01/01/35	214,093	230,805	0.06%
OSCAR US Funding Trust	2.680%	09/10/26	220,000	228,838	0.06%
Hero Funding Trust	3.570%	09/20/47	217,319	228,140	0.06%
FHLMC	0.000%	08/15/42	256,403	226,992	0.06%
FHLMC	2.000%	09/25/50	262,000	223,534	0.06%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	218,000	218,625	0.06%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	215,268	0.06%
FHLMC	3.000%	05/15/43	208,785	215,196	0.06%
Citigroup, Inc.	3.352%	04/24/25	200,000	214,836	0.06%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	213,623	0.06%
FNMA	4.000%	04/01/42	1,550,348	212,675	0.05%
Republic Services, Inc.	2.500%	08/15/24	200,000	211,014	0.05%
A10 Securitization	2.033%	08/15/40	209,785	210,597	0.05%
Bancorp Commercial Mortgage Trust (The)	1.151%	09/17/36	209,193	209,063	0.05%
Capital One Financial Corp.	2.600%	05/15/23	200,000	208,194	0.05%
Social Professional Loan Program	4.430%	10/25/41	200,000	208,137	0.05%
U.S. Treasury Notes	4.750%	02/15/37	150,000	207,826	0.05%
FNMA	2.430%	10/01/29	193,790	206,712	0.05%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	205,530	0.05%
Met Life Global Funding I	1.950%	01/13/23	200,000	205,391	0.05%
Hero Funding Trust	3.080%	09/20/42	197,958	204,699	0.05%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	203,781	0.05%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	202,792	0.05%
Freedom Financial	2.520%	03/18/27	200,757	201,931	0.05%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	201,765	0.05%
DT Auto Owner Trust	3.480%	02/18/25	195,000	201,730	0.05%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	201,419	0.05%
Volkswagen AG	2.500%	09/24/21	200,000	201,415	0.05%
PECO Energy Co.	3.000%	09/15/49	200,000	200,569	0.05%
Motel 6 Trust	2.251%	08/15/34	199,750	199,989	0.05%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	199,906	0.05%
Hero Funding Trust	3.190%	09/20/48	190,184	199,766	0.05%
FNMA	3.500%	10/01/46	191,355	199,259	0.05%
CPS Auto Trust	3.730%	09/15/23	194,336	196,569	0.05%
FNMA	3.550%	08/01/30	172,709	194,778	0.05%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	191,942	194,379	0.05%
GNMA	4.500%	06/15/46	172,506	194,151	0.05%
FNMA	5.500%	02/25/35	171,928	192,697	0.05%
CubeSmart LP	2.000%	02/15/31	200,000	190,669	0.05%
BP Capital Markets plc	3.194%	04/06/25	175,000	189,739	0.05%
Citigroup, Inc.	2.976%	11/05/30	180,000	188,333	0.05%
FNMA	0.616%	06/25/43	11,724,540	185,108	0.05%
State Street Corp.	2.354%	11/01/25	175,000	185,032	0.05%
Mill City Solar Loan Ltd.	3.690%	07/20/43	173,218	184,180	0.05%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	181,236	0.05%
Morgan Stanley	2.699%	01/22/31	175,000	180,599	0.05%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	5.000%	05/25/39	940,182	$180,168	0.05%
FHLMC	4.000%	12/01/28	162,183	175,752	0.05%
FNMA	7.500%	03/25/34	140,139	171,590	0.04%
Pricoa Global Funding	3.450%	09/01/23	160,000	171,376	0.04%
Newtek Small Business Loan Trust	4.000%	02/25/44	184,061	169,074	0.04%
Citigroup, Inc.	4.125%	07/25/28	150,000	168,770	0.04%
GNMA	6.584%	06/20/37	810,555	163,919	0.04%
FNMA	3.500%	02/25/43	2,379,327	162,953	0.04%
Upstart Pass-Through Trust	3.750%	02/20/28	158,234	162,779	0.04%
United Airlines Pass-Through Trust	5.375%	02/15/23	161,013	162,008	0.04%
Comcast Corp.	3.969%	11/01/47	144,000	161,356	0.04%
Hero Funding Trust	3.750%	09/20/41	152,991	160,251	0.04%
Citigroup Commerical Mortgage	1.201%	07/15/30	161,059	160,145	0.04%
Laurel Road Prime Student Loan	2.730%	10/25/48	156,593	160,070	0.04%
Alaska Airlines	4.800%	08/15/27	144,121	159,420	0.04%
DTE Energy Co.	2.529%	10/01/24	150,000	158,077	0.04%
PPL Electric Utilities	3.000%	10/01/49	160,000	157,661	0.04%
Social Professional Loan Program	4.440%	05/25/40	150,000	157,254	0.04%
Diamond Resorts Owner Trust	3.530%	02/20/32	152,200	156,978	0.04%
FHLMC	6.599%	06/15/35	2,382,680	154,833	0.04%
FNMA	2.000%	01/25/50	171,000	154,267	0.04%
FNMA	4.250%	05/25/37	142,420	153,301	0.04%
ERP Operating LP	2.500%	02/15/30	150,000	152,479	0.04%
LL ABS Trust	3.520%	03/15/27	150,000	151,788	0.04%
GNMA	5.250%	06/20/38	135,861	151,412	0.04%
Bank of America Corp.	1.319%	06/19/26	150,000	151,092	0.04%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,659	0.04%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,467	0.04%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	149,982	0.04%
BX Trust	2.071%	05/15/37	150,000	149,711	0.04%
FHLMC	5.000%	07/15/33	121,734	149,104	0.04%
FNMA	0.492%	02/25/42	147,027	148,585	0.04%
FHLMC	0.000%	02/01/34	159,863	148,436	0.04%
Citigroup Commercial Mortgage	3.351%	07/15/30	150,000	148,340	0.04%
FHLMC	0.000%	08/15/36	160,824	148,334	0.04%
FNMA	4.870%	10/01/41	128,430	148,275	0.04%
FNMA	0.472%	11/25/36	145,612	147,494	0.04%
FNMA	4.000%	02/25/47	2,065,961	142,832	0.04%
Amgen, Inc.	2.650%	05/11/22	140,000	142,619	0.04%
College Ave Student Loans	1.492%	12/28/48	140,475	142,092	0.04%
FNMA	4.820%	12/01/29	124,941	142,058	0.04%
GNMA	4.000%	02/20/44	1,632,348	141,302	0.04%
Earnest Student Loan Program LLC	2.680%	07/25/35	140,331	140,505	0.04%
GNMA	0.636%	01/16/40	136,898	138,250	0.04%
Ameren Corp.	2.500%	09/15/24	130,000	136,998	0.04%
FNMA	2.370%	10/01/26	127,821	136,255	0.04%
FNMA	3.500%	10/01/29	126,320	136,106	0.04%
FNMA	5.000%	06/01/35	850,531	136,014	0.04%
Continental Credit Card LLC	6.410%	01/15/25	131,919	135,260	0.03%
Bank of Nova Scotia	1.950%	02/01/23	130,000	133,592	0.03%
FNMA	4.000%	12/25/28	120,000	133,179	0.03%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	132,278	0.03%
Credit Suisse First Boston	4.284%	04/17/36	127,000	132,214	0.03%
FNMA	5.000%	03/25/35	807,925	130,875	0.03%
Citigroup, Inc.	5.316%	03/26/41	100,000	130,506	0.03%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Credit Suisse First Boston	4.941%	04/17/36	135,000	$130,382	0.03%
Upstart Pass-Through Trust	3.350%	04/20/28	127,711	130,346	0.03%
DTE Energy Co.	2.950%	03/01/30	125,000	129,926	0.03%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	129,266	0.03%
FNMA	0.000%	10/25/43	148,939	128,340	0.03%
FHLMC	0.601%	10/15/40	126,586	128,151	0.03%
Verizon Communications, Inc.	2.987%	10/30/56	143,000	127,400	0.03%
Marlette Funding Trust	2.950%	12/17/29	125,000	127,216	0.03%
Total Capital International SA	2.829%	01/10/30	120,000	126,816	0.03%
Hero Funding Trust	4.990%	09/20/47	123,659	126,270	0.03%
Abbott Laboratories	4.750%	11/30/36	100,000	125,276	0.03%
Kroger Co. (The)	2.200%	05/01/30	125,000	124,031	0.03%
Bancorp Commerical Mortgage Trust (The)	1.101%	03/17/36	123,301	123,301	0.03%
American Homes 4 Rent	3.467%	04/17/52	114,500	122,518	0.03%
FNMA	0.742%	07/25/36	121,272	121,895	0.03%
Northern States Power Co. of Wisconsin	2.900%	03/01/50	125,000	121,433	0.03%
Helios Issuer LLC	3.750%	06/20/46	114,694	120,747	0.03%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	119,142	0.03%
AbbVie, Inc.	4.550%	03/15/35	100,000	119,061	0.03%
Dell International LLC	5.300%	10/01/29	100,000	118,397	0.03%
CSX Corp.	4.250%	11/01/66	100,000	117,913	0.03%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	117,904	0.03%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	117,783	0.03%
Social Professional Loan Program	2.720%	11/26/40	114,536	116,669	0.03%
PPG Industries, Inc.	2.400%	08/15/24	110,000	115,810	0.03%
FNMA	5.958%	07/25/44	609,780	115,112	0.03%
FNMA	5.000%	08/25/36	101,366	114,774	0.03%
AT&T, Inc.	4.500%	05/15/35	100,000	114,656	0.03%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	114,413	0.03%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	114,207	0.03%
FNMA	2.000%	12/25/32	113,513	113,762	0.03%
FNMA	3.500%	06/25/34	1,246,843	112,727	0.03%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	112,396	0.03%
Discover Financial Services	4.100%	02/09/27	100,000	112,255	0.03%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	112,029	0.03%
Life Storage LP	3.875%	12/15/27	100,000	111,931	0.03%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	111,833	0.03%
Mosaic Solar Loans LLC	4.010%	06/22/43	103,310	111,772	0.03%
Spirit Realty LP	4.450%	09/15/26	100,000	111,636	0.03%
Bank of America Corp.	3.824%	01/20/28	100,000	111,551	0.03%
Morgan Stanley	3.625%	01/20/27	100,000	111,375	0.03%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	111,349	0.03%
FHLMC	0.601%	07/15/41	110,072	111,322	0.03%
Kirby Corp.	4.200%	03/01/28	100,000	111,273	0.03%
American Homes 4 Rent	4.250%	02/15/28	100,000	111,229	0.03%
Lincoln National Corp.	3.625%	12/12/26	100,000	110,785	0.03%
Capital One Financial Corp.	3.750%	07/28/26	100,000	110,690	0.03%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	110,649	0.03%
Apple, Inc.	3.000%	06/20/27	100,000	110,314	0.03%
Realty Income Corp.	3.875%	04/15/25	100,000	110,237	0.03%
GNMA	5.000%	12/20/38	100,833	110,141	0.03%
AT&T, Inc.	2.550%	12/01/33	114,000	110,106	0.03%
American Tower Corp.	3.800%	08/15/29	100,000	110,088	0.03%
Cimarex Energy Co.	3.900%	05/15/27	100,000	109,891	0.03%
FHLMC	4.500%	12/15/39	98,025	109,831	0.03%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Morgan Stanley	3.700%	10/23/24	100,000	$109,777	0.03%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	109,573	0.03%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	109,565	0.03%
FNMA	2.000%	08/25/42	117,058	109,436	0.03%
Citigroup, Inc.	3.300%	04/27/25	100,000	109,167	0.03%
Morgan Stanley	3.125%	07/27/26	100,000	108,869	0.03%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	108,790	0.03%
Realty Income Corp.	3.000%	01/15/27	100,000	107,897	0.03%
Valero Energy Corp.	3.400%	09/15/26	100,000	107,792	0.03%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	107,720	0.03%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	107,305	0.03%
ERP Operating LP	2.850%	11/01/26	100,000	107,232	0.03%
Southwest Airlines Co.	3.000%	11/15/26	100,000	106,965	0.03%
Southwestern Electric Power	2.750%	10/01/26	100,000	106,762	0.03%
DTE Energy Co.	2.850%	10/01/26	100,000	106,751	0.03%
FNMA	3.500%	03/25/35	1,098,593	106,686	0.03%
Shell International Finance BV	6.375%	12/15/38	73,000	106,369	0.03%
Kroger Co. (The)	2.650%	10/15/26	100,000	106,318	0.03%
New York Life Global Funding	2.900%	01/17/24	100,000	106,259	0.03%
Morgan Stanley	3.737%	04/24/24	100,000	106,190	0.03%
Ford Motor Co.	4.346%	12/08/26	100,000	106,094	0.03%
CMS Energy Corp.	2.950%	02/15/27	100,000	105,898	0.03%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	105,326	0.03%
Lennox International, Inc.	3.000%	11/15/23	100,000	105,296	0.03%
FHLMC	1.201%	11/15/37	104,268	105,095	0.03%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	104,296	104,705	0.03%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	104,429	0.03%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	104,283	0.03%
FNMA	6.500%	03/01/29	93,914	104,178	0.03%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	103,543	0.03%
Comcast Corp.	2.650%	02/01/30	100,000	103,525	0.03%
Verizon Communications, Inc.	1.256%	05/15/25	100,000	102,873	0.03%
U.S. Treasury Notes	1.625%	04/30/23	100,000	102,820	0.03%
Citigroup, Inc.	1.452%	07/01/26	100,000	102,624	0.03%
FHLMC	4.500%	11/15/39	91,552	102,550	0.03%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	102,462	0.03%
Bank of America Corp.	2.881%	04/24/23	100,000	102,300	0.03%
College Ave Student Loans	5.500%	12/26/47	97,206	102,235	0.03%
College Ave Student Loans	4.750%	12/26/47	95,337	101,933	0.03%
Principal Life Global Funding II	2.375%	11/21/21	100,000	101,023	0.03%
Oportun Funding XII LLC	4.830%	12/09/24	100,000	100,722	0.03%
JPMorgan Chase & Co.	1.184%	01/15/23	100,000	100,591	0.03%
Cosmopolitan Hotel Trust	2.351%	11/15/36	100,000	100,281	0.03%
Champlain Housing Mortgage Trust	1.501%	11/17/36	100,000	100,119	0.03%
FHLMC	0.000%	04/15/36	106,712	96,854	0.02%
American Tower Corp.	2.100%	06/15/30	100,000	96,716	0.02%
FNMA	3.000%	04/25/43	95,392	96,366	0.02%
GNMA	2.000%	01/20/43	100,000	95,387	0.02%
Ford Motor Co.	7.450%	07/16/31	75,000	94,688	0.02%
Renew Financial LLC	3.670%	09/20/52	85,561	91,365	0.02%
FNMA	6.000%	12/25/32	76,642	90,884	0.02%
CLI Funding VI LLC	3.710%	05/18/44	89,552	90,423	0.02%
FHLMC	6.499%	05/15/36	445,912	88,184	0.02%
FNMA	5.000%	02/01/36	667,790	87,501	0.02%
GNMA	6.084%	02/20/42	599,946	87,356	0.02%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	0.608%	07/20/64	86,668	$87,329	0.02%
Earnest Student Loan Program LLC	3.590%	01/25/41	85,109	85,518	0.02%
GNMA	3.000%	10/20/37	1,906,283	84,147	0.02%
Small Business Lending Trust	2.850%	07/15/26	83,185	83,118	0.02%
Social Professional Loan Program	3.590%	10/26/37	82,114	82,961	0.02%
Hero Funding Trust	4.670%	09/20/48	74,707	82,282	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	82,183	0.02%
FHLMC	6.500%	09/01/38	69,175	81,887	0.02%
Westgate Resorts	3.580%	12/20/31	78,586	79,908	0.02%
Westgate Resorts	4.100%	12/20/31	78,586	79,508	0.02%
Freedom Financial	4.520%	06/18/27	78,931	79,498	0.02%
GoodGreen Trust	3.740%	10/15/52	72,543	77,021	0.02%
FHLMC	0.401%	05/15/28	77,696	76,618	0.02%
GNMA	3.500%	03/20/46	71,874	76,547	0.02%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	72,945	73,675	0.02%
FNMA	0.000%	01/25/43	93,962	69,331	0.02%
FNMA	6.508%	05/25/35	441,131	68,945	0.02%
Social Professional Loan Program	2.360%	12/27/32	66,624	67,326	0.02%
Mosaic Solar Loans LLC	4.770%	06/22/43	61,411	66,682	0.02%
Spirit Realty LP	4.000%	07/15/29	60,000	65,686	0.02%
GNMA	2.500%	08/20/46	64,915	63,902	0.02%
FHLMC	4.500%	09/15/41	596,961	63,428	0.02%
FNMA	3.500%	07/25/35	583,374	63,268	0.02%
LL ABS Trust	2.870%	03/15/27	61,145	61,297	0.02%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	59,888	60,582	0.02%
FNMA	4.000%	06/25/40	1,418,127	60,328	0.02%
FHLMC	3.500%	07/15/31	1,317,224	60,158	0.02%
Social Professional Loan Program	0.442%	02/25/42	59,595	59,290	0.02%
Octane Receivables Trust	3.160%	09/20/23	58,327	58,901	0.02%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	55,958	0.01%
GNMA	2.500%	02/20/45	56,435	55,604	0.01%
Arroyo Mortgage Trust	3.763%	04/25/48	55,211	55,312	0.01%
FHLMC	0.000%	05/25/37	59,121	55,023	0.01%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	54,368	0.01%
CubeSmart LP	3.125%	09/01/26	50,000	53,574	0.01%
Boston Properties LP	2.750%	10/01/26	50,000	53,527	0.01%
New York Life Global Funding	2.350%	07/14/26	50,000	52,542	0.01%
FNMA	0.000%	10/25/36	53,638	51,268	0.01%
Renew Financial LLC	3.220%	09/22/53	48,658	50,971	0.01%
FNMA	2.781%	12/25/39	48,598	50,882	0.01%
American Tower Corp.	2.250%	01/15/22	50,000	50,599	0.01%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,380	0.01%
Laurel Road Prime Student Loan	3.540%	05/26/43	49,230	50,257	0.01%
Jackson National Life Global Funding	0.657%	06/11/21	50,000	50,006	0.01%
FNMA	3.000%	08/25/42	44,685	47,364	0.01%
Freedom Financial	2.400%	09/20/27	43,645	43,742	0.01%
Renew Financial LLC	5.750%	09/20/52	36,508	37,480	0.01%
GNMA	5.000%	11/16/41	226,424	35,761	0.01%
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,011	0.01%
GNMA	8.512%	04/20/39	33,641	34,912	0.01%
FNMA	3.500%	11/25/27	482,380	32,387	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	30,201	31,997	0.01%
FHLMC	3.000%	06/15/31	868,385	31,757	0.01%
LHOME Mortgage Trust	4.948%	10/25/23	31,191	31,233	0.01%
Upstart Securitization Trust	2.897%	09/20/29	29,141	29,232	0.01%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	0.828%	05/20/68	1,153,902	$28,072	0.01%
GNMA	2.500%	10/20/41	27,118	27,978	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	24,153	24,877	0.01%
GNMA	0.475%	05/20/63	1,928,638	21,911	0.01%
FNMA	4.000%	01/25/28	259,530	21,265	0.01%
FNMA	6.000%	01/25/34	97,302	19,963	0.01%
GNMA	6.000%	03/20/38	292,454	19,886	0.01%
GNMA	0.336%	08/20/66	1,677,206	17,926	0.00%
Gold Key Resorts LLC	3.220%	03/17/31	15,341	15,545	0.00%
FNMA	6.458%	05/25/40	84,926	14,894	0.00%
FNMA	4.500%	12/25/40	269,185	12,744	0.00%
Hero Funding Trust	5.240%	09/20/42	10,900	10,987	0.00%
Structured Asset Securities Corp.	2.304%	12/25/33	10,718	10,742	0.00%
FNMA	4.000%	02/25/40	301,077	8,713	0.00%
GNMA	4.000%	08/20/43	250,159	8,128	0.00%
GNMA	1.919%	01/20/62	91,067	4,746	0.00%
GNMA	3.968%	11/20/67	30,899	2,158	0.00%
FNMA	5.000%	06/25/40	53,117	1,845	0.00%
GNMA	3.936%	04/20/67	37,656	885	0.00%
Money Market Funds					**1.92%**
State Street Institutional Liquid Reserves Fund - Premier Class			7,436,947	$7,439,178	1.92%

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.

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%
FHLMA	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%
Oportun 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%
PFP 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%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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%
Zoetics, 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.

Diamond Hill Core Bond Fund
Schedule of Investments
March 31, 2021 (Unaudited)

Corporate Credit - 17.0%	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 5.4%				
Bank of America Corp.	2.881 %	04/24/23	$ 100,000	$ 102,392
Bank of America Corp.	3.458 %	03/15/25	425,000	456,352
Bank of America Corp.	3.875 %	08/01/25	300,000	331,222
Bank of America Corp.	2.015 %	02/13/26	400,000	409,699
Bank of America Corp.	1.319 %	06/19/26	150,000	149,542
Bank of America Corp.	1.658 %	03/11/27	250,000	250,755
Bank of America Corp. [(a)]	3.824 %	01/20/28	100,000	109,861
Bank of America Corp.	2.592 %	04/29/31	250,000	249,478
Bank of New York Mellon Corp. (The), Series MTN	1.850 %	01/27/23	200,000	205,768
Bank of New York Mellon Corp. (The)	3.000 %	10/30/28	100,000	106,164
Bank of Nova Scotia	1.950 %	02/01/23	130,000	133,640
Canadian Imperial Bank of Commerce	2.606 %	07/22/23	100,000	102,674
Capital One Financial Corp.	2.600 %	05/15/23	200,000	207,999
Capital One Financial Corp.	3.750 %	07/28/26	100,000	108,647
Citigroup, Inc	1.678 %	05/15/24	500,000	509,943
Citigroup, Inc.	3.352 %	04/24/25	200,000	213,742
Citigroup, Inc.	3.300 %	04/27/25	100,000	107,722
Citigroup, Inc. (3MO LIBOR + 125) [(a)]	1.487 %	07/01/26	100,000	102,388
Citigroup, Inc.	3.887 %	01/10/28	500,000	549,592
Citigroup, Inc.	4.125 %	07/25/28	150,000	165,994
Citigroup, Inc.	2.976 %	11/05/30	180,000	186,154
Citigroup, Inc. [(a)]	5.316 %	03/26/41	100,000	128,748
Citizens Financial Group	2.850 %	07/27/26	225,000	238,599
Comerica Bank, Series BKNT	2.500 %	07/23/24	250,000	264,303
Cooperatieve Rabobank UA [(b)]	2.625 %	07/22/24	250,000	263,705
Discover Bank	2.700 %	02/06/30	250,000	251,695
Discover Financial Services	4.100 %	02/09/27	100,000	110,981
Fifth Third Bancorp	2.375 %	01/28/25	275,000	286,721
First Tennessee Bank	5.750 %	05/01/30	250,000	300,663
Goldman Sachs Group, Inc. (3MO LIBOR + 111) [(a)]	1.325 %	04/26/22	50,000	50,029
Goldman Sachs Group, Inc.	3.500 %	01/23/25	205,000	221,226
Goldman Sachs Group, Inc.	3.500 %	04/01/25	250,000	270,853
Goldman Sachs Group, Inc.	3.500 %	11/16/26	350,000	379,348

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2021 (Unaudited)

Corporate Credit - 17.0% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 5.4% (continued)				
Goldman Sachs Group, Inc.	1.093 %	12/09/26	$ 250,000	$ 244,973
Goldman Sachs Group, Inc.	2.600 %	02/07/30	500,000	506,081
Huntington Bancshares, Inc.	2.625 %	08/06/24	125,000	131,866
JPMorgan Chase & Co. (3MO LIBOR + 100) [a]	1.241 %	01/15/23	100,000	100,681
JPMorgan Chase & Co.	0.653 %	09/16/24	150,000	150,292
JPMorgan Chase & Co.	4.023 %	12/05/24	550,000	596,707
JPMorgan Chase & Co.	1.045 %	11/19/26	500,000	488,353
JPMorgan Chase & Co. [a]	3.782 %	02/01/28	100,000	110,218
JPMorgan Chase & Co.	3.509 %	01/23/29	100,000	108,132
JPMorgan Chase & Co.	2.739 %	10/15/30	100,000	101,632
JPMorgan Chase & Co.	2.522 %	04/22/31	750,000	748,421
KeyBank NA	0.423 %	01/03/24	500,000	499,567
KeyCorp [c]	2.550 %	10/01/29	385,000	389,777
Morgan Stanley	0.529 %	01/25/24	500,000	499,089
Morgan Stanley	3.737 %	04/24/24	100,000	106,312
Morgan Stanley	3.700 %	10/23/24	100,000	109,476
Morgan Stanley	3.875 %	01/27/26	500,000	555,969
Morgan Stanley	3.125 %	07/27/26	100,000	107,628
Morgan Stanley	3.625 %	01/20/27	100,000	109,725
Morgan Stanley	2.699 %	01/22/31	175,000	178,067
Morgan Stanley	1.794 %	02/13/32	500,000	466,679
PNC Bank NA [c]	1.743 %	02/24/23	250,000	253,094
PNC Bank NA	2.700 %	10/22/29	250,000	255,521
PNC Financial Services	2.600 %	07/23/26	250,000	264,095
Regions Financial Corp.	2.250 %	05/18/25	275,000	285,354
Royal Bank of Canada	1.950 %	01/17/23	250,000	256,807
Royal Bank of Canada	1.150 %	06/10/25	365,000	364,812
State Street Corp.	2.354 %	11/01/25	175,000	184,069
Toronto-Dominion Bank (The) (SOFR + 48) [a]	0.490 %	01/27/23	425,000	426,785
Toronto-Dominion Bank (The)	0.750 %	01/06/26	350,000	341,949
Truist Financial Corp.	2.150 %	12/06/24	250,000	261,705
Truist Financial Corp.	1.267 %	03/02/27	600,000	593,680
US Bancorp	2.400 %	07/30/24	350,000	368,852
Wells Fargo & Co.	3.550 %	09/29/25	925,000	1,008,250
Wells Fargo & Co.	2.188 %	04/30/26	275,000	283,715

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2021 (Unaudited)

Corporate Credit - 17.0% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 5.4% (continued)				
Wells Fargo & Co.	2.393 %	06/02/28	$ 250,000	$ 256,223
				19,241,155
Basic Industry - 0.5%				
Air Products and Chemicals, Inc.	1.850 %	05/15/27	475,000	480,452
FMC Corp.	3.450 %	10/01/29	300,000	315,817
Nucor Corp.	2.000 %	06/01/25	250,000	256,475
PPG Industries, Inc.	2.400 %	08/15/24	110,000	115,327
PPG Industries, Inc.	2.550 %	06/15/30	300,000	303,319
Sherwin-Williams Co.	2.300 %	05/15/30	250,000	246,218
				1,717,608
Brokerage Asset Managers Exchanges - 0.3%				
Ameriprise Financial, Inc.	3.000 %	04/02/25	250,000	265,987
CBOE Holdings, Inc.	3.650 %	01/12/27	100,000	110,013
Charles Schwab Corp. (The)	0.900 %	03/11/26	500,000	493,526
International Exchange, Inc.	0.700 %	06/15/23	275,000	275,910
				1,145,436
Capital Goods - 0.4%				
Carrier Global Corp.	2.700 %	02/15/31	250,000	249,925
General Electric Capital Corp.	6.750 %	03/15/32	300,000	401,810
L3 Harris Technologies, Inc.	3.850 %	12/15/26	50,000	55,357
Lennox International, Inc.	3.000 %	11/15/23	100,000	105,465
Republic Services, Inc.	2.500 %	08/15/24	200,000	210,399
Waste Management, Inc.	1.150 %	03/15/28	300,000	284,195
				1,307,151
Communications - 1.4%				
American Tower Corp.	2.250 %	01/15/22	50,000	50,698
American Tower Corp.	3.800 %	08/15/29	100,000	108,876
American Tower Corp.	2.100 %	06/15/30	100,000	95,159
AT&T, Inc.	2.300 %	06/01/27	650,000	664,306
AT&T, Inc. [(b)]	2.550 %	12/01/33	114,000	108,231
AT&T, Inc.	4.500 %	05/15/35	100,000	112,787
British Telecommunications plc [(b)]	3.250 %	11/08/29	275,000	287,610
Comcast Corp.	3.950 %	10/15/25	750,000	837,855
Comcast Corp.	2.650 %	02/01/30	100,000	102,368
Comcast Corp.	1.950 %	01/15/31	250,000	240,776

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2021 (Unaudited)

Corporate Credit - 17.0% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Communications - 1.4% (continued)				
Comcast Corp.	3.969 %	11/01/47	$ 144,000	$ 160,801
Deutsche Telekom International Finance [b]	4.750 %	06/21/38	100,000	117,629
Twenty-First Century Fox, Inc.	4.030 %	01/25/24	50,000	54,311
Verizon Communications, Inc.	0.750 %	03/22/24	750,000	750,984
Verizon Communications, Inc. (3MO LIBOR + 110) [a]	1.298 %	05/15/25	100,000	102,250
Verizon Communications, Inc.	4.125 %	03/16/27	100,000	113,293
Verizon Communications, Inc.	3.000 %	03/22/27	120,000	128,403
Verizon Communications, Inc.	1.750 %	01/20/31	500,000	465,617
Verizon Communications, Inc. [b]	2.987 %	10/30/56	143,000	126,232
Walt Disney Co. (The)	1.750 %	08/30/24	175,000	180,721
Walt Disney Co. (The)	3.800 %	03/22/30	100,000	111,461
				4,920,368
Consumer Cyclical - 1.0%				
BMW US Capital, LLC [b][c]	3.900 %	04/09/25	300,000	330,772
CVS Health Corp.	3.750 %	04/01/30	500,000	545,432
CVS Health Corp.	5.050 %	03/25/48	250,000	306,910
Daimler Finance LLC [b]	1.750 %	03/10/23	275,000	281,116
Ford Motor Co.	4.346 %	12/08/26	100,000	105,375
Ford Motor Co.	7.450 %	07/16/31	75,000	94,562
General Motors Financial Co., Inc.	3.200 %	07/06/21	35,000	35,152
General Motors Financial Co., Inc.	4.000 %	10/06/26	100,000	109,098
Home Depot, Inc. (The) [c]	0.900 %	03/15/28	500,000	477,184
Home Depot, Inc. (The)	3.500 %	09/15/56	100,000	103,135
Toyota Motor Credit Corp. [c]	0.800 %	01/09/26	300,000	294,625
Volkswagen AG [b]	2.500 %	09/24/21	200,000	202,183
Volkswagen Group America [b][c]	0.750 %	11/23/22	500,000	501,426
Walgreens Boots Alliance, Inc. [c]	3.200 %	04/15/30	250,000	259,614
				3,646,584
Consumer Non-Cyclical - 0.9%				
Abbott Laboratories	4.750 %	11/30/36	100,000	123,743
AbbVie, Inc.	2.950 %	11/21/26	335,000	356,668
AbbVie, Inc.	4.550 %	03/15/35	100,000	116,128
Amgen, Inc.	2.650 %	05/11/22	140,000	143,261
Amgen, Inc.	1.900 %	02/21/25	310,000	320,161

Diamond Hill Core Bond Fund
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Corporate Credit - 17.0% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Consumer Non-Cyclical - 0.9% (continued)				
Anheuser-Busch Cos., LLC	4.700 %	02/01/36	$ 100,000	$ 117,147
Anheuser-Busch InBev SA/NV	4.750 %	01/23/29	100,000	116,855
Anheuser-Busch InBev SA/NV [c]	3.500 %	06/01/30	600,000	649,774
Kimberly-Clark Corp.	3.950 %	11/01/28	100,000	113,776
Kroger Co. (The) [c]	2.650 %	10/15/26	100,000	105,478
Kroger Co. (The)	2.200 %	05/01/30	125,000	122,407
Kroger Co. (The) [c]	1.700 %	01/15/31	300,000	280,168
Zoetics, Inc., Series 4006	2.000 %	05/15/30	525,000	505,871
				3,071,437
Electric - 1.6%				
Ameren Corp.	2.500 %	09/15/24	130,000	136,673
American Electric Power, Inc. [c]	1.000 %	11/01/25	500,000	489,955
Berkshire Hathaway Energy Corp.	1.650 %	05/15/31	500,000	464,826
CMS Energy Corp.	2.950 %	02/15/27	100,000	105,668
Dominion Energy Inc	1.450 %	04/15/26	750,000	746,998
DTE Energy Co., Series C [a]	2.529 %	10/01/24	150,000	157,181
DTE Energy Co., Series E	2.850 %	10/01/26	100,000	105,651
DTE Energy Co., Series H	2.950 %	03/01/30	125,000	127,152
Duke Energy Indiana LLC	2.750 %	04/01/50	370,000	331,806
Georgia Power Co., Series 2020-A	2.100 %	07/30/23	230,000	237,403
MidAmerican Energy Co.	3.650 %	04/15/29	350,000	388,245
Northern States Power Co. of Wisconsin [c]	2.250 %	04/01/31	500,000	499,382
Northern States Power Co. of Wisconsin	2.900 %	03/01/50	125,000	119,405
Oncor Electric Delivery Co. LLC	3.750 %	04/01/45	490,000	526,330
PECO Energy Co.	3.000 %	09/15/49	200,000	191,453
PPL Electric Utilities	3.000 %	10/01/49	160,000	151,885
Public Service Electric & Gas Co.	2.250 %	09/15/26	100,000	104,599
Southwestern Electric Power	2.750 %	10/01/26	100,000	105,188
WEC Energy Group Inc.	0.800 %	03/15/24	700,000	699,809
				5,689,609
Energy - 0.9%				
BP Capital Markets plc	3.194 %	04/06/25	175,000	188,309
Chevron Corp. [c]	1.995 %	05/11/27	500,000	511,195
Cimarex Energy Co.	3.900 %	05/15/27	100,000	108,863
Diamondback Energy, Inc.	3.250 %	12/01/26	200,000	210,786

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Corporate Credit - 17.0% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Energy - 0.9% (continued)				
Energy Transfer Operating LP	4.500 %	04/15/24	$ 75,000	$ 81,792
Exxon Mobil Corp.	2.992 %	03/19/25	240,000	257,180
Phillips 66 Partners LP	3.700 %	04/06/23	250,000	264,890
Phillips 66 Partners LP	2.450 %	12/15/24	100,000	104,022
Phillips 66 Partners LP	3.550 %	10/01/26	100,000	106,890
Royal Dutch Shell plc	2.375 %	11/07/29	320,000	322,928
Shell International Finance BV	6.375 %	12/15/38	73,000	104,607
Suncor Energy, Inc.	2.800 %	05/15/23	300,000	313,375
Total Capital International SA	2.829 %	01/10/30	120,000	124,806
Valero Energy Corp.	2.700 %	04/15/23	250,000	259,526
Valero Energy Corp.	3.400 %	09/15/26	100,000	106,930
				3,066,099
Insurance - 2.3%				
Allstate Corp. (The)	0.750 %	12/15/25	1,000,000	982,661
Athene Global Funding [(b)]	2.500 %	01/14/25	225,000	233,073
Berkshire Hathaway Financial [(c)]	1.850 %	03/12/30	250,000	243,910
Equitable Financial Life [(b)]	1.800 %	03/08/28	609,000	595,485
Jackson National Life Global Funding (3MO LIBOR + 48) [(a)(b)]	0.657 %	06/11/21	50,000	50,039
Jackson National Life Global Funding [(b)]	2.100 %	10/25/21	50,000	50,481
Lincoln National Corp.	3.625 %	12/12/26	100,000	109,954
Massmutual Global Funding [(b)]	2.150 %	03/09/31	500,000	493,483
Met Life Global Financials [(b)]	1.550 %	01/07/31	500,000	463,833
Met Life Global Funding I [(b)]	1.950 %	01/13/23	200,000	205,410
Met Life Global Funding I [(b)(c)]	0.900 %	06/08/23	250,000	252,203
New York Life Global Funding [(b)]	2.900 %	01/17/24	100,000	106,262
New York Life Global Funding [(b)]	2.350 %	07/14/26	50,000	52,116
New York Life Global Funding [(b)]	1.200 %	08/07/30	1,250,000	1,132,344
Pacific Life Global Fund II [(b)]	1.450 %	01/20/28	500,000	483,844
Pricoa Global Funding [(b)]	3.450 %	09/01/23	160,000	171,229
Principal Life Global Fund II [(b)]	0.875 %	01/12/26	500,000	485,589
Principal Life Global Funding II [(b)]	2.375 %	11/21/21	100,000	101,365
Principal Life Global Funding II [(b)]	1.250 %	06/23/25	525,000	523,977
Progressive Corp.	3.200 %	03/26/30	240,000	257,603

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Corporate Credit - 17.0% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Insurance - 2.3% (continued)				
Protective Life Global Funding [(b)]	1.737 %	09/21/30	$ 1,100,000	$ 1,028,893
				8,023,754
Natural Gas - 0.1%				
Atmos Energy Corp.	2.625 %	09/15/29	310,000	315,046
Other Utility - 0.1%				
American Water Capital Corp.	2.800 %	05/01/30	300,000	308,532
REITS - 0.9%				
Alexandria Real Estate Equities, Inc.	3.950 %	01/15/28	100,000	111,148
American Campus Communities, Inc.	3.625 %	11/15/27	100,000	109,245
American Homes 4 Rent	4.250 %	02/15/28	100,000	109,638
Boston Properties LP	2.750 %	10/01/26	50,000	52,690
CubeSmart LP	3.125 %	09/01/26	50,000	53,160
CubeSmart LP	3.000 %	02/15/30	280,000	284,374
CubeSmart LP	2.000 %	02/15/31	200,000	187,182
ERP Operating LP	2.850 %	11/01/26	100,000	106,518
ERP Operating LP	2.500 %	02/15/30	150,000	150,524
Life Storage LP	3.875 %	12/15/27	100,000	110,720
Realty Income Corp.	3.875 %	04/15/25	100,000	109,891
Realty Income Corp. [(c)]	0.750 %	03/15/26	625,000	602,260
Realty Income Corp.	3.000 %	01/15/27	100,000	106,166
Simon Property Group LP	2.000 %	09/13/24	320,000	331,189
Spirit Realty LP	4.450 %	09/15/26	100,000	110,929
Spirit Realty LP	2.100 %	03/15/28	250,000	243,066
Spirit Realty LP	4.000 %	07/15/29	60,000	64,990
Spirit Realty LP	3.200 %	02/15/31	250,000	250,251
				3,093,941
Technology - 0.5%				
Apple, Inc. [(c)]	0.700 %	02/08/26	500,000	490,402
Apple, Inc.	3.000 %	06/20/27	100,000	108,499
Apple, Inc.	2.200 %	09/11/29	250,000	253,317
Apple, Inc.	1.650 %	05/11/30	300,000	286,946
Dell International LLC [(b)]	5.300 %	10/01/29	100,000	116,976
Fidelity National Information Services	1.650 %	03/01/28	300,000	293,382

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Corporate Credit - 17.0% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Technology - 0.5% (continued)				
Oracle Corp.	2.800 %	04/01/27	$ 300,000	$ 315,943
				1,865,465
Transportation - 0.7%				
Alaska Airlines, Series 2020-1B, Class A [(b)]	4.800 %	08/15/27	144,088	157,752
American Airlines Pass-Through Trust, Series 2016-2, Class AA	3.200 %	12/15/29	364,275	362,775
CSX Corp.	4.250 %	11/01/66	100,000	113,617
FedEx Corp.	1.875 %	02/20/34	510,963	494,831
Kirby Corp.	4.200 %	03/01/28	100,000	108,911
Southwest Airlines Co.	3.000 %	11/15/26	100,000	105,424
U.S. Airways Pass-Through Trust, Series 2011-1, Class A	7.125 %	04/22/25	32,384	33,319
United Airlines Pass-Through Trust, Series 2013-1, Class B	5.375 %	02/15/23	161,013	162,700
United Airlines Pass-Through Trust, Series 2007-1, Class A	6.636 %	01/02/24	24,153	24,787
United Airlines Pass-Through Trust, Series 2020-1, Class B	4.875 %	07/15/27	500,000	518,750
United Airlines Pass-Through Trust, Series 2020-1, Class A	5.875 %	04/15/29	292,748	324,567
				2,407,433
Total Corporate Credit (Cost $59,132,271)				$ 59,819,618

Government Related - 0.3%	Coupon	Maturity	Shares / Par Value	Fair Value
Government Guaranteed - 0.1%				
Tunisian Republic	1.416 %	08/05/21	500,000	492,200

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Government Related - 0.3% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Government Owned, No Guarantee - 0.2%				
Tennessee Valley Authority	4.625 %	09/15/60	$ 525,000	$ 709,729
Total Government Related (Cost $1,272,972)				$ 1,201,929

Securitized - 64.9%	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 4.5%				
BXG Receivables, Series 2018-A, Class C [(b)]	4.440 %	02/02/34	$ 369,585	$ 381,704
Cascade Funding Mortgage Trust, Series 2021-GRN1, Class B [(b)]	1.830 %	03/20/41	1,000,000	982,964
Diamond Resorts Owner Trust, Series 2019-1, Class B [(b)]	3.530 %	02/20/32	164,589	168,744
FMC GMSR Issuer Trust, Series 2019-GT2, Class A [(b)]	4.230 %	09/25/24	400,000	398,972
FMC GMSR Issuer Trust, Series 2020-GT1, Class A [(a)(b)]	4.450 %	01/25/26	1,000,000	992,369
Gold Key Resorts LLC, Series 2014-A, Class A [(b)]	3.220 %	03/17/31	17,121	17,327
GoodGreen Trust, Series 2017-1A, Class A [(b)]	3.740 %	10/15/52	75,349	78,068
GoodGreen Trust, Series 2020-1A, Class A [(b)]	2.630 %	04/15/55	425,698	437,410
Helios Issuer LLC, Series 2019-AA, Class A [(b)]	3.750 %	06/20/46	117,526	125,957
Helios Issuer LLC, Series 2020-4, Class A [(b)]	2.980 %	06/20/47	268,377	277,270
Helios Issuer LLC, Series 2021-A, Class A [(b)]	1.800 %	02/20/48	618,644	611,274
Hero Funding Trust, Series 2016-2A, Class A [(b)]	3.750 %	09/20/41	159,236	164,358
Hero Funding Trust, Series 2016-3A, Class A1 [(b)]	3.080 %	09/20/42	207,522	213,131
Hero Funding Trust, Series 2016-3B, Class B [(b)]	5.240 %	09/20/42	10,900	11,005
Hero Funding Trust, Series 2016-4A, Class A1 [(b)]	3.570 %	09/20/47	227,189	236,592
Hero Funding Trust, Series 2016-4B, Class B [(b)]	4.990 %	09/20/47	123,659	126,318
Hero Funding Trust, Series 2017-3A, Class A1 [(b)]	3.190 %	09/20/48	199,044	208,051
Hero Funding Trust, Series 2018-1A, Class A2 [(b)]	4.670 %	09/20/48	78,844	86,487

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 4.5% (continued)				
Hilton Grand Vacations Trust, Series 2020-A, Class B [(b)]	4.220 %	02/25/39	$ 371,594	$ 396,436
Holiday Inn Timeshare Trust, Series 2020-A, Class C [(b)]	3.420 %	10/09/39	617,231	640,248
Loanpal Solar Loan Ltd., Series 2020-3GS, Class B [(b)]	3.450 %	12/20/47	600,000	615,278
Loanpal Solar Loan Ltd., Series 2021-1GS, Class A [(b)]	2.290 %	01/20/48	707,221	707,248
Loanpal Solar Loan Ltd., Series 2021-1GS, Class B [(b)]	2.840 %	01/20/48	1,000,000	978,581
Loanpal Solar Loan Ltd., Series 2021-2GS, Class A [(b)]	2.220 %	03/20/48	1,000,000	999,736
Mill City Solar Loan Ltd., Series 2019-2GS, Class A [(b)]	3.690 %	07/20/43	178,449	188,229
Mosaic Solar Loans LLC, Series 2018-1, Class A [(b)]	4.010 %	06/22/43	108,034	116,475
Mosaic Solar Loans LLC, Series 2017-2, Class B [(b)]	4.770 %	06/22/43	64,486	69,834
Mosaic Solar Loans LLC, Series 2020-1, Class A [(b)]	2.100 %	04/20/46	290,405	293,184
Ocwen Master Advance Receivables, Series 2020-T1, Class A-T1 [(b)]	1.300 %	08/15/52	670,000	671,650
PNMAC GMSR Issuer Trust, Series 2018-GT2, Class NT (1MO LIBOR + 265) [(a)(b)]	2.768 %	08/25/23	1,000,000	995,028
Renew Financial LLC, Series 2017-1, Class A [(b)]	3.670 %	09/20/52	88,885	94,368
Renew Financial LLC, Series 2017-1, Class B [(b)]	5.750 %	09/20/52	36,508	37,456
Renew Financial LLC, Series 2017-2, Class A [(b)]	3.220 %	09/22/53	50,168	51,028
SPS Servicer Advance Receivables, Series 2020-T1, Class DT1 [(b)]	2.370 %	11/15/52	199,000	199,765
SPS Servicer Advance Receivables, Series 2020-T2, Class D [(b)]	3.160 %	11/15/55	494,000	482,076
Sunnova Solar Issuer LLC, Series 2020-2A, Class A [(b)]	2.730 %	11/01/55	1,093,755	1,091,838

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Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 4.5% (continued)				
TES LLC, Series 2017-1, Class A [(b)]	4.330 %	10/20/47	$ 286,854	$ 298,168
Westgate Resorts, Series 2018-1, Class B [(b)]	3.580 %	12/20/31	86,363	86,131
Westgate Resorts, Series 2018-1, Class C [(b)]	4.100 %	12/20/31	86,363	85,754
Westgate Resorts, Series 2020-1, Class B [(b)]	3.963 %	03/20/34	164,325	169,649
Westgate Resorts, Series 2020-1A, Class C [(b)]	6.213 %	03/20/34	821,624	866,269
				15,652,430
Agency CMBS - 1.0%				
FNMA, Pool #AN3047	2.370 %	10/01/26	128,300	135,502
FNMA, Series 2019-M21, Class 1A1	1.950 %	04/25/28	544,416	559,602
FNMA, Pool #AN3598	2.550 %	12/01/28	275,867	291,886
FNMA, Pool #BL4548	2.430 %	10/01/29	194,457	203,761
FNMA, Pool #FN 464107	4.820 %	12/01/29	126,729	143,325
FNMA, Pool #FN AM9491	3.550 %	08/01/30	173,281	191,938
FNMA, Pool #AN6149	3.140 %	07/01/32	750,000	819,769
FNMA, Pool #AN7612	3.280 %	12/01/32	250,000	274,763
FNMA, Pool #FN 469130	4.870 %	10/01/41	128,920	148,011
FNMA, Pool #FN AM9491	4.940 %	12/01/43	763,446	896,692
				3,665,249
Agency MBS CMO - 22.1%				
FHLMA, Series 4847, Class CV	3.500 %	02/15/30	452,935	491,794
FHLMA, Series 4673, Class PH	3.500 %	01/15/45	542,484	569,065
FHLMA, Series 4531, Class PZ	3.500 %	11/15/45	1,318,158	1,419,946
FHLMC, Series 306, Class F3 (1MO LIBOR + 30) [(a)]	0.406 %	05/15/28	83,183	81,907
FHLMC, Series 2646, Class ZH	5.000 %	07/15/33	120,726	144,944
FHLMC, Series 4265, Class FD (1MO LIBOR + 40) [(a)]	0.506 %	01/15/35	336,551	339,137
FHLMC, Series 2006-71, Class ZH	6.000 %	07/25/36	394,184	464,461
FHLMC, Series 4613, Class AF (1MO LIBOR + 110) [(a)]	1.206 %	11/15/37	108,373	108,841
FHLMC, Series 3605, Class PB	4.500 %	11/15/39	98,065	108,559
FHLMC, Series 3617, Class PC	4.500 %	12/15/39	103,114	114,929
FHLMC, Series 3740, Class FC (1MO LIBOR + 50) [(a)]	0.606 %	10/15/40	135,418	136,883
FHLMC, Series 3759, Class ME	4.000 %	11/15/40	555,000	575,065

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Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.1% (continued)				
FHLMC, Series 3811, Class TA	5.000 %	02/15/41	$ 262,142	$ 301,736
FHLMC, Series 3895, Class BF (1MO LIBOR + 50) [(a)]	0.606 %	07/15/41	118,055	119,307
FHLMC, Series 4116, Class UB	2.500 %	05/15/42	1,000,000	1,000,216
FHLMC, Series 4074, Class JY	2.500 %	07/15/42	475,000	479,188
FHLMC, Series 4165, Class ZT	3.000 %	02/15/43	306,480	310,341
FHLMC, Series 4180, Class ZB	3.000 %	03/15/43	604,807	589,132
FHLMC, Series 4210, Class Z	3.000 %	05/15/43	251,863	255,874
FHLMC, Series 4447, Class YZ	4.000 %	08/15/43	1,524,890	1,691,881
FHLMC, Series 4333, Class GL	3.500 %	04/15/44	250,000	270,772
FHLMC, Series 4408, Class BC	3.000 %	11/15/44	1,020,410	1,039,603
FHLMC, Series 4830, Class DA	4.500 %	11/15/44	17,565	17,614
FHLMC, Series 4731, Class EA	3.000 %	10/15/45	281,550	297,404
FHLMC, Series 4738, Class TW	3.000 %	11/15/46	1,385,000	1,471,542
FHLMC, Series 4857, Class H	4.000 %	11/15/46	471,592	500,476
FHLMC, Series 4736, Class CL	3.000 %	12/15/47	441,240	459,864
FHLMC, Series 4753, Class EZ	3.500 %	12/15/47	1,964,806	2,082,698
FHLMC, Series 4750, Class KZ	3.500 %	01/15/48	1,456,372	1,559,152
FHLMC, Series 4801, Class ZN	4.000 %	05/15/48	1,119,794	1,224,118
FHLMC, Series 4941, Class NW	2.500 %	05/25/49	758,520	728,442
FHLMC, Series 4911, Class JM	3.500 %	09/25/49	1,000,000	1,073,248
FHLMC, Series 5011, Class DB	2.000 %	09/25/50	262,000	218,072
FHLMC, Series 4377, Class KZ [(a)]	3.500 %	02/15/52	784,750	841,670
FNMA, Series 2010-155, Class JH	4.000 %	12/25/28	120,000	132,632
FNMA, Series 2013-35, Class YT	6.500 %	09/25/32	257,873	302,607
FNMA, Series 2012-129, Class HT	2.000 %	12/25/32	134,305	131,139
FNMA, Series 2002-86, Class PG	6.000 %	12/25/32	78,579	92,986
FNMA, Series 2004-56, Class Z	7.500 %	03/25/34	146,209	177,099
FNMA, Series 2004-17, Class BA	6.000 %	04/25/34	224,529	277,414
FNMA, Series 2005-3, Class CG	5.500 %	02/25/35	176,010	196,548
FNMA, Series 2005-62, Class ZL	5.500 %	07/25/35	329,203	368,867
FNMA, Series 2006-56, Class DC (1MO LIBOR + 65) [(a)]	0.759 %	07/25/36	126,157	126,596
FNMA, Series 2009-19, Class TD	5.000 %	08/25/36	105,932	119,544

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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.1% (continued)				
FNMA, Series 2006-108, Class FD (1MO LIBOR + 38) [(a)]	0.489 %	11/25/36	$ 153,437	$ 155,213
FNMA, Series 2007-39, Class NB	4.250 %	05/25/37	148,981	160,152
FNMA, Series 2008-60, Class JC	5.000 %	07/25/38	230,430	261,481
FNMA, Series 2009-103, Class MB [(a)]	2.916 %	12/25/39	52,451	54,850
FNMA, Series 2010-2, Class LC	5.000 %	02/25/40	200,000	232,889
FNMA, Series 2011-14, Class PB	5.000 %	03/25/41	570,000	654,840
FNMA, Series 2011-57, Class PD	4.000 %	07/25/41	321,407	360,250
FNMA, Series 2011-62, Class UA	4.500 %	07/25/41	1,060,897	1,110,681
FNMA, Series 2012-9, Class FC (1MO LIBOR + 40) [(a)]	0.509 %	02/25/42	153,031	154,473
FNMA, Series 2013-34, Class GP	3.000 %	05/25/42	796,299	817,447
FNMA, Series 2012-56, Class WC	3.500 %	05/25/42	1,565,989	1,648,111
FNMA, Series 2012-79, Class QB	2.000 %	07/25/42	353,875	361,311
FNMA, Series 2012-84, Class JL	2.000 %	08/25/42	163,339	149,301
FNMA, Series 411, Class A3	3.000 %	08/25/42	48,018	50,136
FNMA, Series 2012-99, Class UY	2.500 %	09/25/42	329,000	324,652
FNMA, Series 2016-32, Class GO (PO)	0.000 %	01/25/43	170,777	122,707
FNMA, Series 2013-35, Class LP	3.000 %	01/25/43	352,000	378,595
FNMA, Series 2013-6, Class QA	2.500 %	02/25/43	505,077	468,663
FNMA, Series 2013-35, Class CV	3.000 %	02/25/43	350,000	369,369
FNMA, Series 2013-13, Class WH	3.500 %	03/25/43	1,000,000	962,213
FNMA, Series 2013-31, Class NT	3.000 %	04/25/43	106,166	107,677
FNMA, Series 2013-104, Class CY	5.000 %	10/25/43	250,000	296,296
FNMA, Series 2013-115, Class PB	4.500 %	11/25/43	300,000	343,460
FNMA, Series 2015-11, Class MZ	4.000 %	12/25/43	4,639,644	5,006,900
FNMA, Series 2014-2, Class PB	4.000 %	02/25/44	870,633	906,981
FNMA, Series 4473, Class Z	3.000 %	05/15/45	381,116	385,126
FNMA, Series 2017-16, Class UW	3.000 %	07/25/45	2,044,494	2,204,077
FNMA, Series 2016-68, Class AL	3.000 %	10/25/46	850,000	912,210
FNMA, Series 2017-04, Class ZC	3.500 %	02/25/47	2,891,894	3,035,268
FNMA, Series 2017-77, Class HZ	3.500 %	10/25/47	1,982,050	2,079,888
FNMA, Series 2017-90, Class ZD	3.500 %	11/25/47	2,253,662	2,367,909

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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.1% (continued)				
FNMA, Series 2018-08, Class DZ	3.500 %	02/25/48	$ 1,117,028	$ 1,172,610
FNMA, Series 2018-31, Class KQ	3.500 %	05/25/48	847,826	886,981
FNMA, Series 2018-66, Class PZ	4.000 %	09/25/48	531,449	583,895
FNMA, Series 2019-01, Class MH	3.000 %	02/25/49	508,779	532,472
FNMA, Series 2019-8, Class ZD	3.500 %	03/25/49	537,763	597,092
FNMA, Series 2019-40, Class PL	4.000 %	07/25/49	318,000	344,777
FNMA, Series 2019-60, Class WZ	2.750 %	10/25/49	545,764	541,670
FNMA, Series 2019-83, Class EB	2.000 %	01/25/50	171,000	149,604
FNMA, Series 2020-15, Class KY	3.000 %	03/25/50	2,077,414	2,170,710
GNMA, Series 2015-161, Class AV	3.000 %	01/20/29	403,974	429,009
GNMA, Series 2018-139, Class DV	3.500 %	01/20/30	489,978	515,615
GNMA, Series 2004-49, Class MZ	6.000 %	06/20/34	389,686	461,059
GNMA, Series 2005-13, Class BG	5.000 %	02/20/35	276,815	312,416
GNMA, Series 2015-123, Class VB	3.500 %	09/20/35	436,000	467,583
GNMA, Series 2006-17, Class JN	6.000 %	04/20/36	231,426	264,826
GNMA, Series 2008-51, Class PH	5.250 %	06/20/38	143,192	159,560
GNMA, Series 2009-2, Class PA	5.000 %	12/20/38	107,244	117,296
GNMA, Series 2010-9, Class FA (1MO LIBOR + 52) [(a)]	0.626 %	01/16/40	144,262	145,648
GNMA, Series 2014-79, Class HU	3.000 %	02/16/40	811,015	804,919
GNMA, Series 2010-105, Class ZC	4.500 %	08/16/40	482,578	549,451
GNMA, Series 2013-22, Class GA	2.500 %	10/20/41	33,362	34,191
GNMA, Series 2012-74, Class LY	2.500 %	06/20/42	318,000	309,619
GNMA, Series 2012-134, Class KM	2.000 %	09/20/42	342,000	324,258
GNMA, Series 2012-113, Class NZ	4.500 %	09/20/42	266,611	272,821
GNMA, Series 2012-143, Class EG	2.000 %	12/20/42	43,157	44,295
GNMA, Series 2013-6, Class PE	2.000 %	01/20/43	100,000	93,745
GNMA, Series 2013-5, Class GY	3.000 %	01/20/43	532,000	562,499
GNMA, Series 2015-179, Class ZB	2.500 %	02/20/45	56,201	54,329
GNMA, Series 2016-37, Class YA	3.000 %	12/20/45	1,052,887	1,115,088
GNMA, Series 2016-38, Class ZP	3.500 %	03/20/46	71,457	74,451
GNMA, Series 2016-74, Class PL	3.000 %	05/20/46	1,348,000	1,403,406

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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.1% (continued)				
GNMA, Series 2016-111, Class HA	2.500 %	08/20/46	$ 92,869	$ 88,892
GNMA, Series 2016-118, Class LB	3.000 %	09/20/46	1,000,000	1,040,454
GNMA, Series 2017-080, Class BZ	3.500 %	05/20/47	400,176	429,133
GNMA, Series 2018-006, Class JY	2.750 %	01/20/48	284,000	253,577
GNMA, Series 2018-14, Class MZ	3.000 %	01/20/48	379,337	370,087
GNMA, Series 2018-120, Class PY	3.500 %	09/20/48	689,379	727,434
GNMA, Series 2019-20, Class JK	3.500 %	02/20/49	280,705	299,937
GNMA, Series 2019-031, Class AZ	5.000 %	03/20/49	318,599	362,914
GNMA, Series 2019-052, Class HL	4.000 %	04/20/49	490,565	523,941
GNMA, Series 2019-86, Class WL	3.000 %	07/20/49	500,000	531,094
GNMA, Series 2019-99, Class EW	3.000 %	08/20/49	540,446	574,729
GNMA, Series 2019-99, Class GP	3.500 %	08/20/49	517,000	554,587
GNMA, Series 2019-162, Class GB	3.000 %	12/20/49	450,000	460,941
GNMA, Series 2020-011, Class KB	2.500 %	01/20/50	788,000	753,514
GNMA, Series 2020-015, Class HL	2.500 %	02/20/50	1,385,112	1,371,241
GNMA, Series 2020-093, Class AZ	3.000 %	04/20/50	792,677	816,956
GNMA, Series 2020-078, Class B	2.500 %	06/20/50	350,000	349,881
GNMA, Series 2020-097, Class ML	2.500 %	07/20/50	1,975,000	1,970,416
GNMA, Series 2017-H18, Class EB (12MO LIBOR + 22) [(a)]	4.210 %	06/20/63	311,674	324,531
GNMA, Series 2014-H15, Class FA (1MO LIBOR + 50) [(a)]	0.619 %	07/20/64	88,405	88,979
GNMA, Series 2014-H14, Class FA (1MO LIBOR + 50) [(a)]	0.644 %	07/20/64	356,969	359,023
GNMA, Series 2016-H11, Class FD (12MO LIBOR + 40) [(a)]	1.402 %	05/20/66	257,645	257,971
GNMA, Series 2017-H16, Class DB [(a)]	4.726 %	08/20/67	265,462	274,723
				77,737,289
Agency MBS CMO Derivatives - 3.4%				
FHLMC, Series 3919, Class QS (IO) (-1*1MO LIBOR + 670) [(a)]	6.594 %	08/15/30	2,163,882	306,801
FHLMC, Series 4214, Class CI (IO)	3.000 %	06/15/31	970,352	38,489
FHLMC, Series 4114, Class IM (IO)	3.500 %	07/15/31	1,432,856	72,340

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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives - 3.4% (continued)				
FHLMC, Series 4169, Class SA (-1.2*1MO LIBOR + 546) [(a)]	5.313 %	02/15/33	$ 906,830	$ 938,314
FHLMC, Series 226	0.000 %	02/01/34	166,028	153,460
FHLMC, Series 3107, Class DC (IO) (-1*1MO LIBOR + 670) [(a)]	6.594 %	06/15/35	2,573,809	173,743
FHLMC, Series 3102, Class TA (IO)	7.500 %	01/15/36	259,999	290,020
FHLMC, Series 3607, Class AO (PO)	0.000 %	04/15/36	111,438	100,411
FHLMC, Series 237, Class S14 (IO) (-1*1MO LIBOR + 660) [(a)]	6.494 %	05/15/36	470,952	92,668
FHLMC, Series 3199, Class OC (PO)	0.000 %	08/15/36	169,489	155,251
FHLMC, Series 379, Class I (PO)	0.000 %	05/25/37	62,503	57,826
FHLMC, Series 3607, Class OP (PO)	0.000 %	07/15/37	379,157	337,448
FHLMC, Series 4006, Class IA (IO)	4.500 %	09/15/41	652,065	71,205
FHLMC, Series 4116, Class LI (IO)	4.500 %	02/15/42	2,257,859	284,631
FHLMC, Series 4074, Class SJ (IO) (-1*1MO LIBOR + 662) [(a)]	6.514 %	07/15/42	1,200,768	285,562
FHLMC, Pool #S0-6050 (PO)	0.000 %	08/15/42	282,674	247,148
FHLMC, Pool #S0-6829 (PO)	0.000 %	09/15/43	442,692	376,100
FNMA, Series 2012-128, Class EI (IO)	3.500 %	11/25/27	516,199	34,957
FNMA, Series 2012-148, Class IA (IO)	4.000 %	01/25/28	273,059	22,609
FNMA, Series 2004-91, Class SP (-2.40*1MO LIBOR + 1680) [(a)]	16.539 %	11/25/31	242,373	323,419
FNMA, Series 2004-61, Class GO (PO)	0.000 %	11/25/32	548,427	514,149
FNMA, Series 2013-89, Class DI (IO)	4.000 %	08/25/33	2,397,840	255,550
FNMA, Series 348, Class II (IO)	6.000 %	01/25/34	101,285	21,032
FNMA, Series 2015-82, Class AI (IO)	3.500 %	06/25/34	1,326,145	125,293
FNMA, Series 2016-28, Class DI (IO)	3.500 %	03/25/35	1,208,931	123,407
FNMA, Series 384, Class 11 (IO)	5.000 %	03/25/35	843,561	137,928
FNMA, Series 2005-52, Class JH (IO) (-1*1MO LIBOR + 660) [(a)]	6.491 %	05/25/35	453,313	70,220
FNMA, Series 378, Class (IO)	5.000 %	06/01/35	882,103	143,365
FNMA, Series 2016-24, Class KI (IO)	3.500 %	07/25/35	607,312	68,389
FNMA, Series 368, Class (IO)	5.000 %	02/01/36	721,191	95,830
FNMA, Series 2006-96, Class MO (PO)	0.000 %	10/25/36	57,454	54,706
FNMA, Series 398, Class C5 (IO)	5.000 %	05/25/39	982,174	189,701

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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives - 3.4% (continued)				
FNMA, Series 2013-120, Class JI (IO)	4.000 %	02/25/40	$ 409,908	$ 13,496
FNMA, Series 2010-44, Class CS (IO) (-1*1MO LIBOR + 655) [(a)]	6.441 %	05/25/40	86,639	13,804
FNMA, Series 2012-63, Class NI (IO)	4.000 %	06/25/40	1,548,575	69,337
FNMA, Series 2011-14, Class PI (IO)	5.000 %	06/25/40	68,615	2,737
FNMA, Series 2012-100, Class MI (IO)	4.500 %	12/25/40	381,243	19,808
FNMA, Series 409, Class C1	4.000 %	04/01/42	1,611,011	223,050
FNMA, Series 2012-128, Class SH (1MO LIBOR + 400) [(a)]	3.891 %	11/25/42	500,324	439,186
FNMA, Series 2016-30, Class IN (IO)	3.500 %	02/25/43	2,616,101	184,414
FNMA, Series 2013-30, Class SA (-1*1MO LIBOR + 400)[(a)]	3.877 %	04/25/43	740,391	681,256
FNMA, Series 2003-W10, Class 3IO (IO) [(a)]	0.630 %	06/25/43	12,025,982	190,742
FNMA, Series 2013-82, Class SB (-2.67*1MO LIBOR + 1173) [(a)]	11.406 %	08/25/43	350,236	418,669
FNMA, Series 2013-101, Class DO (PO)	0.000 %	10/25/43	155,183	132,121
FNMA, Series 2014-42, Class SN (IO) (-1*1MO LIBOR + 605) [(a)]	5.941 %	07/25/44	643,230	119,077
FNMA, Series 2019-31, Class CI (IO)	4.000 %	02/25/47	2,155,380	153,051
FNMA, Series 2018-11B, Class QI	4.000 %	01/25/48	4,773,507	441,088
GNMA, Series 2010-47, Class PX (IO) (-1*1MO LIBOR + 670) [(a)]	6.589 %	06/20/37	850,980	170,921
GNMA, Series 2012-146, Class AI (IO)	3.000 %	10/20/37	2,026,986	93,261
GNMA, Series 2008-38, Class ID (IO)	6.000 %	03/20/38	321,597	22,918
GNMA, Series 2013-124, Class ES (-1.333 * 1MO LIBOR + 866.7) [(a)]	8.519 %	04/20/39	38,808	40,376
GNMA, Series 2013-147, Class SD (-1*1MO LIBOR + 665) [(a)]	6.539 %	12/20/39	2,167,219	459,932
GNMA, Series 2011-21, Class SA (IO) (-1*1MO LIBOR + 600) [(a)]	5.894 %	02/16/41	2,602,060	470,073
GNMA, Series 2011-145, Class QI (IO)	5.000 %	11/16/41	237,070	37,384
GNMA, Series 2013-113, Class QS (IO) (-1*1MO LIBOR + 620) [(a)]	6.089 %	02/20/42	674,273	113,222
GNMA, Series 2014-141, Class IE (IO)	4.000 %	08/20/43	275,720	10,229
GNMA, Series 2017-004, Class WI (IO)	4.000 %	02/20/44	1,811,747	169,221

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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives - 3.4% (continued)				
GNMA, Series 2016-32, Class MS (IO) (-1*1MO LIBOR + 605) [(a)]	5.939%	03/20/46	$ 2,393,123	$ 448,483
GNMA, Series 2019-98, Class BI (IO)	3.000%	06/20/49	847,484	277,587
GNMA, Series 2019-120, Class DI (IO)	3.500%	08/20/49	3,433,078	412,511
GNMA, Series 2012-H02, Class AI (IO) [(a)]	1.908%	01/20/62	134,928	6,005
GNMA, Series 2013-H13, Class T1 (IO) [(a)]	0.468%	05/20/63	1,992,919	22,437
GNMA, Series 2016-H20, Class GI (IO) [(a)]	0.317%	08/20/66	1,741,975	18,863
GNMA, Series 2017-H11, Class PI (IO) [(a)]	3.864%	04/20/67	38,283	1,035
GNMA, Series 2017-H22, Class ID (IO) [(a)]	3.898%	11/20/67	36,802	2,269
GNMA, Series 2018-H08, Class NI (IO) [(a)]	0.806%	05/20/68	1,200,501	29,356
				12,069,891
Agency MBS Passthrough - 2.6%				
FHLMC, Pool #FG G14973	4.000%	12/01/28	170,496	185,863
FHLMC, Pool #FG U59010	4.000%	11/01/34	233,624	252,939
FHLMC, Pool #G61909	4.500%	12/01/37	606,918	674,531
FHLMC, Pool #FG G06085	6.500%	09/01/38	75,084	88,602
FNMA, Pool #FN 252409	6.500%	03/01/29	98,256	109,075
FNMA, Pool #FN AL5850	3.500%	10/01/29	133,349	143,397
FNMA, Pool #FN AS7287	3.500%	06/01/31	684,171	746,652
FNMA, Pool #FN AL3200	3.500%	02/01/33	479,038	515,880
FNMA, Pool #FN AT7120	3.500%	06/01/33	579,031	623,418
FNMA, Pool #FN AL5166	3.000%	11/01/33	397,971	418,315
FNMA, Pool #FN AL6685	4.000%	01/01/35	230,195	249,145
FNMA, Pool #FN MA2198	3.500%	03/01/35	445,161	480,983
FNMA, Pool #FN BM1486	4.000%	03/01/35	1,393,714	1,529,733
FNMA, Pool #FN MA3040	4.500%	06/01/37	917,299	1,013,790
FNMA, Pool #FN AS4073	4.000%	12/01/44	225,919	253,356
FNMA, Pool #FN MA2778	3.500%	10/01/46	219,887	229,095
GNMA, Pool #MA5738M	4.000%	02/20/34	397,211	422,490

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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS Passthrough - 2.6% (continued)				
GNMA, Pool #GN 784279	5.500 %	11/15/38	$ 447,900	$ 518,967
GNMA, Pool #711522X	4.500 %	07/15/40	326,308	389,238
GNMA, Pool #GN 78541	4.500 %	06/15/46	182,346	205,428
				9,050,897
ARM - 0.0% [d]				
Structured Asset Securities Corp., Series 2003-37A, Class 2-A [a]	2.404 %	12/25/33	10,847	10,874
Auto Loan - 4.5%				
American Credit Acceptance Receivables Trust, Series 2018-3, Class D [b]	4.140 %	10/15/24	480,000	489,003
Arivo Acceptance Auto Loan Receivables Trust, Series 2019-1, Class A [b]	2.990 %	07/15/24	70,571	71,443
Carvana Auto Receivable Trust, Series 2020-P1, Class C	1.320 %	11/09/26	500,000	496,882
Carvana Auto Receivable Trust, Series 2020-P1, Class D	1.820 %	09/08/27	400,000	397,900
Chase Credit Linked Notes, Series 2020-2, Class C [b]	1.140 %	02/25/28	383,259	384,758
CIG Auto Receivables Trust, Series 2020-1, Class D [b]	2.350 %	01/12/26	300,000	304,702
CIG Auto Receivables Trust, Series 2020-1, Class C [b]	1.750 %	02/12/26	460,000	466,529
CPS Auto Receivables Trust, Series 2020-C, Class D [b]	2.410 %	11/16/26	400,000	412,614
CPS Auto Trust, Series 2017-D, Class D [b]	3.730 %	09/15/23	246,599	249,911
CPS Auto Trust, Series 2019-C, Class C [b]	2.840 %	06/16/25	250,000	254,466
Credit Acceptance Auto Loan Trust, Series 2019-3, Class C [b]	3.060 %	03/15/29	400,000	416,789
Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C [b]	2.280 %	02/15/30	550,000	561,986
DT Auto Owner Trust, Series 2019-2, Class D [b]	3.480 %	02/18/25	195,000	202,103
DT Auto Owner Trust, Series 2019-3, Class D [b]	2.960 %	04/15/25	285,000	294,887

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Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Auto Loan - 4.5% (continued)				
DT Auto Owner Trust, Series 2020-2, Class E [(b)]	4.730 %	03/16/26	$ 300,000	$ 325,294
Exeter Automobile Receivables Trust, Series 2020-2, Class D [(b)]	4.730 %	04/15/26	375,000	404,636
FHF Trust, Series 2020-1, Class A [(b)]	2.590 %	12/15/23	443,718	447,078
FHF Trust, Series 2021-1, Class A [(b)]	1.270 %	03/15/27	900,000	899,810
Foursight Capital Automobile Receivables, Series 2018-2, Class E [(b)]	5.500 %	10/15/24	750,000	791,240
Hertz Fleet Lease Funding LP, Series 2017-1, Class C [(b)]	3.140 %	04/10/31	1,565,000	1,575,983
Hertz Fleet Lease Funding LP, Series 2017-1, Class E [(b)]	5.800 %	04/10/31	1,000,000	1,015,817
Hertz Fleet Lease Funding LP, Series 2018-1, Class D [(b)]	4.170 %	05/10/32	300,000	301,783
Hertz Fleet Lease Funding LP, Series 2018-1, Class E [(b)]	5.550 %	05/10/32	600,000	606,347
Hertz Fleet Lease Funding LP, Series 2019-1, Class A1 (1MO LIBOR + 47) [(a)(b)]	0.576 %	01/10/33	219,335	219,805
Hertz Fleet Lease Funding LP, Series 2019-1, Class E [(b)]	4.620 %	01/10/33	100,000	102,110
Navistar Financial Dealer Note Master Trust, Series 2019-1, Class D (1MO LIBOR + 145) [(a)(b)]	1.568 %	05/28/24	285,000	285,000
OneMain Direct Auto Receivables, Series 2018-1, Class B [(b)]	3.710 %	04/14/25	300,000	304,656
OneMain Direct Auto Receivables, Series 2019-1, Class D [(b)]	4.680 %	04/14/31	675,000	742,928
OSCAR US Funding Trust, Series 2019-11, Class A-4 [(b)]	2.680 %	09/10/26	145,000	150,997
Santander Consumer Auto Receivables, Series 2020-B, Class D [(b)]	2.140 %	12/15/26	400,000	405,155
Santander Drive Auto Trust, Series 2019-3, Class D	2.680 %	10/15/25	545,000	562,070
Skopos Auto Receivables Trust, Series 2019-1, Class A [(b)]	2.900 %	12/15/22	25,983	26,024

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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Auto Loan - 4.5% (continued)				
Skopos Auto Receivables Trust, Series 2019-1, Class B [b]	3.430 %	09/15/23	$ 600,000	$ 606,042
Tesla Auto Lease Trust, Series 2018-B, Class D [b]	5.290 %	11/22/21	250,000	253,596
Tesla Auto Lease Trust, Series 2019-A, Class C [b]	2.680 %	01/20/23	700,000	719,108
Tesla Auto Lease Trust, Series 2020-A, Class D [b]	2.330 %	02/20/24	250,000	255,757
				16,005,209
CRE/CLO - 5.2%				
A10 Securitization, Series 2020-C, Class A [b][e]	2.033 %	08/15/40	233,222	234,532
A10 Securitization, Series 2020-C, Class B [b][e]	2.617 %	08/15/40	300,000	302,003
A10 Securitization, Series 2020-C, Class D [b][e]	4.129 %	08/15/40	250,000	252,482
A10 Securitization, Series 2020-C, Class E [b][e]	5.465 %	08/15/40	250,000	252,787
Acre Mortgage Trust, Series 2021-FL4, Class D (1MO LIBOR + 260) [a][b]	2.708 %	12/15/37	1,000,000	987,500
Acre Mortgage Trust, Series 2021-FL4, Class E (1MO LIBOR + 310) [a][b]	3.208 %	12/15/37	675,000	664,875
Bancorp Commercial Mortgage Trust (The), Series 2017-CRE2, Class C (1MO LIBOR + 235) [a][b]	2.462 %	08/15/32	250,000	246,679
Bancorp Commercial Mortgage Trust (The), Series 2018-CR3, Class D (1MO LIBOR + 270) [a][b]	2.806 %	03/16/35	324,000	321,909
Bancorp Commercial Mortgage Trust (The), Series 2019-CRE6, Class A (1MO LIBOR + 105) [a][b]	1.162 %	09/17/36	308,281	308,186
Bancorp Commercial Mortgage Trust (The), Series 2019-CRE5, Class A (1MO LIBOR + 100) [a][b]	1.106 %	03/17/36	301,947	301,854
BSPRT Issuer Ltd., Series 2018-FL3, Class A (1MO LIBOR + 105) [a][b]	1.156 %	03/15/28	304,228	304,289
BSPRT Issuer Ltd., Series 2018-FL4, Class A (1MO LIBOR + 105) [a][b]	1.156 %	09/17/35	793,619	793,619

Diamond Hill Core Bond Fund
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
CRE/CLO - 5.2% (continued)				
BXMT Ltd, Series 2020-FL2, Class C (1MO LIBOR + 165) [(a)(b)]	1.757 %	02/18/38	$ 1,000,000	$ 990,079
BXMT Ltd., Series 2017-FL1, Class B (1MO LIBOR + 150) [(a)(b)]	1.608 %	06/15/35	275,000	275,000
BXMT Ltd., Series 2017-FL1, Class D (1MO LIBOR + 275) [(a)(b)]	2.807 %	06/15/35	1,000,000	1,000,002
BXMT Ltd., Series 2020-FL2, Class A (1MO LIBOR + 90) [(a)(b)]	1.007 %	02/16/37	425,000	423,924
BXMT Ltd., Series 2020-FL2, Class D (1MO LIBOR + 195) [(a)(b)]	2.058 %	02/16/37	625,000	617,172
BXMT Ltd., Series 2020-FL2, Class B (1MO LIBOR + 140) [(a)(b)]	1.508 %	02/18/38	1,000,000	997,494
Exantas Capital Corp., Series 2019-RS07, Class A (1MO LIBOR + 100) [(a)(b)]	1.108 %	04/15/22	541,068	540,289
Exantas Capital Corp., Series 2020-RS09, Class D (1MO LIBOR + 550) [(a)(b)(e)]	5.608 %	04/17/37	374,220	376,279
FHLMC, Series 2020-FL3, Class B (1MO LIBOR + 375) [(a)(b)]	3.856 %	07/15/35	1,150,000	1,171,404
FHLMC, Series 2020-FL3, Class A-S (1MO LIBOR + 285) [(a)(b)]	2.956 %	07/16/35	800,000	812,902
KKR Real Estate Finance Trust, Inc., Series 2018-FL1, Class A (1MO LIBOR + 110) [(a)(b)]	1.208 %	06/15/36	994,470	994,470
MF1 Ltd., Series 2020-FL3, Class D (1MO LIBOR + 300) [(a)(b)]	3.106 %	07/16/35	500,000	501,861
Multi Family Housing Mortgage Loan, Series 2019-FL2, Class A (1MO LIBOR + 113) [(a)(b)]	1.239 %	11/27/34	719,069	718,557
Multi Family Housing Mortgage Loan, Series 2019-FL2, Class C (1MO LIBOR + 200) [(a)(b)]	2.109 %	12/25/34	300,000	300,093
Multi Family Housing Mortgage Loan, Series 2020-FL4, Class A (1MO LIBOR +170) [(a)(b)]	1.806 %	11/15/35	600,000	603,996
PFP III, Series 2021-7, Class D [(a)(b)]	2.500 %	04/14/38	750,000	740,625
PFP Ltd., Series 2019-5, Class B (1MO LIBOR + 165) [(a)(b)]	1.756 %	04/16/36	650,000	649,199
ReadyCap Commercial Mortgage Trust, Series 2020-FL4, Class A (1MO LIBOR + 215) [(a)(b)]	2.268 %	02/25/35	999,973	1,007,735

Diamond Hill Core Bond Fund
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
CRE/CLO - 5.2% (continued)				
TPG Real Estate Finance, Series 2019-FL3, Class A (1MO LIBOR + 115) [(a)(b)]	1.258 %	10/15/34	$ 600,000	$ 599,625
VMC Finance LLC, Series 2018-FL2, Class A (1MO LIBOR + 92) [(a)(b)]	1.028 %	10/15/35	82,159	82,251
				18,373,672
Credit Cards - 2.0%				
Brex, Inc., Series 2021-1, Class A [(b)]	2.130 %	07/17/24	1,000,000	999,926
Continental Credit Card LLC, Series 2017-1, Class B [(b)]	6.410 %	01/15/25	170,941	176,971
Continental Credit Card LLC, Series 2019-1, Class A [(b)]	3.830 %	08/15/26	1,200,000	1,229,411
Continental Credit Card LLC, Series 2019-1, Class B [(b)]	4.950 %	08/15/26	300,000	311,919
Continental Credit Card LLC, Series 2020-A, Class A [(b)]	2.240 %	12/15/28	1,350,000	1,360,284
Continental Credit Card LLC, Series 2020-A, Class B [(b)]	3.660 %	12/15/28	1,200,000	1,212,823
Genesis Private Label Amortization Trust, Series 2020-1, Class C [(b)]	4.190 %	07/20/30	200,000	202,631
Genesis Sales Finance Master Trust, Series 2020-AA, Class B [(b)]	2.240 %	09/22/25	535,000	537,699
Genesis Sales Finance Master Trust, Series 2020-AA, Class C [(b)]	2.990 %	09/22/25	300,000	301,283
Mercury Financial Credit Card, Series 2021-1A, Class B [(b)]	2.330 %	03/20/26	800,000	801,267
				7,134,214
Equipment - 0.7%				
Business Jet Securities LLC, Series 2019-1, Class B [(b)]	5.193 %	07/15/34	541,287	543,019
Business Jet Securities LLC, Series 2020-1, Class B [(b)]	3.967 %	11/15/35	314,064	322,587
Business Jet Securities LLC, Series 2021-1A, Class B [(b)]	2.918 %	04/15/36	400,000	399,283
CLI Funding VI LLC, Series 2019-1, Class A [(b)]	3.710 %	05/18/44	91,469	91,778
CLI Funding VI LLC, Series 2020-1, Class B [(b)]	3.620 %	09/18/45	611,000	617,439

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Equipment - 0.7% (continued)				
Octane Receivables Trust, Series 2019-1, Class A [(b)]	3.160 %	09/20/23	$ 73,682	$ 74,502
Octane Receivables Trust, Series 2020-1, Class A [(b)]	1.710 %	02/20/25	295,225	297,859
				2,346,467
HECM - 0.4%				
Finance of America HECM, Series 2020-HB2, Class A [(b)]	1.710 %	07/25/30	292,906	294,745
Finance of America HECM, Series 2021-HB1, Class M3 [(b)]	3.640 %	02/25/31	700,000	695,209
RMF Buyout Issuance Trust, Series 2020-2, Class M2 [(b)]	3.091 %	06/25/30	250,000	251,010
				1,240,964
Hospitality - 2.3%				
BHMS Mortgage Trust, Series 2018-ATLS, Class A (1MO LIBOR + 125) [(a)(b)]	1.356 %	07/16/35	280,000	279,826
BX Commercial Mortgage Trust, Series 2020-VIV4, Class A [(b)]	2.843 %	03/09/44	650,000	659,453
BX Commercial Mortgage Trust, Series 2020-VIV3, Class B [(b)]	3.540 %	03/09/44	1,300,000	1,363,844
BX Trust, Series 2018-GW, Class E (1MO LIBOR + 197) [(a)(b)]	2.076 %	05/15/37	150,000	149,621
BX Trust, Series 2019-OC11, Class D [(a)(b)]	4.075 %	12/09/41	225,000	233,700
BX Trust, Series 2019-OC11, Class A [(b)]	3.202 %	12/11/41	1,177,000	1,229,849
BX Trust, Series 2019-OC11, Class C [(b)]	3.856 %	12/11/41	270,000	284,693
Champlain Housing Mortgage Trust, Series 2017-COSMO, Class B (1MO LIBOR + 140) [(a)(b)]	1.506 %	11/17/36	100,000	100,061
Cosmopolitan Hotel Trust, Series 2017-COSMO, Class D (1MO LIBOR + 225) [(a)(b)]	2.356 %	11/15/36	100,000	100,061
Cosmopolitan Hotel Trust, Series 2017-COSMO, Class A (1MO LIBOR + 93) [(a)(b)]	1.036 %	11/17/36	800,000	800,240
Fontainebleau Miami Beach, Series 2019-FBLU, Class C [(b)]	3.750 %	12/12/36	750,000	773,516

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Hospitality - 2.3% (continued)				
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class A (1MO LIBOR + 92) [a][b]	1.026 %	07/16/35	$ 763,035	$ 762,791
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class B (1MO LIBOR + 125) [a][b]	1.356 %	07/16/35	953,793	952,283
Motel 6 Trust, Series 2017-MTL6, Class D (1MO LIBOR + 215) [a][b]	2.256 %	08/15/34	296,751	296,933
				7,986,871
Industrial - 0.8%				
BX Commercial Mortgage Trust, Series 2020-FOX, Class D (1MO LIBOR + 210) [a][b]	2.206 %	11/15/32	1,200,000	1,203,009
Cold Storage Trust, Series 2020-ICE5, Class E (1MO LIBOR + 276.56) [a][b]	2.872 %	11/16/37	491,495	492,284
Credit Suisse First Boston, Series 2020-UNFI, Class A (1MO LIBOR + 276.56) [a][b]	3.781 %	12/06/22	1,000,000	1,001,543
				2,696,836
Laboratory - 0.6%				
Commercial Mortgage Trust, Series 2020-CX, Class A [b]	2.173 %	11/10/46	2,000,000	1,948,952
Manufactured Housing - 0.0% [d]				
Cascade Funding Mortgage Trust, Series 2019-MH1, Class M [b]	5.985 %	11/25/44	100,000	103,179
Mixed-Use - 0.1%				
20 Times Square Trust, Series 2018-20TS, Class B [a][b]	3.100 %	05/17/35	300,000	299,698
Multifamily - 1.6%				
FHLMC, Series 2021-MN1, Class M-1 [a][b]	2.017 %	01/25/51	1,136,616	1,139,434
Freedom Mortgage Trust, Series 2017-KF39, Class B (1MO LIBOR + 250) [a][b]	2.618 %	11/25/24	469,004	468,521
Freedom Mortgage Trust, Series 2018-KF53, Class B (1MO LIBOR + 205) [a][b]	2.168 %	10/27/25	536,033	531,973

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2021 (Unaudited)

Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Multifamily - 1.6% (continued)				
FREMF Mortgage Trust, Series 2018-KF44, Class B (1MO LIBOR +215) [a][b]	2.270 %	02/25/25	$ 463,704	$ 462,771
FREMF Mortgage Trust, Series 2018-KF43, Class B (1MO LIBOR +215) [a][b]	2.269 %	01/25/28	358,138	357,053
FREMF Mortgage Trust, Series 2018-KF50, Class B (1MO LIBOR + 190) [a][b]	2.018 %	07/25/28	690,853	680,371
FREMF Mortgage Trust, Series 2019-KF67, Class B (1MO LIBOR + 225) [a][b]	2.369 %	08/25/29	579,500	578,077
Multi Family Connecticut Avenue, Series 2019-01, Class M-7 (1MO LIBOR + 170) [a][b]	1.818 %	10/15/49	567,396	565,759
Multi Family Connecticut Avenue, Series 2020-01, Class M-7 (1MO LIBOR + 195) [a][b]	2.059 %	03/25/50	819,279	821,407
				5,605,366
Non-Agency MBS 2.0 - 0.5%				
J.P. Morgan Wealth Management, Series 2021-CL1, Class M1 (SOFR + 130) [a]	1.317 %	02/26/71	973,589	973,588
J.P. Morgan Wealth Management, Series 2021-CL1, Class M3 (SOFR + 180) [a]	1.817 %	02/26/71	730,192	730,191
				1,703,779
Non-Performing Loan - 0.2%				
Volt LXXXIX LLC, Series 2020-NPL5, Class A-1A [a][b]	2.981 %	03/25/50	668,199	670,733
Non-QM - 0.0% [d]				
Arroyo Mortgage Trust, Series 2018-1, Class A1 [b]	3.763 %	04/25/48	62,456	62,725
Residential Transition Loan - 0.6%				
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A1 [b]	3.280 %	03/25/25	800,000	799,483
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A2 [b]	5.610 %	03/25/25	500,000	499,608

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Residential Transition Loan - 0.6% (continued)				
Antler Mortgage Trust, Series 2019-RTL1, Class A1 [(b)]	4.458 %	06/27/22	$ 1,202	$ 1,201
LHOME Mortgage Trust, Series 2019-RLT1, Class A2 [(b)]	4.948 %	10/25/23	60,680	60,942
LHOME Mortgage Trust, Series 2021-RTL1, Class M [(b)]	4.458 %	09/25/26	750,000	750,105
				2,111,339
Retail - 1.1%				
Aventura Mall Trust, Series 2018-AVM, Class C [(b)]	4.249 %	07/09/40	650,000	667,397
BB-UBS Trust, Series 2012-SHOW, Class A [(b)]	3.430 %	11/05/36	335,000	350,666
BX Trust, Series 2018-EXCL, Class A (1MO LIBOR + 1088) [(a)(b)]	1.194 %	09/15/37	589,802	572,140
Citigroup Commercial Mortgage, Series 2017-MDRB, Class D (1MO LIBOR + 325) [(a)(b)]	3.356 %	07/15/30	150,000	148,103
Citigroup Commercial Mortgage, Series 2017-MDRB, Class A (1MO LIBOR + 110) [(a)(b)]	1.206 %	07/15/30	197,347	196,021
Credit Suisse First Boston, Series 2018-SITE, Class A [(b)]	4.284 %	04/17/36	127,000	126,704
Credit Suisse First Boston, Series 2018-SITE, Class D [(a)(b)]	4.782 %	04/17/36	435,000	421,193
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class A (1MO LIBOR + 115) [(a)(b)]	1.300 %	02/15/40	500,000	501,235
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class C (1MO LIBOR + 180) [(a)(b)]	1.950 %	02/15/40	425,000	426,306
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class D (1MO LIBOR + 250) [(a)(b)]	2.650 %	02/15/40	500,000	503,085
				3,912,850
Single Family Rental - 3.0%				
American Homes 4 Rent, Series 2014-SFR2, Class E [(b)]	6.231 %	10/17/36	300,000	327,073
American Homes 4 Rent, Series 2014-SFR2, Class D [(b)]	3.678 %	12/17/36	332,357	356,784
American Homes 4 Rent, Series 2014-SFR3, Class E [(b)]	6.418 %	12/18/36	300,000	329,732

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Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Single Family Rental - 3.0% (continued)				
American Homes 4 Rent, Series 2015-SFR1, Class A [(b)]	3.467 %	04/17/52	$ 114,988	$ 123,053
Colony American Finance Ltd., Series 2016-2, Class B [(b)]	3.141 %	11/15/48	150,000	150,723
Colony American Finance Ltd., Series 2020-1, Class A2 [(b)]	2.296 %	03/15/50	250,000	248,513
Colony American Finance Ltd., Series 2020-4, Class B [(b)]	1.707 %	12/15/52	800,000	793,082
Colony American Finance Ltd., Series 2020-4, Class D [(b)]	2.712 %	12/15/52	800,000	755,877
Colony American Finance Ltd., Series 2020-4, Class E [(b)]	3.379 %	12/15/52	750,000	749,717
Home Partners of America Trust, Series 2019-1, Class B [(b)]	3.157 %	09/17/27	565,680	568,282
Home Partners of America Trust, Series 2019-2, Class B [(b)]	2.922 %	10/19/39	634,838	628,498
Invitation Homes Trust, Series 2017-SFR2, Class A (1MO LIBOR + 85) [(a)(b)]	0.958 %	12/19/36	806,321	807,203
Invitation Homes Trust, Series 2018-SFR1, Class B (1MO LIBOR + 95) [(a)(b)]	1.058 %	03/17/37	750,000	748,914
Invitation Homes Trust, Series 2018-SFR1, Class A (1MO LIBOR+ 70) [(a)(b)]	0.808 %	03/19/37	303,003	303,474
Invitation Homes Trust, Series 2018-SFR3, Class A (1MO LIBOR + 100) [(a)(b)]	1.108 %	07/17/37	1,069,033	1,071,031
Progress Residential Trust, Series 2021-SFR1, Class B [(b)]	1.303 %	04/17/38	850,000	828,297
Progress Residential Trust, Series 2021-SFR1, Class E [(b)]	2.106 %	04/17/38	700,000	686,060
Star, Series 2021-SFR1, Class E (1MO LIBOR + 170) [(a)(b)]	1.815 %	04/17/38	1,200,000	1,197,564
				10,673,877
Small Business - 1.2%				
Credibly Asset Securitization LLC, Series 2018-1, Class A [(b)]	4.800 %	11/15/23	750,000	751,378

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Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Small Business - 1.2% (continued)				
Newtek Small Business Loan Trust, Series 2018-1, Class A (1MO LIBOR + 170) [a][b]	2.700 %	02/25/44	$ 728,176	$ 710,411
Newtek Small Business Loan Trust, Series 2018-1, Class B (1MO LIBOR + 300) [a][b]	4.000 %	02/25/44	191,625	175,771
Newtek Small Business Loan Trust, Series 2019-01, Class A (1MO LIBOR + 165) [a][b]	2.350 %	12/25/44	712,423	701,677
Newtek Small Business Loan Trust, Series 2019-01, Class B (1MO LIBOR + 250) [a][b]	3.500 %	12/25/44	302,780	293,231
SFS Asset Securitization LLC, Series 2019-1, Class A [b]	4.238 %	06/10/25	800,000	800,436
SFS Asset Securitization LLC, Series 2019-1, Class B [b]	5.023 %	06/10/25	150,000	149,848
Small Business Lending Trust, Series 2019-A, Class A [b]	2.850 %	07/15/26	139,143	138,941
Small Business Lending Trust, Series 2020-A, Class B [b]	3.200 %	12/15/26	646,000	649,583
				4,371,276
Student Loan - 1.6%				
College Ave Student Loans, Series 2018-A, Class B [b]	4.750 %	12/26/47	115,561	122,592
College Ave Student Loans, Series 2018-A, Class C [b]	5.500 %	12/26/47	100,000	104,851
College Ave Student Loans, Series 2019-A, Class A1 (1MO LIBOR + 140) [a][b]	1.518 %	12/28/48	148,847	151,199
College Ave Student Loans, Series 2019-A, Class C [b]	4.460 %	12/28/48	250,000	257,231
College Ave Student Loans, Series 2021-A, Class B [b]	2.320 %	07/25/51	675,000	667,248
College Ave Student Loans, Series 2021-A, Class D [b]	4.120 %	07/25/51	500,000	497,594
Earnest Student Loan Program LLC, Series 2016-C, Class A-2 [b]	2.680 %	07/25/35	162,596	162,763
Earnest Student Loan Program LLC, Series 2017-A, Class B [b]	3.590 %	01/25/41	104,510	105,268

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Student Loan - 1.6% (continued)				
Laurel Road Prime Student Loan, Series 2018-B, Class A2 [b]	3.540 %	05/26/43	$ 58,476	$ 59,759
Laurel Road Prime Student Loan, Series 2019-A, Class A2FX [b]	2.730 %	10/25/48	180,498	184,559
SMB Private Education Loan Trust, Series 2018-C, Class B [b]	4.000 %	11/17/42	200,000	205,972
Social Professional Loan Program, Series 2016-C, Class A-2B [b]	2.360 %	12/27/32	80,076	80,978
Social Professional Loan Program, Series 2015-D, Class B [b]	3.590 %	10/26/37	88,642	89,681
Social Professional Loan Program, Series 2017-B, Class CFX [b]	4.440 %	05/25/40	150,000	157,189
Social Professional Loan Program, Series 2017-E, Class A-2B [b]	2.720 %	11/26/40	137,646	139,837
Social Professional Loan Program, Series 2017-E, Class C [b]	4.160 %	11/26/40	700,000	729,726
Social Professional Loan Program, Series 2016-E, Class C [b]	4.430 %	10/25/41	200,000	208,806
Social Professional Loan Program, Series 2018-A, Class A-1 (1MO LIBOR + 35) [a][b]	0.459 %	02/25/42	64,514	64,165
Social Professional Loan Program, Series 2020-A, Class BFX [b]	3.120 %	05/15/46	425,000	434,953
Social Professional Loan Program, Series 2018-D, Class BFX [b]	4.140 %	02/25/48	500,000	528,850
Social Professional Loan Program, Series 2019-C, Class BFX [b]	3.050 %	11/16/48	730,000	735,908
				5,689,129
Unsecured Consumer - 4.9%				
Avant Loans Funding Trust, Series 2020-REV1, Class A [b]	2.170 %	05/15/29	200,000	201,398
Freedom Financial, Series 2019-1, Class B [b]	3.870 %	06/18/26	403,880	407,999
Freedom Financial, Series 2020-FP1, Class A [b]	2.520 %	03/18/27	278,024	279,909
Freedom Financial, Series 2020-FP1, Class B [b]	3.060 %	03/18/27	225,000	228,953
Freedom Financial, Series 2020-2CP, Class A [b]	4.520 %	06/18/27	177,606	179,114

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Schedule of Investments (Continued)
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Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer - 4.9% (continued)				
Freedom Financial, Series 2020-3FP, Class A [(b)]	2.400 %	09/20/27	$ 86,983	$ 87,319
Freedom Financial, Series 2020-3FP, Class B [(b)]	4.180 %	09/20/27	1,000,000	1,025,031
Freedom Financial, Series 2021-1CP, Class C [(b)]	2.830 %	03/20/28	425,000	424,406
Freedom Mortgage Trust, Series 2020-2CP, Class C [(b)]	6.000 %	06/18/27	725,000	768,920
LendingPoint Asset Securitization Trust, Series 2019-1, Class B [(b)]	3.613 %	08/15/25	49,662	49,692
LendingPoint Asset Securitization Trust, Series 2020-1, Class B [(b)]	3.107 %	02/10/26	350,000	351,431
Lendmark Funding Trust, Series 2020-2A, Class C [(b)]	4.690 %	04/21/31	550,000	564,397
LL ABS Trust, Series 2020-1, Class A [(b)]	2.330 %	07/15/22	452,555	455,838
LL ABS Trust, Series 2020-1, Class B [(b)]	3.790 %	03/15/23	1,200,000	1,238,531
LL ABS Trust, Series 2019-1, Class A [(b)]	2.870 %	03/15/27	144,113	144,510
LL ABS Trust, Series 2019-1, Class B [(b)]	3.520 %	03/15/27	150,000	152,463
Mariner Finance Issuance Trust, Series 2021-AA, Class D [(b)]	4.340 %	03/20/36	1,000,000	993,463
Marlette Funding Trust, Series 2019-4, Class B [(b)]	2.950 %	12/17/29	125,000	127,664
Oportun Funding VII LLC, Series 2018-C, Class A [(b)]	4.100 %	10/08/24	300,000	303,892
Oportun Funding XII LLC, Series 2018-D, Class B [(b)]	4.830 %	12/09/24	100,000	101,100
Oportun Funding XIII LLC, Series 2019-13, Class B [(b)]	3.870 %	08/08/25	500,000	510,982
Oportun Funding XIV LLC, Series 2021-A, Class C [(b)]	3.440 %	03/08/28	900,000	899,672
Prosper Marketplace Issuance Trust, Series 2019-3, Class B [(b)]	3.590 %	07/15/25	150,000	150,853
Prosper Marketplace Issuance Trust, Series 2019-4, Class B [(b)]	3.200 %	02/17/26	200,000	201,598
Regional Management Issuance Trust, Series 2019-1, Class C [(b)]	4.110 %	11/15/28	200,000	203,998

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2021 (Unaudited)

Securitized - 64.9% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer - 4.9% (continued)				
Regional Management Issuance Trust, Series 2020-1, Class A [(b)]	2.340 %	10/15/30	$ 250,000	$ 252,468
Regional Management Issuance Trust, Series 2021-1, Class C [(b)]	3.040 %	03/17/31	625,000	616,962
Upgrade Master Pass-Thru Trust, Series 2019-ST1, Class A [(b)]	4.000 %	07/15/25	226,622	229,063
Upgrade Master Pass-Thru Trust, Series 2019-ST3, Class A [(b)]	3.750 %	11/15/25	85,387	86,461
Upgrade Receivables Trust, Series 2019-2, Class B [(b)]	3.510 %	10/15/25	800,000	803,741
Upstart Pass Through Trust, Series 20-ST6, Class A [(b)]	3.000 %	01/20/27	609,447	617,930
Upstart Pass-Through Trust, Series 2020-ST1, Class A [(b)]	3.750 %	02/20/28	175,679	180,740
Upstart Pass-Through Trust, Series 2020-ST2, Class A [(b)]	3.500 %	03/20/28	270,035	275,178
Upstart Pass-Through Trust, Series 2020-ST3, Class A [(b)]	3.350 %	04/20/28	140,761	143,628
Upstart Securitization Trust, Series 2019-1, Class B [(b)]	4.190 %	04/20/26	4,102	4,108
Upstart Securitization Trust, Series 2021-ST1, Class A [(b)]	2.750 %	02/20/27	961,739	970,395
Upstart Securitization Trust, Series 2021-ST2, Class A [(b)]	2.500 %	04/20/27	1,250,000	1,262,008
Upstart Securitization Trust, Series 2019-2, Class A [(b)]	2.897 %	09/20/29	56,531	56,800
Upstart Securitization Trust, Series 2019-2, Class B [(b)]	3.734 %	09/20/29	1,000,000	1,020,132
Upstart Securitization Trust, Series 2019-3, Class B [(b)]	3.829 %	01/21/30	600,000	615,405
				17,188,152
Total Securitized (Cost $227,354,066)				$ 228,311,918

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2021 (Unaudited)

Treasury - 16.3%	Coupon	Maturity	Shares / Par Value	Fair Value
U.S. Treasury Notes	0.125 %	04/15/21	$ 217,284	$ 217,725
U.S. Treasury Notes [c]	2.000 %	11/30/22	1,500,000	1,546,230
U.S. Treasury Bonds [c]	1.500 %	03/31/23	1,225,000	1,257,539
U.S. Treasury Notes [c]	1.625 %	04/30/23	100,000	102,984
U.S. Treasury Notes	2.500 %	05/15/24	750,000	799,336
U.S. Treasury Notes [c]	2.250 %	11/15/24	250,000	265,303
U.S. Treasury STRIPS [c]	0.000 %	02/15/25	300,000	292,373
U.S. Treasury Notes [c]	2.000 %	08/15/25	1,000,000	1,053,711
U.S. Treasury Notes [c]	2.250 %	11/15/25	2,000,000	2,129,766
U.S. Treasury Notes [c]	1.625 %	02/15/26	3,000,000	3,102,422
U.S. Treasury Notes	0.625 %	03/31/27	1,000,000	966,836
U.S. Treasury STRIPS	0.000 %	05/15/28	1,000,000	896,085
U.S. Treasury Notes [c]	2.875 %	08/15/28	2,000,000	2,199,844
U.S. Treasury Notes [c]	0.625 %	08/15/30	3,313,900	3,003,222
U.S. Treasury Notes [c]	0.875 %	11/15/30	7,500,000	6,936,328
U.S. Treasury STRIPS	0.000 %	11/15/31	500,000	404,761
U.S. Treasury STRIPS	0.000 %	02/15/33	800,000	625,451
U.S. Treasury STRIPS	0.000 %	08/15/34	750,000	560,591
U.S. Treasury STRIPS	0.000 %	05/15/35	1,000,000	730,652
U.S. Treasury STRIPS	0.000 %	02/15/37	1,725,000	1,195,297
U.S. Treasury Notes [c]	4.750 %	02/15/37	150,000	205,148
U.S. Treasury Bonds	3.500 %	02/15/39	235,000	281,789
U.S. Treasury Bonds	4.250 %	05/15/39	500,000	656,895
U.S. Treasury Bonds	1.125 %	08/15/40	7,200,000	5,854,500
U.S. Treasury Bonds	3.875 %	08/15/40	550,000	693,473
U.S. Treasury Bonds	1.375 %	11/15/40	1,000,000	850,625
U.S. Treasury Notes	4.250 %	11/15/40	1,050,000	1,389,199
U.S. Treasury Bonds	4.750 %	02/15/41	700,000	985,523
U.S. Treasury STRIPS	0.000 %	08/15/41	500,000	302,667
U.S. Treasury Bonds	2.750 %	11/15/42	600,000	642,984
U.S. Treasury Bonds	3.750 %	11/15/43	1,500,000	1,876,172
U.S. Treasury Bonds	2.250 %	08/15/46	1,780,000	1,727,365
U.S. Treasury Bonds	3.000 %	02/15/48	1,975,000	2,213,929
U.S. Treasury Bonds	2.375 %	11/15/49	1,750,000	1,738,584
U.S. Treasury Bonds	2.000 %	02/15/50	2,350,000	2,149,057

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2021 (Unaudited)

Treasury - 16.3% (continued)	Coupon	Maturity	Shares / Par Value	Fair Value
U.S. Treasury Bonds	1.250 %	05/15/50	$ 10,050,000	$ 7,584,217
Total Treasury (Cost $61,958,997)				$ 57,438,583

Registered Investment Companies - 6.6%	Shares	Fair Value
State Street Institutional Liquid Reserves Fund, Premier Class, 0.07% [f]	5,519,953	$ 5,521,609
State Street Navigator Securities Lending Portfolio I, 0.10% [f][g]	17,709,009	17,709,009
Total Registered Investment Companies (Cost $23,226,935)		$ 23,230,618
Total Investment Securities - 105.1% (Cost $372,945,241)		$ 370,002,666
Liabilities in Excess of Other Assets - (5.1)%		(18,100,169)
Net Assets - 100.0%		$ 351,902,497

(a) Variable rate security. The rate shown is the effective interest rate as of March 31, 2021. The benchmark on which the rate is calculated is shown parenthetically, if applicable. Certain variable rate securities are not based on a published rate and spread but are determined by the issuer or agent and may be based on index changes, prepayment of underlying positions and/or other variables. These securities do not indicate a reference rate and spread in their description above.

(b) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities have been deemed liquid under procedures approved by the Fund's Board of Trustees and may normally be sold to qualified institutional buyers in transactions exempt from registration. The total fair value of these securities as of March 31, 2021 was $131,540,345, representing 37.4% of net assets.

(c) All or a portion of the security is on loan. The total fair value of the securities on loan as of March 31, 2021 was $26,956,640.

(d) Percentage rounds to less than 0.1%.

(e) Illiquid security as determined under procedures approved by the Board of Trustees. The total fair value of these securities as of March 31, 2021 was $1,418,083, representing 0.4% of net assets.

(f) The rate shown is the 7-day effective yield as of March 31, 2021.

(g) The security was purchased with cash collateral from securities on loan.

AG - Aktiengesellschaft
BV - Besloten Vennootschap
IO - Interest Only
LIBOR - London Interbank Offered Rate
NA - National Association
NV - Naamloze Vennootschap
PO - Principal Only
plc - Public Limited Company
SA - Societe Anonyme
SOFR - Secured Overnight Financing Rate
UA - Uitgesloten Aansprakelijkheid

See accompanying notes to Schedules of Investments.

Schedule of Investments
Diamond Hill Core Bond Fund
February 28, 2021

Net Assets: $ 346,889,078

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	10,050,000	$8,116,160	2.34%
U.S. Treasury Notes	0.875%	11/15/30	8,200,000	7,818,188	2.25%
U.S. Treasury Bonds	1.125%	08/15/40	7,200,000	6,158,250	1.78%
FNMA	4.000%	12/25/43	4,624,230	5,065,656	1.46%
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	3,133,945	0.90%
U.S. Treasury Notes	0.625%	08/15/30	3,313,900	3,093,836	0.89%
FNMA	3.500%	02/25/47	2,883,484	3,056,947	0.88%
FNMA	3.500%	11/25/47	2,247,108	2,373,624	0.68%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,341,764	0.68%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,289,139	0.66%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,245,234	0.65%
FNMA	3.000%	07/25/45	2,044,494	2,221,523	0.64%
FNMA	3.000%	03/25/50	2,077,414	2,209,337	0.64%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,147,109	0.62%
FHLMC	3.500%	12/15/47	1,959,092	2,092,546	0.60%
FNMA	3.500%	10/25/47	1,976,286	2,083,608	0.60%
GNMA	2.500%	07/20/50	1,975,000	2,008,115	0.58%
Commercial Mortgage Trust	2.173%	11/10/46	2,000,000	2,004,802	0.58%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	1,967,109	0.57%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	1,849,395	0.53%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,828,741	0.53%
FHLMC	4.000%	08/15/43	1,519,824	1,707,074	0.49%
Hertz Fleet Lease Funding LP	3.140%	04/10/31	1,565,000	1,577,207	0.45%
FHLMC	3.500%	01/15/48	1,452,137	1,572,444	0.45%
FNMA	4.000%	03/01/35	1,425,234	1,567,094	0.45%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,548,867	0.45%
FHLMC	3.000%	11/15/46	1,385,000	1,485,258	0.43%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,451,010	0.42%
GNMA	3.000%	05/20/46	1,348,000	1,405,286	0.41%
FHLMA	3.500%	11/15/45	1,314,325	1,402,201	0.40%
BX Commercial Mortgage Trust	3.540%	03/09/44	1,300,000	1,390,269	0.40%
GNMA	2.500%	02/20/50	1,385,112	1,374,769	0.40%
Continental Credit Card LLC	2.240%	12/15/28	1,350,000	1,353,853	0.39%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,259,310	0.36%
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,252,552	0.36%
Upstart Securitization Trust	2.500%	04/20/27	1,250,000	1,249,550	0.36%
Continental Credit Card LLC	3.830%	08/15/26	1,200,000	1,228,620	0.35%
FHLMC	4.000%	05/15/48	1,116,074	1,225,030	0.35%
FHLMC	2.045%	01/25/51	1,200,000	1,215,617	0.35%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
BX Commercial Mortgage Trust	2.212%	11/15/32	1,200,000	$1,205,628	0.35%
Star	1.700%	04/17/38	1,200,000	1,200,000	0.35%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,177,767	0.34%
FNMA	3.500%	02/25/48	1,113,780	1,175,241	0.34%
FNMA	4.500%	07/25/41	1,091,229	1,170,478	0.34%
Drive Auto Receivables Trust	2.280%	08/17/26	1,118,000	1,154,675	0.33%
GNMA	3.000%	12/20/45	1,052,889	1,135,248	0.33%
FHLMC	3.500%	09/25/49	1,000,000	1,098,420	0.32%
Invitation Homes Trust	1.106%	07/17/37	1,069,997	1,074,327	0.31%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,066,494	0.31%
Sunnova Solar Issuer LLC	2.730%	11/01/55	1,093,755	1,064,057	0.31%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,061,563	0.31%
FHLMC	3.000%	11/15/44	1,020,410	1,052,545	0.30%
FNMA	3.500%	05/25/42	965,989	1,048,580	0.30%
Freedom Financial	4.180%	09/20/27	1,000,000	1,029,336	0.30%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,029,273	0.30%
Wells Fargo & Co.	3.550%	09/29/25	925,000	1,021,026	0.29%
Upstart Securitization Trust	3.734%	09/20/29	1,000,000	1,019,322	0.29%
FNMA	4.500%	06/01/37	920,633	1,017,002	0.29%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	1,000,000	1,016,545	0.29%
ReadyCap Commercial Mortgage Trust	2.268%	02/25/35	999,980	1,007,972	0.29%
FNMA	3.500%	03/25/43	1,000,000	1,007,246	0.29%
FHLMC	5.287%	02/15/33	951,013	1,003,480	0.29%
Credit Suisse First Boston	3.781%	12/06/22	1,000,000	1,001,266	0.29%
FMC GMSR Issuer Trust	4.500%	01/25/26	1,000,000	1,001,108	0.29%
Acre Mortgage Trust	2.750%	12/15/37	1,000,000	1,000,809	0.29%
BXMT Ltd.	2.808%	06/15/35	1,000,000	1,000,312	0.29%
J.P. Morgan Wealth Management	1.700%	02/26/71	1,000,000	1,000,000	0.29%
BXMT Ltd.	1.508%	02/18/38	1,000,000	1,000,000	0.29%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	999,500	0.29%
BXMT Ltd	1.758%	02/18/38	1,000,000	999,375	0.29%
PNMAC GMSR Issuer Trust	2.768%	08/25/23	1,000,000	995,011	0.29%
KKR Real Estate Finance Trust, Inc.	1.208%	06/15/36	994,470	994,779	0.29%
Allstate Corp.	0.750%	12/15/25	1,000,000	990,934	0.29%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	1,000,000	983,773	0.28%
Upstart Securitization Trust	2.750%	02/20/27	981,469	981,168	0.28%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	980,547	0.28%
Goldman Sachs Mortgage Securities Corp. Trust	1.362%	07/16/35	967,132	965,295	0.28%
FHLMC	2.500%	05/15/42	1,000,000	960,106	0.28%
FNMA	4.000%	02/25/44	914,266	955,922	0.28%
LL ABS Trust	3.790%	03/15/23	900,000	929,861	0.27%
Continental Credit Card LLC	3.660%	12/15/28	900,000	925,820	0.27%
FNMA	3.000%	10/25/46	850,000	919,957	0.27%
FNMA	4.940%	12/01/43	764,909	915,347	0.26%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	912,798	0.26%
U.S. Treasury Bonds	1.375%	11/15/40	1,000,000	894,375	0.26%
Westgate Resorts	6.213%	03/20/34	845,361	893,378	0.26%
FNMA	3.000%	05/25/42	862,167	885,288	0.26%
FHLMC	3.500%	02/15/52	782,468	854,049	0.25%
Progress Residential Trust	1.303%	04/17/38	850,000	846,836	0.24%
FNMA	3.140%	07/01/32	750,000	845,653	0.24%
Comcast Corp.	3.950%	10/15/25	750,000	844,558	0.24%
GNMA	3.000%	02/16/40	811,015	831,038	0.24%
BSPRT Issuer Ltd.	1.157%	09/17/35	826,441	826,441	0.24%
GNMA	3.000%	04/20/50	790,700	822,724	0.24%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	2.957%	07/16/35	800,000	$812,991	0.23%
Invitation Homes Trust	0.956%	12/19/36	807,717	809,350	0.23%
Upgrade Received Trust	3.510%	10/15/25	800,000	805,714	0.23%
U.S. Treasury Notes	2.500%	05/15/24	750,000	802,588	0.23%
SFS Asset Securitization LLC	4.238%	06/10/25	800,000	800,914	0.23%
Colony American Finance Ltd.	1.707%	12/15/52	800,000	800,581	0.23%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	800,240	0.23%
Foursight Capital Automobile Receivables	5.500%	10/15/24	750,000	792,541	0.23%
Multi Family Housing Mortgage Loan	1.260%	11/27/34	786,454	787,191	0.23%
Goldman Sachs Mortgage Securities Corp. Trust	1.032%	07/16/35	773,706	774,427	0.22%
Colony American Finance Ltd.	2.712%	12/15/52	800,000	772,013	0.22%
Freedom Mortgage Trust	6.000%	06/18/27	725,000	771,693	0.22%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	770,427	0.22%
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	763,578	0.22%
FNMA	3.500%	06/01/31	695,571	756,252	0.22%
Tennessee Valley Authority	4.625%	09/15/60	525,000	754,324	0.22%
Credibly Asset Securitization LLC	4.800%	11/15/23	750,000	751,553	0.22%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	750,360	0.22%
J.P. Morgan Wealth Management	1.700%	02/26/71	750,000	750,000	0.22%
Invitation Homes Trust	1.056%	03/17/37	750,000	750,000	0.22%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	749,820	0.22%
Social Professional Loan Program	3.050%	11/16/48	730,000	745,748	0.22%
FHLMC	2.500%	05/25/49	758,520	742,953	0.21%
Social Professional Loan Program	4.160%	11/26/40	700,000	734,165	0.21%
FNMA	3.877%	04/25/43	753,785	733,084	0.21%
GNMA	3.500%	09/20/48	689,379	732,234	0.21%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	720,657	728,745	0.21%
Newtek Small Business Loan Trust	2.090%	02/25/44	744,093	725,659	0.21%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	724,904	0.21%
Tesla Auto Lease Trust	2.680%	01/20/23	700,000	720,077	0.21%
Newtek Small Business Loan Trust	2.350%	12/25/44	730,658	719,436	0.21%
Volt LXXXIX LLC	2.981%	03/25/50	708,637	711,416	0.21%
Progress Residential Trust	2.106%	04/17/38	700,000	707,991	0.20%
Finance Of American HECM Buyout	3.640%	02/25/31	700,000	700,700	0.20%
Cosmopolitan Hotel Trust	1.042%	11/17/36	700,000	700,548	0.20%
FREMF Mortgage Trust	2.044%	07/25/28	703,561	692,727	0.20%
FHLMC	4.500%	12/01/37	621,011	689,877	0.20%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	685,605	0.20%
Aventura Mall Trust	4.249%	07/09/40	650,000	676,600	0.20%
Acre Mortgage Trust	3.250%	12/15/37	675,000	675,271	0.19%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	675,047	0.19%
Ocwen Master Advance Receivables	1.300%	08/15/52	670,000	674,736	0.19%
AT&T, Inc.	2.300%	06/01/27	650,000	673,310	0.19%
College Ave Student Loans	2.320%	07/25/51	675,000	667,494	0.19%
BX Commercial Mortgage Trust	2.843%	03/09/44	650,000	667,383	0.19%
Holiday Inn Timeshare Trust	3.420%	10/09/39	639,834	666,073	0.19%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	663,194	0.19%
FNMA	5.000%	03/25/41	570,000	660,235	0.19%
FHLMC	3.000%	03/15/43	651,608	654,087	0.19%
Oportun Funding VIII LLC	4.450%	03/08/24	650,000	650,593	0.19%
Small Business Lending Trust	3.200%	12/15/26	646,000	650,106	0.19%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	648,951	0.19%
PFP Ltd.	1.757%	04/16/36	650,000	648,381	0.19%
FNMA	3.500%	06/01/33	594,686	642,795	0.19%
Exantas Capital Corp.	1.108%	04/15/22	640,011	639,216	0.18%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Home Partners of America Trust	2.922%	10/19/39	634,838	$637,013	0.18%
CLI Funding VI LLC	3.620%	09/18/45	616,417	631,306	0.18%
FNMA	3.500%	05/25/42	600,000	630,070	0.18%
FNMA	3.500%	05/25/48	600,000	628,388	0.18%
Helios Issuer LLC	1.800%	02/20/48	625,000	624,514	0.18%
Upstart Pass Through Trust	3.000%	01/20/27	623,484	624,391	0.18%
BXMT Ltd.	2.058%	02/16/37	625,000	623,439	0.18%
Regional Management Issuance	3.040%	03/17/31	625,000	619,609	0.18%
BX Trust	3.202%	12/11/41	577,000	619,490	0.18%
Upstart Securitization Trust	3.829%	01/21/30	600,000	616,233	0.18%
Realty Income Corp.	0.750%	03/15/26	625,000	612,032	0.18%
Skopos Auto Receivables Trust	3.430%	09/15/23	600,000	607,432	0.18%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	600,000	606,492	0.17%
FNMA	3.500%	03/25/49	536,199	605,275	0.17%
Multi Family Housing Mortgage Loan	1.826%	11/15/35	600,000	605,054	0.17%
GLS Auto Receivables Trust	1.640%	10/15/26	600,000	601,967	0.17%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	601,955	0.17%
Truist Financial Corp.	1.267%	03/02/27	600,000	600,934	0.17%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	600,000	600,397	0.17%
TPG Real Estate Finance	1.276%	10/15/34	600,000	600,045	0.17%
FNMA	4.000%	09/25/48	529,683	598,554	0.17%
Freedom Mortgage Trust	2.170%	10/27/25	602,393	598,456	0.17%
FHLMA	3.500%	01/15/45	563,462	591,076	0.17%
FHLMC	4.000%	11/15/40	555,000	590,720	0.17%
Multi Family Connecticut Avenue	1.818%	10/15/49	584,901	585,629	0.17%
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	584,587	0.17%
GNMA	3.000%	08/20/49	540,446	581,291	0.17%
FNMA	2.500%	02/25/43	605,474	580,550	0.17%
FREMF Mortgage Trust	2.369%	08/25/29	579,500	578,058	0.17%
GNMA	3.000%	01/20/43	532,000	575,520	0.17%
Home Partners of America Trust	3.157%	09/17/27	566,349	574,897	0.17%
Lendmark Funding Trust	4.690%	04/21/31	550,000	569,146	0.16%
FNMA	1.950%	04/25/28	548,711	567,982	0.16%
Morgan Stanley	3.875%	01/27/26	500,000	562,892	0.16%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	550,000	562,375	0.16%
Citigroup, Inc.	3.887%	01/10/28	500,000	561,134	0.16%
Santander Drive Auto Trust	2.680%	10/15/25	545,000	560,228	0.16%
GNMA	3.500%	08/20/49	517,000	560,168	0.16%
CVS Health Corp.	3.750%	04/01/30	500,000	559,069	0.16%
FNMA	2.750%	10/25/49	544,516	555,331	0.16%
Business Jet Securities LLC	5.437%	06/15/33	545,670	554,913	0.16%
FNMA	3.000%	02/25/49	527,739	553,653	0.16%
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	490,000	553,012	0.16%
GNMA	4.500%	08/16/40	480,775	551,663	0.16%
Business Jet Securities LLC	5.193%	07/15/34	545,533	546,458	0.16%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	543,634	0.16%
GNMA	3.000%	07/20/49	500,000	542,715	0.16%
FNMA	3.500%	02/01/33	496,740	536,969	0.15%
Social Professional Loan Program	4.140%	02/25/48	500,000	533,106	0.15%
GNMA	5.500%	11/15/38	458,670	532,919	0.15%
GNMA	4.000%	04/20/49	490,565	531,309	0.15%
Principal Life Global Funding II	1.250%	06/23/25	525,000	528,885	0.15%
GNMA	3.000%	09/20/46	500,000	525,376	0.15%
FNMA	0.000%	11/25/32	556,783	524,975	0.15%
GNMA	3.000%	09/20/46	500,000	523,712	0.15%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Goldman Sachs Group, Inc.	2.600%	02/07/30	500,000	$521,280	0.15%
GNMA	3.500%	01/20/30	493,928	520,052	0.15%
GNMA	2.500%	01/20/50	531,000	519,472	0.15%
Chevron Corp.	1.995%	05/11/27	500,000	518,696	0.15%
Zoetics, Inc.	2.000%	05/15/30	525,000	518,202	0.15%
United Airlines	4.875%	07/15/27	500,000	515,835	0.15%
FedEx Corp.	1.875%	02/20/34	510,963	512,282	0.15%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	511,952	0.15%
Citigroup, Inc	1.678%	05/15/24	500,000	511,949	0.15%
GNMA	5.893%	02/16/41	2,674,414	510,675	0.15%
MF1 Ltd.	3.107%	07/16/35	500,000	503,740	0.15%
Volkswagen Group America	0.750%	11/23/22	500,000	502,225	0.14%
FHLMC	4.000%	11/15/46	471,592	502,093	0.14%
Wells Fargo Mortgage Trust	2.650%	02/15/40	500,000	501,840	0.14%
KeyBank NA	0.423%	01/03/24	500,000	501,203	0.14%
Wells Fargo Mortgage Trust	1.300%	02/15/40	500,000	500,907	0.14%
Morgan Stanley	0.529%	01/25/24	500,000	500,255	0.14%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	500,230	0.14%
Carvana Auto Receivable Trust	1.320%	11/09/26	500,000	499,170	0.14%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	497,111	0.14%
FHLMA	3.500%	02/15/30	456,539	496,498	0.14%
American Electric Power, Inc.	1.000%	11/01/25	500,000	495,488	0.14%
LL ABS Trust	2.330%	07/15/22	490,381	495,295	0.14%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	494,925	0.14%
College Ave Student Loans	4.120%	07/25/51	500,000	494,545	0.14%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	493,662	0.14%
Apple, Inc.	0.700%	02/08/6	500,000	493,996	0.14%
FNMA	3.500%	03/01/35	455,134	493,650	0.14%
Cold Storage Trust	2.878%	11/16/37	491,495	493,024	0.14%
Tunisian Republic	1.416%	08/05/21	500,000	492,800	0.14%
Principal Life Global Fund II	0.875%	01/12/26	500,000	491,979	0.14%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	491,189	0.14%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	480,000	490,533	0.14%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	488,551	0.14%
FHF Trust	2.590%	12/15/23	483,464	487,390	0.14%
FHLMC	2.500%	07/15/42	475,000	485,423	0.14%
Home Depot, Inc. (The)	0.900%	03/15/28	500,000	484,051	0.14%
Met Life Global Financials	1.550%	01/07/31	500,000	481,870	0.14%
Morgan Stanley	1.794%	02/13/32	500,000	479,799	0.14%
Berkshire Hathaway Energy Corp.	1.650%	05/15/31	500,000	479,770	0.14%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	476,525	0.14%
BX Trust	3.605%	12/09/41	435,000	476,260	0.14%
FHLMC	6.000%	07/25/36	402,846	475,502	0.14%
FREMF Mortgage Trust	2.270%	02/25/25	475,641	474,626	0.14%
GNMA	6.539%	12/20/39	2,222,024	471,905	0.14%
Freedom Financial	3.870%	06/18/26	465,891	471,644	0.14%
FHLMC	3.000%	12/15/47	441,240	469,226	0.14%
Freedom Mortgage Trust	2.620%	11/25/24	469,572	469,077	0.14%
GNMA	5.939%	03/20/46	2,499,519	468,237	0.14%
GNMA	3.500%	09/20/35	436,000	467,946	0.14%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	467,192	0.13%
FNMA	3.882%	11/25/42	503,929	464,151	0.13%
GNMA	3.000%	12/20/49	450,000	463,533	0.13%
GNMA	6.000%	06/20/34	387,747	459,794	0.13%
Bank of America Corp.	3.458%	03/15/25	425,000	459,374	0.13%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	11.349%	08/25/43	350,236	$451,764	0.13%
GoodGreen Trust	2.630%	04/15/55	429,461	447,602	0.13%
FNMA	4.000%	01/25/48	4,952,645	445,409	0.13%
GNMA	4.000%	02/20/34	417,394	443,905	0.13%
Social Professional Loan Program	3.120%	05/15/46	425,000	438,440	0.13%
GNMA	3.500%	05/20/47	399,012	434,154	0.13%
GNMA	3.000%	01/20/29	407,820	433,344	0.13%
FNMA	3.000%	11/01/33	406,874	429,773	0.12%
Toronto-Dominion Bank (The)	0.500%	01/27/23	425,000	427,265	0.12%
Wells Fargo Mortgage Trust	1.950%	02/15/40	425,000	425,770	0.12%
BXMT Ltd.	1.008%	02/16/37	425,000	425,265	0.12%
Freedom Financial	2.830%	03/20/28	425,000	424,159	0.12%
GNMA	3.500%	08/20/49	3,458,323	421,475	0.12%
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	419,149	0.12%
Credit Acceptance Auto Trust	3.060%	03/15/29	400,000	417,397	0.12%
CPS Auto Receivables Trust	2.410%	11/16/26	400,000	413,799	0.12%
Bank of America Corp.	2.015%	02/13/26	400,000	413,577	0.12%
Hilton Grand Vacations Trust	4.220%	02/25/39	381,942	409,044	0.12%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	406,591	0.12%
General Electric Capital Corp.	6.750%	03/15/32	300,000	405,405	0.12%
Exeter Automobile Receivables Trust	4.730%	04/15/26	375,000	404,250	0.12%
KeyCorp	2.550%	10/01/29	385,000	403,022	0.12%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	402,211	0.12%
Carvana Auto Receivable Trust	1.820%	09/08/27	400,000	401,770	0.12%
Chase Credit Linked Notes	1.140%	02/25/28	400,000	401,757	0.12%
GNMA	4.500%	07/15/40	332,279	400,585	0.12%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	400,556	0.12%
FHLMC	0.000%	09/15/43	453,256	393,780	0.11%
BXG Receivables	4.440%	02/02/34	379,579	393,006	0.11%
FNMA	3.000%	05/15/45	380,165	391,616	0.11%
FREMF Mortgage Trust	2.270%	01/25/28	390,924	389,722	0.11%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	385,483	0.11%
FNMA	3.000%	01/25/43	352,000	380,334	0.11%
Exantas Capital Corp.	5.608%	04/17/37	374,220	377,446	0.11%
FNMA	3.000%	02/25/43	350,000	374,271	0.11%
FNMA	5.500%	07/25/35	330,508	373,767	0.11%
GNMA	3.000%	01/20/48	378,391	373,206	0.11%
US Bancorp	2.400%	07/30/24	350,000	371,384	0.11%
Royal Bank of Canada	1.150%	06/10/25	365,000	366,912	0.11%
FNMA	4.000%	07/25/41	321,407	365,863	0.11%
American Airlines Pass-Through Trust	3.200%	12/15/29	364,275	364,175	0.11%
Tesla Auto Lease Trust	3.370%	01/20/23	350,000	363,679	0.10%
GNMA	5.000%	03/20/49	317,277	363,406	0.10%
FNMA	2.000%	07/25/42	355,210	362,882	0.10%
Abbvie, Inc.	2.950%	11/21/26	335,000	362,179	0.10%
GNMA	0.640%	07/20/64	360,431	361,487	0.10%
American Homes 4 Rent	3.678%	12/17/36	332,903	357,355	0.10%
GNMA	2.500%	06/20/50	350,000	353,891	0.10%
Motel 6 Trust	2.262%	08/15/34	353,077	353,294	0.10%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	350,000	351,924	0.10%
FNMA	4.500%	11/25/43	300,000	351,803	0.10%
GNMA	4.225%	06/20/63	337,984	351,727	0.10%
BB-UBS Trust	3.430%	11/05/36	335,000	351,665	0.10%
FNMA	4.000%	07/25/49	318,000	350,600	0.10%
FHLMC	0.512%	01/15/35	343,981	346,448	0.10%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	$345,393	0.10%
FHLMC	0.000%	07/15/37	383,252	344,205	0.10%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	343,860	0.10%
BSPRT Issuer Ltd.	1.157%	03/15/28	338,361	338,361	0.10%
FNMA	16.518%	11/25/31	247,202	336,486	0.10%
Bank of America Corp.	3.875%	08/01/25	300,000	334,710	0.10%
Bancorp Commercial Mortgage Trust (The)	1.177%	09/17/36	334,363	334,363	0.10%
American Homes 4 Rent	6.418%	12/18/36	300,000	333,356	0.10%
Simon Property Group LP	2.000%	09/13/24	320,000	332,983	0.10%
BMW US Capital, LLC	3.900%	04/09/25	300,000	332,243	0.10%
FNMA	2.500%	09/25/42	329,000	331,560	0.10%
FHLMC	3.000%	02/15/43	333,058	331,303	0.10%
American Homes 4 Rent	6.231%	10/17/36	300,000	330,425	0.10%
DT Auto Owner Trust	4.730%	03/16/26	300,000	329,620	0.10%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	329,406	0.10%
United Airlines Pass-Through Trust	5.875%	04/15/29	292,748	328,877	0.09%
FMC Corp.	3.450%	10/01/29	300,000	328,432	0.09%
GNMA	2.000%	09/20/42	342,000	328,250	0.09%
Atmos Energy Corp.	2.625%	09/15/29	310,000	327,165	0.09%
Multi Family Connecticut Avenue	2.068%	03/25/50	325,388	326,848	0.09%
Oracle Corp.	2.800%	04/01/27	300,000	322,669	0.09%
Bancorp Commercial Mortgage Trust (The)	2.812%	03/16/35	324,000	322,095	0.09%
Amgen, Inc.	1.900%	02/21/25	310,000	321,323	0.09%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	320,126	0.09%
Business Jet Securities LLC	3.967%	11/15/35	319,617	318,861	0.09%
American Water Capital Corp.	2.800%	05/01/30	300,000	318,480	0.09%
FHLMC	6.588%	08/15/30	2,219,613	317,310	0.09%
GNMA	5.000%	02/20/35	281,995	317,281	0.09%
Freedom Financial	2.520%	03/18/27	314,609	317,244	0.09%
GNMA	2.500%	06/20/42	318,000	316,279	0.09%
CVS Health Corp.	5.050%	03/25/48	250,000	315,746	0.09%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	314,748	0.09%
Octane Receivables Trust	1.710%	02/20/25	311,091	314,072	0.09%
PPG Industries, Inc.	2.550%	06/15/30	300,000	313,842	0.09%
FNMA	6.500%	09/25/32	266,793	313,210	0.09%
Continental Credit Card LLC	4.950%	08/15/26	300,000	311,870	0.09%
FHLMC	3.000%	10/15/45	293,690	310,274	0.09%
GNMA	3.500%	02/20/49	288,228	307,826	0.09%
First Tennessee Bank	5.750%	05/01/30	250,000	306,871	0.09%
FHLMC	3.857%	07/15/35	300,000	305,621	0.09%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	305,457	0.09%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	305,293	0.09%
Oportun Funding VII LLC	4.100%	10/08/24	300,000	304,654	0.09%
FHLMC	5.000%	02/15/41	262,142	304,222	0.09%
Invitation Homes Trust	0.806%	03/19/37	303,620	304,107	0.09%
Mosaic Solar Loans LLC	2.100%	04/20/46	297,960	303,641	0.09%
Bancorp Commerical Mortgage Trust (The)	1.112%	03/17/36	301,949	301,772	0.09%
Hertz Fleet Lease Funding LP	4.170%	05/10/32	300,000	301,691	0.09%
FNMA	5.000%	10/25/43	250,000	301,595	0.09%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	301,515	0.09%
Multi Family Housing Mortgage Loan	2.130%	12/25/34	300,000	300,094	0.09%
FHLMC	7.500%	01/15/36	265,760	299,980	0.09%
20 Times Square Trust	3.100%	05/17/35	300,000	299,909	0.09%
TES LLC	4.330%	10/20/47	286,854	299,400	0.09%
FNMA	2.550%	12/01/28	276,449	297,961	0.09%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
A10 Securitization	2.617%	08/15/40	300,000	$297,417	0.09%
Fidelity National Information Services	1.650%	03/01/28	300,000	297,246	0.09%
FHLMC	6.508%	07/15/42	1,256,418	297,120	0.09%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	297,019	0.09%
DT Auto Owner Trust	2.960%	04/15/25	285,000	295,386	0.09%
British Telecommunications plc	3.250%	11/08/29	275,000	294,745	0.09%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	294,448	0.09%
CubeSmart LP	3.000%	02/15/30	280,000	294,418	0.09%
Apple, Inc.	1.650%	05/11/30	300,000	294,197	0.08%
Newtek Small Business Loan Trust	3.500%	12/25/44	310,530	293,462	0.08%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	293,305	0.08%
FHLMC	4.500%	02/15/42	2,322,735	292,762	0.08%
BX Trust	3.856%	12/11/41	270,000	290,607	0.08%
Waste Management, Inc.	1.150%	03/15/28	300,000	290,365	0.08%
Credit Suisse First Boston	4.782%	04/17/36	300,000	289,678	0.08%
Finance of America HECM	1.710%	07/25/30	295,941	289,522	0.08%
Kroger Co. (The)	1.700%	01/15/31	300,000	288,570	0.08%
Fifth Third Bancorp	2.375%	01/28/25	275,000	288,532	0.08%
Regions Financial Corp.	2.250%	05/18/25	275,000	287,962	0.08%
Wells Fargo & Co.	2.188%	04/30/26	275,000	285,719	0.08%
Upstart Pass-Through Trust	3.500%	03/20/28	279,885	285,496	0.08%
Navistar Financial Dealer Note Master Trust	1.568%	05/28/24	285,000	285,408	0.08%
FNMA	6.000%	04/25/34	224,529	282,807	0.08%
FNMA	3.280%	12/01/32	250,000	281,753	0.08%
Daimler Finance LLC	1.750%	03/10/23	275,000	281,545	0.08%
GNMA	3.000%	06/20/49	847,484	279,928	0.08%
BHMS Mortgage Trust	1.362%	07/16/35	280,000	279,818	0.08%
GNMA	4.636%	08/20/67	269,609	279,730	0.08%
FHLMC	3.500%	04/15/44	250,000	277,108	0.08%
International Exchange, Inc.	0.700%	06/15/23	275,000	276,399	0.08%
BXMT Ltd.	1.627%	06/15/35	275,000	275,086	0.08%
GNMA	4.500%	09/20/42	265,615	274,726	0.08%
Helios Issuer LLC	2.980%	06/20/47	270,525	273,713	0.08%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	273,425	0.08%
GNMA	6.000%	04/20/36	236,040	271,656	0.08%
FHLMC	3.000%	05/15/43	272,207	271,247	0.08%
FNMA	4.000%	12/01/44	239,968	270,940	0.08%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	268,552	0.08%
PNC Financial Services	2.600%	07/23/26	250,000	268,516	0.08%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	268,165	0.08%
Progressive Corp.	3.200%	03/26/30	240,000	267,472	0.08%
GNMA	2.750%	01/20/48	284,000	266,740	0.08%
U.S. Treasury Notes	2.250%	11/15/24	250,000	266,689	0.08%
Comerica Bank	2.500%	07/23/24	250,000	266,597	0.08%
FNMA	3.500%	05/25/48	247,826	266,592	0.08%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	266,229	0.08%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	265,588	0.08%
FNMA	5.000%	07/25/38	232,706	264,591	0.08%
CPS Auto Trust	3.730%	09/15/23	260,000	263,968	0.08%
Truist Financial Corp.	2.150%	12/06/24	250,000	263,310	0.08%
Business Jet Securities LLC	4.447%	06/15/33	256,886	262,267	0.08%
PNC Bank NA	2.700%	10/22/29	250,000	262,162	0.08%
FNMA	4.000%	08/25/33	2,481,594	261,848	0.08%
Valero Energy Corp.	2.700%	04/15/23	250,000	260,620	0.08%
FHLMC	4.000%	11/01/34	239,869	260,106	0.08%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	1.402%	05/20/66	259,713	$260,010	0.08%
Wells Fargo & Co.	2.393%	06/02/28	250,000	259,652	0.08%
Spirit Realty LP	3.200%	02/15/31	250,000	259,312	0.07%
College Ave Student Loans	4.460%	12/28/48	250,000	259,283	0.07%
Nucor Corp.	2.000%	06/01/25	250,000	258,980	0.07%
Discover Bank	2.700%	02/06/30	250,000	258,955	0.07%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	258,808	0.07%
FHLMC	0.000%	08/15/42	290,693	258,777	0.07%
Apple, Inc.	2.200%	09/11/29	250,000	257,851	0.07%
Carrier Global Corp.	2.700%	02/15/31	250,000	257,650	0.07%
Royal Bank of Canada	1.950%	01/17/23	250,000	257,507	0.07%
Bank of America Corp.	2.592%	04/29/31	250,000	256,767	0.07%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	255,888	0.07%
FNMA	4.000%	01/01/35	235,488	255,288	0.07%
CPS Auto Trust	2.840%	06/16/25	250,000	254,962	0.07%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	254,626	0.07%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	253,699	0.07%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	253,613	0.07%
PNC Bank NA	1.743%	02/24/23	250,000	253,302	0.07%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	253,291	0.07%
Met Life Global Funding I	0.900%	06/08/23	250,000	252,824	0.07%
Berkshire Hathaway Financial	1.850%	03/12/30	250,000	252,196	0.07%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	251,156	0.07%
Bancorp Commercial Mortgage Trust (The)	2.477%	08/15/32	250,000	250,505	0.07%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	248,093	0.07%
Spirit Realty LP	2.100%	03/15/28	250,000	247,123	0.07%
Comcast Corp.	1.950%	01/15/31	250,000	246,135	0.07%
A10 Securitization	4.129%	08/15/40	250,000	246,106	0.07%
A10 Securitization	5.465%	08/15/40	250,000	245,371	0.07%
FNMA	4.000%	04/01/42	1,821,475	245,297	0.07%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	242,104	244,930	0.07%
FNMA	3.500%	10/01/46	233,966	244,722	0.07%
GNMA	2.500%	01/20/50	257,000	243,995	0.07%
Citizens Financial Group	2.850%	07/27/26	225,000	242,933	0.07%
Hero Funding Trust	3.570%	09/20/47	232,300	242,358	0.07%
GNMA	2.000%	12/20/42	237,380	240,444	0.07%
Georgia Power Co.	2.100%	07/30/23	230,000	239,149	0.07%
BX Trust	4.075%	12/09/41	225,000	237,441	0.07%
Hertz Fleet Lease Funding LP	0.591%	01/10/33	236,706	237,256	0.07%
Athene Global Funding	2.500%	01/14/25	225,000	235,663	0.07%
FNMA	5.000%	02/25/40	200,000	234,499	0.07%
A10 Securitization	2.021%	09/15/50	233,332	233,323	0.07%
Freedom Financial	3.060%	03/18/27	225,000	229,356	0.07%
FHLMC	2.000%	09/25/50	262,000	226,273	0.07%
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	222,835	0.06%
Freedom Financial	4.520%	06/18/27	220,431	222,634	0.06%
U.S. Treasury Notes	0.125%	04/15/21	217,284	218,701	0.06%
Hero Funding Trust	3.080%	09/20/42	211,441	216,408	0.06%
Citigroup, Inc.	3.352%	04/24/25	200,000	215,742	0.06%
GNMA	4.500%	06/15/46	189,897	214,040	0.06%
U.S. Treasury Notes	4.750%	02/15/37	150,000	213,293	0.06%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	212,541	0.06%
Republic Services, Inc.	2.500%	08/15/24	200,000	211,979	0.06%
Social Professional Loan Program	4.430%	10/25/41	200,000	209,266	0.06%
Capital One Financial Corp.	2.600%	05/15/23	200,000	208,902	0.06%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	2.430%	10/01/29	194,833	$208,438	0.06%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	208,187	0.06%
Hero Funding Trust	3.190%	09/20/48	202,456	207,240	0.06%
Met Life Global Funding I	1.950%	01/13/23	200,000	206,047	0.06%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	206,021	0.06%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	205,529	0.06%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	203,225	0.06%
PECO Energy Co.	3.000%	09/15/49	200,000	202,557	0.06%
FNMA	0.628%	06/25/43	12,174,017	202,471	0.06%
DT Auto Owner Trust	3.480%	02/18/25	195,000	202,424	0.06%
Volkswagen AG	2.500%	09/24/21	200,000	202,414	0.06%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	201,847	0.06%
FNMA	5.500%	02/25/35	178,929	201,794	0.06%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	201,572	0.06%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	199,892	0.06%
Laurel Road Prime Student Loan	2.730%	10/25/48	192,482	197,030	0.06%
FNMA	3.550%	08/01/30	173,626	196,664	0.06%
Citigroup Commerical Mortgage	1.212%	07/15/30	197,347	195,929	0.06%
Continental Credit Card LLC	6.410%	01/15/25	186,614	194,045	0.06%
CubeSmart LP	2.000%	02/15/31	200,000	192,647	0.06%
FHLMC	4.000%	12/01/28	174,010	191,370	0.06%
Citigroup, Inc.	2.976%	11/05/30	180,000	190,975	0.06%
Mill City Solar Loan Ltd.	3.690%	07/20/43	180,853	189,826	0.05%
FHLMC	6.588%	06/15/35	2,722,582	189,052	0.05%
BP Capital Markets plc	3.194%	04/06/25	175,000	188,938	0.05%
FNMA	3.500%	02/25/43	2,713,170	187,589	0.05%
Upstart Pass-Through Trust	3.750%	02/20/28	182,460	186,506	0.05%
State Street Corp.	2.354%	11/01/25	175,000	185,860	0.05%
FNMA	5.000%	05/25/39	1,003,220	184,600	0.05%
Morgan Stanley	2.699%	01/22/31	175,000	181,881	0.05%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	181,723	0.05%
FNMA	7.500%	03/25/34	149,241	180,889	0.05%
LL ABS Trust	2.870%	03/15/27	180,043	180,629	0.05%
Newtek Small Business Loan Trust	4.000%	02/25/44	195,814	179,377	0.05%
Earnest Student Loan Program LLC	2.680%	07/25/35	178,248	178,701	0.05%
GNMA	6.589%	06/20/37	864,489	178,369	0.05%
Diamond Resorts Owner Trust	3.530%	02/20/32	170,658	175,501	0.05%
Westgate Resorts	3.963%	03/20/34	169,072	174,827	0.05%
GNMA	4.000%	02/20/44	1,896,715	172,640	0.05%
Pricoa Global Funding	3.450%	09/01/23	160,000	172,180	0.05%
Citigroup, Inc.	4.125%	07/25/28	150,000	169,974	0.05%
Hero Funding Trust	3.750%	09/20/41	162,283	169,309	0.05%
FHLMC	0.000%	08/15/36	178,762	164,738	0.05%
Comcast Corp.	3.969%	11/01/47	144,000	164,409	0.05%
FNMA	4.250%	05/25/37	151,658	163,837	0.05%
FNMA	2.000%	08/25/42	172,477	163,297	0.05%
Small Business Lending Trust	2.850%	07/15/26	162,982	162,713	0.05%
GNMA	5.250%	06/20/38	145,864	162,581	0.05%
United Airlines Pass-Through Trust	5.375%	02/15/23	161,013	162,227	0.05%
VMC Finance LLC	1.028%	10/15/35	159,347	159,572	0.05%
Alaska Airlines	4.800%	08/15/27	144,088	159,146	0.05%
FNMA	0.000%	01/25/43	207,129	159,141	0.05%
DTE Energy Co.	2.529%	10/01/24	150,000	158,889	0.05%
FHLMC	0.000%	02/01/34	170,436	158,402	0.05%
Social Professional Loan Program	4.440%	05/25/40	150,000	157,701	0.05%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
PPL Electric Utilities	3.000%	10/01/49	160,000	$157,515	0.05%
FNMA	0.498%	11/25/36	155,121	156,778	0.05%
FNMA	0.518%	02/25/42	155,262	156,551	0.05%
Hawaii Hotel Trust	1.562%	05/17/38	156,000	155,947	0.05%
ERP Operating LP	2.500%	02/15/30	150,000	155,420	0.04%
Hero Funding Trust	4.990%	09/20/47	151,686	154,954	0.04%
College Ave Student Loans	1.530%	12/28/48	152,090	154,377	0.04%
FNMA	4.000%	02/25/47	2,218,319	153,287	0.04%
FNMA	2.000%	01/25/50	171,000	152,672	0.04%
OSCAR US Funding Trust	2.680%	09/10/26	145,000	151,269	0.04%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	150,000	151,131	0.04%
Bank of America Corp.	1.319%	06/19/26	150,000	151,078	0.04%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,931	0.04%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,873	0.04%
LL ABS Trust	3.520%	03/15/27	150,000	150,816	0.04%
FNMA	4.870%	10/01/41	129,216	150,209	0.04%
GNMA	0.627%	01/16/40	148,841	150,137	0.04%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	149,973	0.04%
Social Professional Loan Program	2.720%	11/26/40	147,082	149,666	0.04%
Upstart Pass-Through Trust	3.350%	04/20/28	145,977	149,102	0.04%
BX Trust	2.082%	05/15/37	150,000	148,588	0.04%
FNMA	3.500%	10/01/29	137,572	147,975	0.04%
FHLMC	5.000%	07/15/33	120,225	147,965	0.04%
FNMA	4.820%	12/01/29	127,668	145,873	0.04%
Citigroup Commercial Mortgage	3.362%	07/15/30	150,000	145,499	0.04%
FNMA	5.000%	06/01/35	895,762	145,283	0.04%
Amgen, Inc.	2.650%	05/11/22	140,000	143,166	0.04%
FNMA	5.000%	03/25/35	863,755	141,451	0.04%
FNMA	2.000%	12/25/32	140,948	139,328	0.04%
FHLMC	0.612%	10/15/40	136,709	137,927	0.04%
FNMA	0.000%	10/25/43	158,000	137,762	0.04%
Ameren Corp.	2.500%	09/15/24	130,000	137,451	0.04%
FNMA	2.370%	10/01/26	128,573	137,411	0.04%
College Ave Student Loans	4.750%	12/26/47	128,375	136,441	0.04%
Bank of Nova Scotia	1.950%	02/01/23	130,000	134,071	0.04%
Citigroup, Inc.	5.316%	03/26/41	100,000	133,478	0.04%
FNMA	4.000%	12/25/28	120,000	133,184	0.04%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	132,924	0.04%
DTE Energy Co.	2.950%	03/01/30	125,000	132,684	0.04%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	130,143	0.04%
Abbott Laboratories	4.750%	11/30/36	100,000	129,944	0.04%
FNMA	0.768%	07/25/36	128,614	129,099	0.04%
Verizon Communicatoins, Inc.	2.987%	10/30/56	143,000	128,877	0.04%
Marlette Funding Trust	2.950%	12/17/29	125,000	127,916	0.04%
Total Capital International SA	2.829%	01/10/30	120,000	127,913	0.04%
Credit Suisse First Boston	4.782%	04/17/36	135,000	127,121	0.04%
FNMA	5.932%	07/25/44	660,399	127,073	0.04%
Credit Suisse First Boston	4.284%	04/17/36	127,000	126,723	0.04%
Kroger Co. (The)	2.200%	05/01/30	125,000	126,323	0.04%
Northern States Power Co. of Minnesota	2.900%	03/01/50	125,000	125,295	0.04%
Helios Issuer LLC	3.750%	06/20/46	118,548	124,666	0.04%
American Homes 4 Rent	3.467%	04/17/52	115,181	124,355	0.04%
FNMA	5.000%	08/25/36	108,094	122,140	0.04%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	122,067	0.04%
GNMA	6.089%	02/20/42	690,441	121,503	0.04%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.500%	03/25/35	1,263,322	$121,116	0.04%
FNMA	3.500%	06/25/34	1,359,686	120,993	0.04%
GNMA	5.000%	12/20/38	109,743	120,776	0.03%
Abbvie, Inc.	4.550%	03/15/35	100,000	120,542	0.03%
CSX Corp.	4.250%	11/01/66	100,000	120,474	0.03%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	120,057	0.03%
Mosaic Solar Loans LLC	4.010%	06/22/43	110,050	119,794	0.03%
FHLMC	0.612%	07/15/41	118,438	119,666	0.03%
LendingPoint Asset Securitization Trust	3.613%	08/15/25	119,203	119,418	0.03%
FHLMC	4.500%	12/15/39	106,463	118,881	0.03%
Dell International LLC	5.300%	10/01/29	100,000	118,846	0.03%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	118,283	0.03%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	116,027	0.03%
PPG Industries, Inc.	2.400%	08/15/24	110,000	115,752	0.03%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	115,303	0.03%
AT&T, Inc.	4.500%	05/15/35	100,000	115,165	0.03%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	114,511	0.03%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	113,923	0.03%
Life Storage LP	3.875%	12/15/27	100,000	113,018	0.03%
Discover Financial Services	4.100%	02/09/27	100,000	112,975	0.03%
FNMA	3.000%	04/25/43	111,442	112,835	0.03%
Earnest Student Loan Program LLC	3.590%	01/25/41	111,466	112,799	0.03%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	112,623	0.03%
Bank of America Corp.	3.824%	01/20/28	100,000	112,520	0.03%
Spirit Realty LP	4.450%	09/15/26	100,000	112,438	0.03%
American Homes 4 Rent	4.250%	02/15/28	100,000	112,297	0.03%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	112,271	0.03%
Morgan Stanley	3.625%	01/20/27	100,000	112,188	0.03%
Lincoln National Corp.	3.625%	12/12/26	100,000	111,933	0.03%
American Tower Corp.	3.800%	08/15/29	100,000	111,620	0.03%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	111,155	0.03%
Realty Income Corp.	3.875%	04/15/25	100,000	110,944	0.03%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	110,941	0.03%
FHLMC	1.212%	11/15/37	109,952	110,726	0.03%
FNMA	6.500%	03/01/29	99,472	110,682	0.03%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	110,509	0.03%
Morgan Stanley	3.700%	10/23/24	100,000	110,370	0.03%
Cimarex Energy Co.	3.900%	05/15/27	100,000	110,312	0.03%
FHLMC	4.500%	11/15/39	99,436	110,310	0.03%
Apple, Inc.	3.000%	06/20/27	100,000	110,226	0.03%
Capital One Financial Corp.	3.750%	07/28/26	100,000	110,204	0.03%
AT&T, Inc.	2.550%	12/01/33	114,000	110,132	0.03%
Citigroup, Inc.	3.300%	04/27/25	100,000	109,525	0.03%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	109,322	0.03%
Morgan Stanley	3.125%	07/27/26	100,000	109,314	0.03%
Kirby Corp.	4.200%	03/01/28	100,000	108,897	0.03%
Realty Income Corp.	3.000%	01/15/27	100,000	108,570	0.03%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	108,343	0.03%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	107,917	0.03%
ERP Operating LP	2.850%	11/01/26	100,000	107,710	0.03%
Valero Energy Corp.	3.400%	09/15/26	100,000	107,371	0.03%
DTE Energy Co.	2.850%	10/01/26	100,000	107,361	0.03%
CMS Energy Corp.	2.950%	02/15/27	100,000	107,179	0.03%
Kroger Co. (The)	2.650%	10/15/26	100,000	107,018	0.03%
New York Life Global Funding	2.900%	01/17/24	100,000	106,967	0.03%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Morgan Stanley	3.737%	04/24/24	100,000	$106,769	0.03%
Ford Motor Co.	4.346%	12/08/26	100,000	106,574	0.03%
Southwestern Electric Power	2.750%	10/01/26	100,000	106,558	0.03%
Shell International Finance BV	6.375%	12/15/38	73,000	106,462	0.03%
Southwest Airlines Co.	3.000%	11/15/26	100,000	106,158	0.03%
Lennox International, Inc.	3.000%	11/15/23	100,000	106,003	0.03%
Freedom Financial	2.400%	09/20/27	105,315	105,948	0.03%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	105,934	0.03%
College Ave Student Loans	5.500%	12/26/47	100,000	105,323	0.03%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	105,183	0.03%
Comcast Corp.	2.650%	02/01/30	100,000	104,954	0.03%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	104,816	0.03%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	103,699	0.03%
FHLMC	0.000%	04/15/36	113,599	103,207	0.03%
U.S. Treasury Notes	1.625%	04/30/23	100,000	103,152	0.03%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	103,105	0.03%
Citigroup, Inc.	1.487%	07/01/26	100,000	102,977	0.03%
Bank of America Corp.	2.881%	04/24/23	100,000	102,857	0.03%
Verizon Communications, Inc.	1.298%	05/15/25	100,000	102,778	0.03%
Hertz Fleet Lease Funding LP	4.620%	01/10/33	100,000	102,178	0.03%
GNMA	2.500%	08/20/46	102,760	101,773	0.03%
Oportun Funding XII LLC	4.830%	12/09/24	100,000	101,571	0.03%
Principal Life Global Funding II	2.375%	11/21/21	100,000	101,416	0.03%
JPMorgan Chase & Co.	1.241%	01/15/23	100,000	100,832	0.03%
LHFC Depositor LLC	4.948%	10/25/23	100,000	100,284	0.03%
Cosmopolitan Hotel Trust	2.362%	11/15/36	100,000	100,047	0.03%
Champlain Housing Mortgage Trust	1.512%	11/17/36	100,000	100,030	0.03%
American Tower Corp.	2.100%	06/15/30	100,000	98,066	0.03%
GNMA	3.000%	10/20/37	2,117,017	98,062	0.03%
FNMA	5.000%	02/01/36	736,981	97,741	0.03%
Ford Motor Co.	7.450%	07/16/31	75,000	97,219	0.03%
FHLMC	6.488%	05/15/36	476,062	96,422	0.03%
GNMA	2.000%	01/20/43	100,000	95,106	0.03%
Renew Financial LLC	3.670%	09/20/52	90,590	93,877	0.03%
FNMA	6.000%	12/25/32	79,144	93,693	0.03%
Social Professional Loan Program	3.590%	10/26/37	91,746	92,876	0.03%
CLI Funding VI LLC	3.710%	05/18/44	92,329	92,740	0.03%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	90,786	92,040	0.03%
Westgate Resorts	3.580%	12/20/31	90,163	89,933	0.03%
GNMA	0.644%	07/20/64	89,563	89,859	0.03%
Social Professional Loan Program	2.360%	12/27/32	88,733	89,830	0.03%
Westgate Resorts	4.100%	12/20/31	90,163	89,509	0.03%
FHLMC	6.500%	09/01/38	75,356	88,249	0.03%
BX Trust	1.200%	09/15/37	90,739	87,011	0.03%
Hero Funding Trust	4.670%	09/20/48	80,473	85,438	0.02%
FHLMC	0.412%	05/15/28	85,238	83,893	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	82,231	0.02%
Octane Receivables Trust	3.160%	09/20/23	79,922	80,896	0.02%
GoodGreen Trust	3.740%	10/15/52	76,646	80,055	0.02%
FHLMC	3.500%	07/15/31	1,566,662	77,168	0.02%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	75,063	76,066	0.02%
GNMA	3.500%	03/20/46	71,249	75,760	0.02%
FNMA	6.482%	05/25/35	472,780	75,314	0.02%
FNMA	4.000%	06/25/40	1,615,288	73,909	0.02%
FHLMC	4.500%	09/15/41	680,807	73,751	0.02%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Mosaic Solar Loans LLC	4.770%	06/22/43	65,744	$71,111	0.02%
Laurel Road Prime Student Loan	3.540%	05/26/43	68,754	70,361	0.02%
Upstart Securitization Trust	2.897%	09/20/29	67,526	67,953	0.02%
Cascade Funding Mortgage Trust	4.580%	06/25/48	67,388	67,536	0.02%
FNMA	3.500%	07/25/35	624,321	67,197	0.02%
Spirit Realty LP	4.000%	07/15/29	60,000	66,862	0.02%
Social Professional Loan Program	0.480%	02/25/42	66,909	66,534	0.02%
Arroyo Mortgage Trust	3.763%	04/25/48	64,699	65,112	0.02%
FHLMC	0.000%	05/25/37	63,679	59,300	0.02%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	56,736	0.02%
FNMA	0.000%	10/25/36	59,236	56,634	0.02%
GNMA	2.500%	02/20/45	56,084	55,232	0.02%
FNMA	3.004%	12/25/39	52,661	54,845	0.02%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	54,665	0.02%
CubeSmart LP	3.125%	09/01/26	50,000	53,976	0.02%
Boston Properties LP	2.750%	10/01/26	50,000	53,541	0.02%
Renew Financial LLC	3.220%	09/22/53	51,319	52,931	0.02%
FNMA	3.000%	08/25/42	50,394	52,853	0.02%
New York Life Global Funding	2.350%	07/14/26	50,000	52,836	0.02%
American Tower Corp.	2.250%	01/15/22	50,000	50,842	0.01%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,607	0.01%
Goldman Sachs Group, Inc.	1.325%	04/26/22	50,000	50,083	0.01%
Jackson National Life Global Funding	0.701%	06/11/21	50,000	50,061	0.01%
Renew Financial LLC	5.750%	09/20/52	42,887	44,004	0.01%
GNMA	8.518%	04/20/39	41,450	43,219	0.01%
Skopos Auto Receivables Trust	2.900%	12/15/22	40,884	40,992	0.01%
FHLMC	3.000%	06/15/31	1,021,717	38,679	0.01%
GNMA	5.000%	11/16/41	238,637	37,464	0.01%
GNMA	2.500%	10/20/41	35,203	36,343	0.01%
FNMA	3.500%	11/25/27	525,863	35,757	0.01%
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,252	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	32,384	33,077	0.01%
FHLMC	4.500%	11/15/44	30,536	30,696	0.01%
GNMA	0.478%	05/20/63	2,003,383	29,364	0.01%
GNMA	0.838%	05/20/68	1,213,912	27,489	0.01%
Antler Mortgage Trust	4.458%	06/27/22	25,140	25,120	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	24,153	24,756	0.01%
GNMA	6.000%	03/20/38	331,740	23,889	0.01%
FNMA	4.000%	01/25/28	284,502	23,641	0.01%
FNMA	4.500%	12/25/40	430,345	22,742	0.01%
FNMA	6.000%	01/25/34	103,214	21,689	0.01%
Gold Key Resorts LLC	3.220%	03/17/31	17,980	18,208	0.01%
GNMA	0.358%	08/20/66	1,787,008	15,804	0.00%
FNMA	4.000%	02/25/40	453,485	15,544	0.00%
FNMA	6.432%	05/25/40	92,114	14,675	0.00%
Upstart Securitization Trust	4.190%	04/20/26	11,232	11,267	0.00%
Structured Asset Securities Corp.	2.405%	12/25/33	10,925	10,953	0.00%
GNMA	4.000%	08/20/43	286,866	10,482	0.00%
ReadyCap Commercial Mortgage Trust	2.818%	06/25/35	9,482	9,345	0.00%
GNMA	1.911%	01/20/62	147,841	5,978	0.00%
FNMA	5.000%	06/25/40	74,375	3,156	0.00%
Hero Funding Trust	4.500%	09/21/42	2,371	2,372	0.00%
GNMA	3.889%	11/20/67	39,400	2,294	0.00%
CPS Auto Trust	3.010%	10/17/22	2,147	2,150	0.00%
GNMA	3.898%	04/20/67	55,636	1,544	0.00%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Money Market Funds			**0.90%**
State Street Institutional Liquid Reserves Fund - Premier Class	3,131,030	$3,131,970	0.90%

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.

DIAMOND HILL | FUNDS

Schedule of Investments
Diamond Hill Core Bond Fund
January 31, 2021

Net Assets: $ 342,202,838

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	10,050,000	$8,697,961	2.54%
U.S. Treasury Notes	0.875%	11/15/30	7,200,000	7,065,000	2.06%
U.S. Treasury Bonds	1.125%	08/15/40	7,200,000	6,566,625	1.92%
FNMA	4.000%	12/25/43	4,608,867	5,179,652	1.51%
U.S. Treasury Notes	0.625%	08/15/30	3,313,900	3,183,415	0.93%
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	3,176,836	0.93%
FNMA	3.500%	02/25/47	2,875,099	3,099,599	0.91%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,489,580	0.73%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,443,816	0.71%
FNMA	3.500%	11/25/47	2,240,573	2,373,450	0.69%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,300,234	0.67%
FNMA	3.000%	07/25/45	2,044,494	2,251,513	0.66%
FNMA	3.000%	03/25/50	2,077,414	2,232,687	0.65%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,175,313	0.64%
FHLMC	3.500%	12/15/47	1,953,395	2,123,141	0.62%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	2,083,770	0.61%
FNMA	3.500%	10/25/47	1,970,538	2,083,090	0.61%
Commercial Mortgage Trust	2.173%	11/10/46	2,000,000	2,068,304	0.60%
GNMA	2.500%	07/20/50	1,975,000	2,060,713	0.60%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	1,971,143	0.58%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,950,282	0.57%
FHLMC	4.000%	08/15/43	1,514,775	1,731,039	0.51%
FNMA	4.000%	03/01/35	1,468,668	1,610,512	0.47%
FHLMC	3.500%	01/15/48	1,447,914	1,593,278	0.47%
Hertz Fleet Lease Funding LP	3.140%	04/10/31	1,565,000	1,578,570	0.46%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,551,504	0.45%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,527,422	0.45%
FHLMC	3.000%	11/15/46	1,385,000	1,507,425	0.44%
FHLMA	3.500%	11/15/45	1,310,503	1,431,156	0.42%
BX Commercial Mortgage Trust	3.540%	03/09/44	1,300,000	1,422,220	0.42%
GNMA	2.500%	02/20/50	1,385,112	1,421,502	0.42%
GNMA	3.000%	05/20/46	1,348,000	1,413,299	0.41%
Continental Credit Card LLC	2.240%	12/15/28	1,350,000	1,357,445	0.40%
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,320,768	0.39%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,261,128	0.37%
Upstart Securitization Trust	2.500%	04/20/27	1,250,000	1,250,000	0.37%
FHLMC	4.000%	05/15/48	1,112,366	1,233,620	0.36%
FNMA	4.500%	07/25/41	1,113,371	1,221,789	0.36%
FHLMC	2.086%	01/25/51	1,200,000	1,215,373	0.35%
BX Commercial Mortgage Trust	2.226%	11/15/32	1,200,000	1,205,265	0.35%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,199,386	0.35%
FNMA	3.500%	02/25/48	1,110,541	1,178,202	0.34%
GNMA	3.000%	12/20/45	1,052,891	1,165,201	0.34%
Drive Auto Receivables Trust	2.280%	08/17/26	1,118,000	1,158,543	0.34%
FHLMC	3.500%	09/25/49	1,000,000	1,134,145	0.33%
Sunnova Solar Issuer LLC	2.730%	11/01/55	1,100,000	1,104,742	0.32%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,090,158	0.32%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,083,387	0.32%
FHLMC	3.000%	11/15/44	1,020,410	1,080,871	0.32%
Invitation Homes Trust	1.153%	07/17/37	1,074,647	1,078,513	0.31%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	$1,073,789	0.31%
FNMA	3.500%	05/25/42	965,989	1,073,246	0.31%
FHLMC	5.274%	02/15/33	993,159	1,062,037	0.31%
Wells Fargo & Co.	3.550%	09/29/25	925,000	1,029,855	0.30%
Upstart Securitization Trust	3.734%	09/20/29	1,000,000	1,022,135	0.30%
Freedom Financial	4.180%	09/20/27	1,000,000	1,020,400	0.30%
FNMA	4.500%	06/01/37	924,014	1,018,888	0.30%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	1,000,000	1,017,826	0.30%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	1,000,000	1,008,330	0.29%
ReadyCap Commercial Mortgage Trust	2.280%	02/25/35	999,985	1,008,096	0.29%
Acre Mortgage Trust	2.800%	12/15/37	1,000,000	1,001,049	0.29%
Upstart Securitization Trust	2.750%	02/20/27	1,000,000	1,000,884	0.29%
Allstate Corp.	0.750%	12/15/25	1,000,000	1,000,493	0.29%
Credit Suisse First Boston	3.795%	12/06/22	1,000,000	1,000,325	0.29%
BXMT Ltd.	2.827%	06/15/35	1,000,000	1,000,000	0.29%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	999,844	0.29%
KKR Real Estate Finance Trust, Inc.	1.226%	06/15/36	1,000,000	999,375	0.29%
FMC GMSR Issuer Trust	4.450%	01/25/26	1,000,000	999,335	0.29%
BXMT Ltd	1.776%	02/18/38	1,000,000	998,750	0.29%
BXMT Ltd.	1.527%	02/18/38	1,000,000	998,750	0.29%
FHLMC	2.500%	05/15/42	1,000,000	996,155	0.29%
FNMA	4.000%	02/25/44	942,940	991,026	0.29%
Goldman Sachs Mortgage Securities Corp. Trust	1.376%	07/16/35	967,132	964,694	0.28%
FNMA	3.000%	05/25/42	927,113	951,628	0.28%
FNMA	4.940%	12/01/43	765,959	936,617	0.27%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	934,981	0.27%
FNMA	3.000%	10/25/46	850,000	932,207	0.27%
Continental Credit Card LLC	3.660%	12/15/28	900,000	930,311	0.27%
Westgate Resorts	6.213%	03/20/34	870,015	920,872	0.27%
FHLMC	3.500%	02/15/52	780,192	871,398	0.25%
Comcast Corp.	3.950%	10/15/25	750,000	855,036	0.25%
BSPRT Issuer Ltd.	1.177%	09/17/35	844,047	843,520	0.25%
GNMA	3.000%	04/20/50	788,728	840,993	0.25%
FHLMC	3.009%	07/16/35	800,000	814,000	0.24%
Invitation Homes Trust	1.003%	12/19/36	808,171	808,171	0.24%
U.S. Treasury Notes	2.500%	05/15/24	750,000	806,250	0.24%
SFS Asset Securitization LLC	4.238%	06/10/25	800,000	801,452	0.23%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	801,000	0.23%
Exantas Capital Corp.	1.127%	04/15/22	800,848	799,847	0.23%
Colony American Finance Ltd.	1.707%	12/15/52	800,000	799,597	0.23%
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	799,016	0.23%
Foursight Capital Automobile Receivables	5.500%	10/15/24	750,000	793,758	0.23%
Colony American Finance Ltd.	2.712%	12/15/52	800,000	792,816	0.23%
Tennessee Valley Authority	4.625%	09/15/60	525,000	792,679	0.23%
Multi Family Housing Mortgage Loan	1.278%	11/27/34	786,454	787,437	0.23%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	786,862	0.23%
FNMA	3.500%	06/01/31	710,231	780,952	0.23%
Goldman Sachs Mortgage Securities Corp. Trust	1.046%	07/16/35	773,706	772,966	0.23%
Freedom Mortgage Trust	6.000%	06/18/27	725,000	772,743	0.23%
FHLMC	2.500%	05/25/49	758,520	768,159	0.22%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	763,361	0.22%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	758,805	0.22%
Social Professional Loan Program	3.050%	11/16/48	730,000	756,552	0.22%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	750,000	753,575	0.22%
Credibly Asset Securitization LLC	4.800%	11/15/23	750,000	751,403	0.22%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Colony American Finance Ltd.	3.379%	12/15/52	750,000	$750,038	0.22%
Invitation Homes Trust	1.103%	03/17/37	750,000	748,472	0.22%
Volt LXXXIX LLC	2.981%	03/25/50	741,927	743,090	0.22%
GNMA	3.500%	09/20/48	689,379	741,130	0.22%
Social Professional Loan Program	4.160%	11/26/40	700,000	739,696	0.22%
Newtek Small Business Loan Trust	2.700%	02/25/44	751,205	732,480	0.21%
Newtek Small Business Loan Trust	2.350%	12/25/44	742,307	730,838	0.21%
Tesla Auto Lease Trust	2.680%	01/20/23	700,000	721,356	0.21%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	720,605	0.21%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	716,977	0.21%
FHLMC	4.500%	12/01/37	635,730	704,854	0.21%
FNMA	2.500%	02/25/43	711,239	702,276	0.20%
Cosmopolitan Hotel Trust	1.089%	11/17/36	700,000	699,774	0.20%
BX Commercial Mortgage Trust	2.843%	03/09/44	650,000	690,355	0.20%
AT&T, Inc.	2.300%	06/01/27	650,000	686,386	0.20%
Holiday Inn Timeshare Trust	3.420%	10/09/39	654,585	686,175	0.20%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	684,581	0.20%
Acre Mortgage Trust	3.300%	12/15/37	675,000	675,000	0.20%
Ocwen Master Advance Receivables	1.300%	08/15/52	670,000	673,906	0.20%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	672,770	0.20%
FNMA	5.000%	03/25/41	570,000	671,372	0.20%
FHLMC	3.000%	03/15/43	666,439	657,347	0.19%
Aventura Mall Trust	4.249%	07/09/40	650,000	653,504	0.19%
FNMA	3.500%	05/25/42	600,000	652,783	0.19%
Oportun Funding VIII LLC	4.450%	03/08/24	650,000	650,426	0.19%
FNMA	3.500%	06/01/33	598,573	648,732	0.19%
PFP Ltd.	1.776%	04/16/36	650,000	648,375	0.19%
Home Partners of America Trust	2.922%	10/19/39	635,073	646,428	0.19%
FNMA	3.500%	05/25/48	600,000	642,129	0.19%
Upstart Pass Through Trust	3.000%	01/20/27	635,425	637,464	0.19%
CLI Funding VI LLC	3.620%	09/18/45	621,833	636,320	0.19%
BX Trust	3.202%	12/11/41	577,000	635,608	0.19%
Small Business Lending Trust	3.200%	12/15/26	646,000	633,403	0.18%
BXMT Ltd.	2.077%	02/16/37	625,000	622,656	0.18%
Realty Income Corp.	0.750%	03/15/26	625,000	619,228	0.18%
Business Jet Securities LLC	5.437%	06/15/33	607,455	618,627	0.18%
Upstart Securitization Trust	3.829%	01/21/30	600,000	618,191	0.18%
FNMA	4.000%	09/25/48	527,924	617,998	0.18%
Continental Credit Card LLC	3.830%	08/15/26	600,000	617,770	0.18%
FNMA	3.500%	03/25/49	534,640	617,002	0.18%
FHLMA	3.500%	01/15/45	585,487	614,007	0.18%
GLS Auto Receivables Trust	1.640%	10/15/26	600,000	610,203	0.18%
FNMA	3.500%	03/25/43	600,000	610,020	0.18%
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	609,868	0.18%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	600,000	607,063	0.18%
Skopos Auto Receivables Trust	3.430%	09/15/23	600,000	606,649	0.18%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	603,424	0.18%
Multi Family Housing Mortgage Loan	1.859%	11/15/35	600,000	603,000	0.18%
Home Partners of America Trust	3.157%	09/17/27	570,013	600,232	0.18%
TPG Real Estate Finance	1.303%	10/15/34	600,000	599,625	0.17%
GNMA	3.000%	08/20/49	540,446	593,532	0.17%
GNMA	3.000%	01/20/43	532,000	590,470	0.17%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	600,000	589,422	0.17%
VLS Commercial Mortgage Trust	2.603%	10/10/42	600,000	589,041	0.17%
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	490,000	583,744	0.17%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Multi Family Connecticut Avenue	1.830%	10/15/49	585,973	$582,216	0.17%
FREMF Mortgage Trust	2.394%	08/25/29	579,500	581,628	0.17%
CVS Health Corp.	3.750%	04/01/30	500,000	573,080	0.17%
GNMA	3.500%	08/20/49	517,000	573,001	0.17%
FNMA	3.000%	02/25/49	543,479	572,951	0.17%
Lendmark Funding Trust	4.690%	04/21/31	550,000	572,372	0.17%
Citigroup, Inc.	3.887%	01/10/28	500,000	570,549	0.17%
FNMA	1.950%	04/25/28	551,957	569,278	0.17%
Morgan Stanley	3.875%	01/27/26	500,000	568,674	0.17%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	550,000	564,024	0.16%
Santander Drive Auto Trust	2.680%	10/15/25	545,000	561,251	0.16%
GNMA	4.500%	08/16/40	478,978	559,486	0.16%
FNMA	2.750%	10/25/49	543,271	556,612	0.16%
GNMA	3.000%	07/20/49	500,000	555,270	0.16%
Business Jet Securities LLC	5.193%	07/15/34	549,715	553,560	0.16%
FHLMC	4.000%	11/15/40	500,000	546,235	0.16%
GNMA	4.000%	04/20/49	490,565	544,350	0.16%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	543,596	0.16%
GNMA	5.871%	02/16/41	2,710,035	542,665	0.16%
FNMA	3.500%	02/01/33	499,961	541,131	0.16%
Westlake Auto Receivables Trust	2.720%	11/15/24	523,000	539,486	0.16%
Freedom Financial	3.870%	06/18/26	533,183	538,538	0.16%
Social Professional Loan Program	4.140%	02/25/48	500,000	538,396	0.16%
GNMA	5.500%	11/15/38	464,600	537,389	0.16%
GNMA	3.000%	09/20/46	500,000	536,017	0.16%
LL ABS Trust	2.330%	07/15/22	529,751	535,251	0.16%
Principal Life Global Funding II	1.250%	06/23/25	525,000	535,056	0.16%
GNMA	3.000%	09/20/46	500,000	534,716	0.16%
FNMA	0.000%	11/25/32	562,567	533,853	0.16%
Zoetics, Inc.	2.000%	05/15/30	525,000	532,591	0.16%
FHF Trust	2.590%	12/15/23	527,233	531,384	0.16%
GNMA	2.500%	01/20/50	531,000	531,340	0.16%
Goldman Sachs Group, Inc.	2.600%	02/07/30	500,000	528,598	0.15%
FedEx Corp.	1.875%	02/20/34	525,000	527,910	0.15%
GNMA	3.500%	01/20/30	497,867	525,181	0.15%
Chevron Corp.	1.995%	05/11/27	500,000	524,546	0.15%
Drive Auto Receivables Trust	2.700%	05/17/27	500,000	518,528	0.15%
LL ABS Trust	3.790%	03/15/23	500,000	517,668	0.15%
Citigroup, Inc	1.678%	05/15/24	500,000	512,711	0.15%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	510,864	0.15%
United Airlines	4.875%	07/15/27	500,000	510,000	0.15%
Carvana Auto Receivable Trust	1.320%	11/09/26	500,000	506,887	0.15%
FNMA	3.500%	03/01/35	465,463	505,998	0.15%
FHLMC	4.000%	11/15/46	471,592	503,962	0.15%
Castlelake Aircraft Securitization Trust	3.474%	01/15/46	500,000	503,876	0.15%
FHLMA	3.500%	02/15/30	460,134	503,460	0.15%
American Electric Power, Inc.	1.000%	11/01/25	500,000	503,276	0.15%
MF1 Ltd.	3.126%	07/16/35	500,000	502,988	0.15%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	502,298	0.15%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	501,960	0.15%
Volkswagen Group America	0.750%	11/23/22	500,000	501,950	0.15%
Cold Storage Trust	2.924%	11/16/37	500,000	501,548	0.15%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	501,074	0.15%
KeyBank NA	0.423%	01/03/24	500,000	500,709	0.15%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	500,625	0.15%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Wells Fargo Mortgage Trust	0.000%	02/15/40	500,000	$500,000	0.15%
Wells Fargo Mortgage Trust	0.000%	02/15/40	500,000	500,000	0.15%
Morgan Stanley	0.529%	01/25/24	500,000	499,948	0.15%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	498,854	0.15%
Principal Life Global Fund II	0.875%	01/12/26	500,000	498,187	0.15%
Home Depot, Inc. (The)	0.900%	03/15/28	500,000	497,265	0.15%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	497,082	0.15%
FHLMC	2.500%	07/15/42	475,000	496,982	0.15%
Berkshire Hathaway Energy Corp.	1.650%	05/15/31	500,000	494,031	0.14%
Met Life Global Financials	1.550%	01/07/31	500,000	493,966	0.14%
Tunisian Republic	1.416%	08/05/21	500,000	493,200	0.14%
Morgan Stanley	1.794%	02/13/32	500,000	492,975	0.14%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	491,827	0.14%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	480,000	490,787	0.14%
FNMA	3.870%	11/25/42	508,010	488,498	0.14%
FHLMC	6.000%	07/25/36	410,868	488,032	0.14%
GNMA	5.920%	03/20/46	2,532,279	485,753	0.14%
BX Trust	3.605%	12/09/41	435,000	485,207	0.14%
FNMA	11.321%	08/25/43	350,236	483,775	0.14%
FHLMC	3.000%	12/15/47	441,240	482,904	0.14%
FREMF Mortgage Trust	2.303%	02/25/25	476,431	475,391	0.14%
GNMA	3.000%	12/20/49	450,000	471,885	0.14%
Freedom Mortgage Trust	2.644%	11/25/24	470,093	469,586	0.14%
GNMA	3.500%	09/20/35	436,000	468,228	0.14%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	467,507	0.14%
GNMA	4.000%	02/20/34	439,485	467,168	0.14%
FREMF Mortgage Trust	2.303%	01/25/28	465,157	463,707	0.14%
Bank of America Corp.	3.458%	03/15/25	425,000	461,276	0.13%
GNMA	6.000%	06/20/34	385,818	459,978	0.13%
FNMA	4.000%	01/25/48	5,221,923	459,424	0.13%
GoodGreen Trust	2.630%	04/15/55	433,686	451,495	0.13%
GNMA	3.500%	05/20/47	397,852	444,296	0.13%
FNMA	3.000%	11/01/33	415,693	441,109	0.13%
Social Professional Loan Program	3.120%	05/15/46	425,000	439,590	0.13%
GNMA	3.000%	01/20/29	411,657	438,127	0.13%
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	432,801	0.13%
Toronto-Dominion Bank (The)	0.510%	01/27/23	425,000	427,384	0.12%
Hilton Grand Vacations Trust	4.220%	02/25/39	395,238	426,762	0.12%
GNMA	2.000%	12/20/42	422,253	426,188	0.12%
Wells Fargo Mortgage Trust	0.000%	02/15/40	425,000	425,000	0.12%
BXMT Ltd.	1.027%	02/16/37	425,000	424,469	0.12%
GNMA	3.500%	08/20/49	3,482,728	420,459	0.12%
Credit Acceptance Auto Trust	3.060%	03/15/29	400,000	417,045	0.12%
Bank of America Corp.	2.015%	02/13/26	400,000	416,658	0.12%
General Electric Capital Corp.	6.750%	03/15/32	300,000	415,586	0.12%
CPS Auto Receivables Trust	2.410%	11/16/26	400,000	415,082	0.12%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	410,774	0.12%
KeyCorp	2.550%	10/01/29	385,000	410,581	0.12%
FHLMC	0.000%	09/15/43	463,267	410,314	0.12%
Exeter Automobile Receivables Trust	4.730%	04/15/26	375,000	408,691	0.12%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	408,414	0.12%
FNMA	3.000%	05/15/45	379,217	406,008	0.12%
BXG Receivables	4.440%	02/02/34	390,127	405,112	0.12%
Chase Credit Linked Notes	1.140%	02/25/28	400,000	401,691	0.12%
Carvana Auto Receivable Trust	1.820%	09/08/27	400,000	401,544	0.12%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	$400,367	0.12%
GNMA	4.500%	07/15/40	333,269	399,754	0.12%
GNMA	4.160%	06/20/63	381,929	396,401	0.12%
PNMAC GMSR Issuer Trust	2.798%	08/25/23	400,000	392,119	0.11%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	389,476	0.11%
Westlake Auto Receivables Trust	3.200%	11/15/24	375,000	388,291	0.11%
FNMA	3.000%	01/25/43	352,000	384,684	0.11%
GNMA	3.000%	01/20/48	377,448	383,974	0.11%
FNMA	3.000%	02/25/43	350,000	382,900	0.11%
FNMA	5.500%	07/25/35	333,131	380,468	0.11%
Regional Management Issuance Trust	4.560%	01/18/28	374,460	377,721	0.11%
Exantas Capital Corp.	5.627%	04/17/37	374,220	377,211	0.11%
FNMA	4.000%	07/25/41	321,407	374,706	0.11%
FHLMC	3.000%	02/15/43	368,738	373,592	0.11%
US Bancorp	2.400%	07/30/24	350,000	372,356	0.11%
Royal Bank of Canada	1.150%	06/10/25	365,000	370,598	0.11%
Abbvie, Inc.	2.950%	11/21/26	335,000	368,553	0.11%
FNMA	2.000%	07/25/42	357,744	367,439	0.11%
GNMA	0.640%	07/20/64	365,426	366,640	0.11%
FNMA	4.500%	11/25/43	300,000	365,958	0.11%
GNMA	5.000%	03/20/49	315,960	365,053	0.11%
Tesla Auto Lease Trust	3.370%	01/20/23	350,000	364,477	0.11%
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	364,322	0.11%
FNMA	4.000%	07/25/49	318,000	362,073	0.11%
American Airlines Pass-Through Trust	3.200%	12/15/29	364,275	360,343	0.11%
American Homes 4 Rent	3.678%	12/17/36	333,577	360,074	0.10%
GNMA	2.500%	06/20/50	350,000	359,544	0.10%
Freedom Financial	2.520%	03/18/27	353,178	356,334	0.10%
FHLMC	0.526%	01/15/35	352,432	354,454	0.10%
BB-UBS Trust	3.430%	11/05/36	335,000	353,653	0.10%
Motel 6 Trust	2.309%	08/15/34	353,077	353,073	0.10%
FHLMC	0.000%	07/15/37	388,309	352,189	0.10%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	350,000	351,562	0.10%
Bancorp Commercial Mortgage Trust (The)	1.209%	09/17/36	351,383	351,383	0.10%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	348,600	0.10%
FNMA	16.488%	11/25/31	250,401	348,518	0.10%
FREMF Mortgage Trust	2.044%	07/25/28	351,795	344,919	0.10%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	344,011	0.10%
BSPRT Issuer Ltd.	1.177%	03/15/28	343,242	343,135	0.10%
Business Jet Securities LLC	3.967%	11/15/35	339,906	342,050	0.10%
FNMA	2.500%	09/25/42	329,000	340,619	0.10%
Bank of America Corp.	3.875%	08/01/25	300,000	339,609	0.10%
Atmos Energy Corp.	2.625%	09/15/29	310,000	337,687	0.10%
GNMA	2.000%	09/20/42	342,000	337,682	0.10%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	337,451	0.10%
American Homes 4 Rent	6.418%	12/18/36	300,000	336,096	0.10%
BMW US Capital, LLC	3.900%	04/09/25	300,000	335,891	0.10%
FMC Corp.	3.450%	10/01/29	300,000	335,359	0.10%
Simon Property Group LP	2.000%	09/13/24	320,000	333,955	0.10%
Freedom Financial	4.560%	07/18/24	333,032	333,287	0.10%
American Homes 4 Rent	6.231%	10/17/36	300,000	332,897	0.10%
Volt LXXX LLC	3.228%	10/25/49	329,077	329,753	0.10%
FHLMC	6.573%	08/15/30	2,285,333	329,562	0.10%
Octane Receivables Trust	1.710%	02/20/25	327,080	328,528	0.10%
FHLMC	3.000%	05/15/43	323,577	328,488	0.10%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
DT Auto Owner Trust	4.730%	03/16/26	300,000	$327,978	0.10%
Oracle Corp.	2.800%	04/01/27	300,000	327,876	0.10%
American Water Capital Corp.	2.800%	05/01/30	300,000	327,434	0.10%
CVS Health Corp.	5.050%	03/25/48	250,000	327,309	0.10%
Multi Family Connecticut Avenue	2.080%	03/25/50	325,579	327,062	0.10%
United Airlines Pass-Through Trust	5.875%	04/15/29	292,748	326,974	0.10%
GNMA	2.500%	06/20/42	318,000	325,686	0.09%
Amgen, Inc.	1.900%	02/21/25	310,000	325,004	0.09%
FHLMC	3.000%	10/15/45	306,683	323,949	0.09%
FNMA	6.500%	09/25/32	275,034	323,735	0.09%
GNMA	5.000%	02/20/35	286,709	323,056	0.09%
Bancorp Commerical Mortgage Trust (The)	1.127%	03/17/36	322,471	322,277	0.09%
Bancorp Commercial Mortgage Trust (The)	2.827%	03/16/35	324,000	322,050	0.09%
PPG Industries, Inc.	2.550%	06/15/30	300,000	320,568	0.09%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	314,998	0.09%
GNMA	3.500%	02/20/49	294,118	313,984	0.09%
Mosaic Solar Loans LLC	2.100%	04/20/46	305,498	313,732	0.09%
Continental Credit Card LLC	4.950%	08/15/26	300,000	312,527	0.09%
American Credit Acceptance Receivables Trust	2.400%	06/15/26	300,000	311,402	0.09%
FNMA	5.000%	10/25/43	250,000	309,853	0.09%
FHLMC	5.000%	02/15/41	262,142	309,816	0.09%
Westlake Auto Receivables Trust	2.520%	04/15/25	300,000	309,754	0.09%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	309,631	0.09%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	306,052	0.09%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	306,041	0.09%
FHLMC	3.909%	07/15/35	300,000	306,000	0.09%
FHLMC	7.500%	01/15/36	267,133	305,640	0.09%
Oportun Funding VII LLC	4.100%	10/08/24	300,000	305,220	0.09%
FHLMC	6.494%	07/15/42	1,298,283	304,367	0.09%
TES LLC	4.330%	10/20/47	286,854	304,237	0.09%
Invitation Homes Trust	0.853%	03/19/37	304,598	303,975	0.09%
Apple, Inc.	1.650%	05/11/30	300,000	303,286	0.09%
Hertz Fleet Lease Funding LP	4.170%	05/10/32	300,000	302,943	0.09%
First Tennessee Bank	5.750%	05/01/30	250,000	302,851	0.09%
British Telecommunications plc	3.250%	11/08/29	275,000	301,854	0.09%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	301,778	0.09%
Business Jet Securities LLC	4.447%	06/15/33	294,383	301,073	0.09%
Multi Family Housing Mortgage Loan	2.148%	12/25/34	300,000	300,747	0.09%
CubeSmart LP	3.000%	02/15/30	280,000	300,432	0.09%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	300,054	0.09%
FHLMC	4.500%	02/15/42	2,371,656	299,808	0.09%
20 Times Square Trust	3.100%	05/17/35	300,000	299,750	0.09%
A10 Securitization	2.617%	08/15/40	300,000	299,331	0.09%
Newtek Small Business Loan Trust	3.500%	12/25/44	315,481	298,051	0.09%
BX Trust	3.856%	12/11/41	270,000	297,514	0.09%
Kroger Co. (The)	1.700%	01/15/31	300,000	297,153	0.09%
Finance of America HECM	1.710%	07/25/30	299,341	296,825	0.09%
Waste Management, Inc.	1.150%	03/15/28	300,000	296,698	0.09%
Upstart Pass-Through Trust	3.500%	03/20/28	290,537	296,126	0.09%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	295,624	0.09%
DT Auto Owner Trust	2.960%	04/15/25	285,000	294,986	0.09%
Westlake Auto Receivables Trust	2.760%	01/15/26	280,000	292,647	0.09%
Fifth Third Bancorp	2.375%	01/28/25	275,000	291,274	0.08%
Regions Financial Corp.	2.250%	05/18/25	275,000	289,734	0.08%
FNMA	6.000%	04/25/34	224,529	288,417	0.08%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Credit Suisse First Boston	4.782%	04/17/36	300,000	$288,191	0.08%
Wells Fargo & Co.	2.188%	04/30/26	275,000	287,870	0.08%
GNMA	4.599%	08/20/67	275,489	286,335	0.08%
FHLMC	3.500%	04/15/44	250,000	285,851	0.08%
Navistar Financial Dealer Note Master Trust	1.580%	05/28/24	285,000	285,353	0.08%
Daimler Finance LLC	1.750%	03/10/23	275,000	282,284	0.08%
GNMA	3.000%	06/20/49	847,484	280,514	0.08%
GNMA	4.500%	09/20/42	264,623	280,494	0.08%
BHMS Mortgage Trust	1.376%	07/16/35	280,000	279,874	0.08%
Helios Issuer LLC	2.980%	06/20/47	272,673	278,769	0.08%
GNMA	2.750%	01/20/48	284,000	277,999	0.08%
GNMA	6.000%	04/20/36	240,785	277,429	0.08%
International Exchange, Inc.	0.700%	06/15/23	275,000	276,670	0.08%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	275,967	0.08%
BXMT Ltd.	1.653%	06/15/35	275,000	275,000	0.08%
PNC Financial Services	2.600%	07/23/26	250,000	272,803	0.08%
FNMA	5.000%	07/25/38	238,093	272,485	0.08%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	272,268	0.08%
Progressive Corp.	3.200%	03/26/30	240,000	272,197	0.08%
FNMA	4.000%	12/01/44	240,506	271,828	0.08%
FNMA	3.500%	05/25/48	247,826	271,155	0.08%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	270,926	0.08%
FNMA	3.500%	10/01/46	257,572	270,104	0.08%
FNMA	4.000%	04/01/42	1,821,475	269,781	0.08%
FHLMC	0.000%	08/15/42	297,293	268,801	0.08%
U.S. Treasury Notes	2.250%	11/15/24	250,000	268,594	0.08%
PNC Bank NA	2.700%	10/22/29	250,000	268,486	0.08%
Freedom Financial	4.520%	06/18/27	265,589	268,468	0.08%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	266,747	0.08%
FNMA	4.000%	08/25/33	2,541,177	266,454	0.08%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	266,427	0.08%
Comerica Bank	2.500%	07/23/24	250,000	266,335	0.08%
FHLMC	4.000%	11/01/34	245,659	265,656	0.08%
Truist Financial Corp.	2.150%	12/06/24	250,000	264,972	0.08%
Discover Bank	2.700%	02/06/30	250,000	264,606	0.08%
CPS Auto Trust	3.730%	09/15/23	260,000	264,512	0.08%
Carrier Global Corp.	2.700%	02/15/31	250,000	264,418	0.08%
Apple, Inc.	2.200%	09/11/29	250,000	264,400	0.08%
Wells Fargo & Co.	2.393%	06/02/28	250,000	263,827	0.08%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	260,424	263,299	0.08%
Spirit Realty LP	3.200%	02/15/31	250,000	262,637	0.08%
Nucor Corp.	2.000%	06/01/25	250,000	262,370	0.08%
Bank of America Corp.	2.592%	04/29/31	250,000	262,296	0.08%
GNMA	1.402%	05/20/66	261,233	262,244	0.08%
FNMA	4.000%	01/01/35	242,115	261,880	0.08%
College Ave Student Loans	4.460%	12/28/48	250,000	261,354	0.08%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	260,873	0.08%
Valero Energy Corp.	2.700%	04/15/23	250,000	260,690	0.08%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	259,668	0.08%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	259,293	0.08%
Berkshire Hathaway Financial	1.850%	03/12/30	250,000	258,430	0.08%
Royal Bank of Canada	1.950%	01/17/23	250,000	257,994	0.08%
Hertz Fleet Lease Funding LP	0.619%	01/10/33	257,228	257,872	0.08%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	256,410	0.07%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	255,698	0.07%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
CPS Auto Trust	2.840%	06/16/25	250,000	$255,278	0.07%
PNC Bank NA	1.743%	02/24/23	250,000	253,846	0.07%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	253,552	0.07%
Met Life Global Funding I	0.900%	06/08/23	250,000	253,339	0.07%
Comcast Corp.	1.950%	01/15/31	250,000	253,000	0.07%
Colony American Finance Ltd.	1.832%	03/17/50	245,467	251,935	0.07%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	251,262	0.07%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	250,736	0.07%
GNMA	2.500%	01/20/50	257,000	250,649	0.07%
Bancorp Commercial Mortgage Trust (The)	2.509%	08/15/32	250,000	250,505	0.07%
Hero Funding Trust	3.570%	09/20/47	237,416	249,703	0.07%
A10 Securitization	4.129%	08/15/40	250,000	248,773	0.07%
A10 Securitization	5.465%	08/15/40	250,000	248,363	0.07%
Citizens Financial Group	2.850%	07/27/26	225,000	246,399	0.07%
BX Trust	4.075%	12/09/41	225,000	242,263	0.07%
A10 Securitization	2.021%	09/15/50	241,210	241,239	0.07%
Georgia Power Co.	2.100%	07/30/23	230,000	239,747	0.07%
FHLMC	2.000%	09/25/50	262,000	239,106	0.07%
FNMA	5.000%	02/25/40	200,000	237,830	0.07%
Athene Global Funding	2.500%	01/14/25	225,000	236,537	0.07%
Continental Credit Card LLC	6.410%	01/15/25	220,936	230,173	0.07%
Freedom Financial	3.060%	03/18/27	225,000	229,362	0.07%
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	224,635	0.07%
LL ABS Trust	2.870%	03/15/27	223,118	224,113	0.07%
U.S. Treasury Notes	4.750%	02/15/37	150,000	222,697	0.06%
Hero Funding Trust	3.080%	09/20/42	216,415	222,456	0.06%
GNMA	4.500%	06/15/46	198,010	222,182	0.06%
U.S. Treasury Notes	0.125%	04/15/21	217,284	218,775	0.06%
Citigroup, Inc.	3.352%	04/24/25	200,000	216,353	0.06%
FNMA	0.635%	06/25/43	12,326,561	214,233	0.06%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	214,156	0.06%
Republic Services, Inc.	2.500%	08/15/24	200,000	212,845	0.06%
PECO Energy Co.	3.000%	09/15/49	200,000	212,732	0.06%
Hero Funding Trust	3.190%	09/20/48	206,128	212,531	0.06%
Laurel Road Prime Student Loan	2.730%	10/25/48	206,094	211,140	0.06%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	210,873	0.06%
Social Professional Loan Program	4.430%	10/25/41	200,000	209,662	0.06%
Capital One Financial Corp.	2.600%	05/15/23	200,000	208,940	0.06%
Met Life Global Funding I	1.950%	01/13/23	200,000	206,334	0.06%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	206,254	0.06%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	205,918	0.06%
FNMA	5.500%	02/25/35	179,124	204,225	0.06%
FHLMC	6.573%	06/15/35	2,812,898	203,832	0.06%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	203,082	0.06%
DT Auto Owner Trust	3.480%	02/18/25	195,000	203,066	0.06%
Volkswagen AG	2.500%	09/24/21	200,000	202,787	0.06%
FNMA	3.550%	08/01/30	173,897	201,954	0.06%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	201,846	0.06%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	201,423	0.06%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	200,011	0.06%
CubeSmart LP	2.000%	02/15/31	200,000	197,960	0.06%
FHLMC	4.000%	12/01/28	179,517	197,349	0.06%
FNMA	0.000%	01/25/43	245,399	196,909	0.06%
FNMA	3.500%	02/25/43	2,855,945	194,631	0.06%
Citigroup, Inc.	2.976%	11/05/30	180,000	194,423	0.06%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Mill City Solar Loan Ltd.	3.690%	07/20/43	182,639	$194,078	0.06%
Earnest Student Loan Program LLC	2.680%	07/25/35	192,895	193,812	0.06%
LendingPoint Asset Securitization Trust	3.613%	08/15/25	193,215	193,671	0.06%
Upstart Pass-Through Trust	3.750%	02/20/28	189,592	193,653	0.06%
Small Business Lending Trust	2.850%	07/15/26	193,691	193,352	0.06%
BP Capital Markets plc	3.194%	04/06/25	175,000	190,904	0.06%
Citigroup Commerical Mortgage	1.226%	07/15/30	197,347	190,194	0.06%
State Street Corp.	2.354%	11/01/25	175,000	186,667	0.05%
FNMA	2.000%	08/25/42	194,085	186,597	0.05%
Morgan Stanley	2.699%	01/22/31	175,000	186,023	0.05%
GNMA	6.569%	06/20/37	880,357	185,872	0.05%
FNMA	7.500%	03/25/34	151,811	184,823	0.05%
ReadyCap Commercial Mortgage Trust	2.830%	06/25/35	188,000	183,896	0.05%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	182,145	0.05%
Diamond Resorts Owner Trust	3.530%	02/20/32	176,178	181,891	0.05%
Newtek Small Business Loan Trust	4.000%	02/25/44	197,685	180,998	0.05%
United Airlines Pass-Through Trust	5.375%	02/15/23	179,459	180,787	0.05%
Westgate Resorts	3.963%	03/20/34	174,003	180,128	0.05%
FNMA	5.000%	05/25/39	1,027,513	178,720	0.05%
Hero Funding Trust	3.750%	09/20/41	165,676	173,666	0.05%
Pricoa Global Funding	3.450%	09/01/23	160,000	172,644	0.05%
Citigroup, Inc.	4.125%	07/25/28	150,000	172,116	0.05%
Comcast Corp.	3.969%	11/01/47	144,000	171,344	0.05%
PPL Electric Utilities	3.000%	10/01/49	160,000	168,685	0.05%
GNMA	4.000%	02/20/44	1,961,636	168,571	0.05%
Alaska Airlines	4.800%	08/15/27	150,000	167,588	0.05%
FNMA	4.250%	05/25/37	154,222	167,585	0.05%
GNMA	5.250%	06/20/38	149,818	167,140	0.05%
FHLMC	0.000%	08/15/36	179,719	166,766	0.05%
FHLMC	0.000%	02/01/34	174,531	163,206	0.05%
Social Professional Loan Program	2.720%	11/26/40	157,170	160,012	0.05%
DTE Energy Co.	2.529%	10/01/24	150,000	159,865	0.05%
ERP Operating LP	2.500%	02/15/30	150,000	159,537	0.05%
FNMA	2.000%	01/25/50	171,000	158,968	0.05%
VMC Finance LLC	1.046%	10/15/35	159,347	158,885	0.05%
FNMA	0.510%	11/25/36	157,271	158,701	0.05%
Social Professional Loan Program	4.440%	05/25/40	150,000	158,435	0.05%
FNMA	0.548%	02/25/42	157,023	158,072	0.05%
College Ave Student Loans	1.530%	12/28/48	155,173	157,519	0.05%
FNMA	4.000%	02/25/47	2,283,860	156,389	0.05%
Hawaii Hotel Trust	1.609%	05/17/38	156,000	155,900	0.05%
GNMA	0.649%	01/16/40	154,146	155,208	0.05%
Hero Funding Trust	4.990%	09/20/47	151,686	155,066	0.05%
Upstart Pass-Through Trust	3.350%	04/20/28	151,494	154,614	0.04%
FNMA	3.500%	10/01/29	142,270	152,847	0.04%
FNMA	4.870%	10/01/41	129,447	152,781	0.04%
FHLMC	5.000%	07/15/33	119,726	152,089	0.04%
OSCAR US Funding Trust	2.680%	09/10/26	145,000	151,863	0.04%
Bank of America Corp.	1.319%	06/19/26	150,000	151,825	0.04%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	150,000	151,280	0.04%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,988	0.04%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,838	0.04%
LL ABS Trust	3.520%	03/15/27	150,000	150,798	0.04%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	150,110	0.04%
FNMA	4.820%	12/01/29	128,541	148,768	0.04%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	5.000%	06/01/35	905,174	$147,642	0.04%
BX Trust	2.129%	05/15/37	150,000	147,365	0.04%
FHLMC	0.627%	10/15/40	145,868	146,979	0.04%
College Ave Student Loans	4.750%	12/26/47	137,863	146,315	0.04%
FNMA	5.000%	03/25/35	880,515	145,167	0.04%
FNMA	0.000%	10/25/43	162,418	145,105	0.04%
Citigroup Commercial Mortgage	3.376%	07/15/30	150,000	144,082	0.04%
Amgen, Inc.	2.650%	05/11/22	140,000	143,994	0.04%
FNMA	2.000%	12/25/32	142,654	142,447	0.04%
Ameren Corp.	2.500%	09/15/24	130,000	138,524	0.04%
Verizon Communicatoins, Inc.	2.987%	10/30/56	143,000	137,034	0.04%
Citigroup, Inc.	5.316%	03/26/41	100,000	136,820	0.04%
DTE Energy Co.	2.950%	03/01/30	125,000	134,538	0.04%
Abbott Laboratories	4.750%	11/30/36	100,000	134,492	0.04%
FNMA	4.000%	12/25/28	120,000	134,324	0.04%
Bank of Nova Scotia	1.950%	02/01/23	130,000	134,199	0.04%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	133,294	0.04%
Northern States Power Co. of Minnesota	2.900%	03/01/50	125,000	132,960	0.04%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	132,123	0.04%
FNMA	0.780%	07/25/36	130,233	130,768	0.04%
Total Capital International SA	2.829%	01/10/30	120,000	130,470	0.04%
Kroger Co. (The)	2.200%	05/01/30	125,000	129,564	0.04%
Helios Issuer LLC	3.750%	06/20/46	119,718	128,627	0.04%
Marlette Funding Trust	2.950%	12/17/29	125,000	127,504	0.04%
Credit Suisse First Boston	4.284%	04/17/36	127,000	127,055	0.04%
CSX Corp.	4.250%	11/01/66	100,000	126,546	0.04%
FNMA	5.000%	08/25/36	111,250	126,410	0.04%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	126,340	0.04%
FNMA	5.920%	07/25/44	677,851	124,982	0.04%
Freedom Financial	2.400%	09/20/27	123,917	124,634	0.04%
American Homes 4 Rent	3.467%	04/17/52	115,462	124,423	0.04%
Abbvie, Inc.	4.550%	03/15/35	100,000	123,521	0.04%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	123,515	0.04%
FHLMC	0.627%	07/15/41	122,017	123,085	0.04%
GNMA	5.000%	12/20/38	111,442	122,580	0.04%
FHLMC	4.500%	12/15/39	109,000	122,549	0.04%
Mosaic Solar Loans LLC	4.010%	06/22/43	111,958	122,422	0.04%
GNMA	6.069%	02/20/42	706,502	122,391	0.04%
Earnest Student Loan Program LLC	3.590%	01/25/41	120,485	122,146	0.04%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	121,423	0.04%
FNMA	3.500%	03/25/35	1,320,379	120,848	0.04%
Dell International LLC	5.300%	10/01/29	100,000	120,408	0.03%
FNMA	3.500%	06/25/34	1,406,864	120,127	0.03%
AT&T, Inc.	4.500%	05/15/35	100,000	118,661	0.03%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	118,641	0.03%
FNMA	3.000%	04/25/43	116,637	118,054	0.03%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	117,353	0.03%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	117,046	0.03%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	116,954	0.03%
PPG Industries, Inc.	2.400%	08/15/24	110,000	116,164	0.03%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	115,440	0.03%
Discover Financial Services	4.100%	02/09/27	100,000	114,956	0.03%
Credit Suisse First Boston	4.782%	04/17/36	135,000	114,495	0.03%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	114,457	0.03%
American Homes 4 Rent	4.250%	02/15/28	100,000	114,196	0.03%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Life Storage LP	3.875%	12/15/27	100,000	$114,100	0.03%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	114,086	0.03%
Bank of America Corp.	3.824%	01/20/28	100,000	113,986	0.03%
FNMA	6.500%	03/01/29	102,299	113,979	0.03%
American Tower Corp.	3.800%	08/15/29	100,000	113,722	0.03%
AT&T, Inc.	2.550%	12/01/33	114,000	113,662	0.03%
Morgan Stanley	3.625%	01/20/27	100,000	113,613	0.03%
Lincoln National Corp.	3.625%	12/12/26	100,000	113,520	0.03%
Spirit Realty LP	4.450%	09/15/26	100,000	113,237	0.03%
Realty Income Corp.	3.875%	04/15/25	100,000	112,752	0.03%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	112,638	0.03%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	112,429	0.03%
Apple, Inc.	3.000%	06/20/27	100,000	112,279	0.03%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	111,983	0.03%
Capital One Financial Corp.	3.750%	07/28/26	100,000	111,970	0.03%
FHLMC	4.500%	11/15/39	100,000	111,772	0.03%
FHLMC	1.226%	11/15/37	110,590	111,595	0.03%
Cimarex Energy Co.	3.900%	05/15/27	100,000	111,224	0.03%
Morgan Stanley	3.700%	10/23/24	100,000	110,858	0.03%
Morgan Stanley	3.125%	07/27/26	100,000	110,704	0.03%
Shell International Finance BV	6.375%	12/15/38	73,000	110,529	0.03%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	110,516	0.03%
Kirby Corp.	4.200%	03/01/28	100,000	110,447	0.03%
Citigroup, Inc.	3.300%	04/27/25	100,000	110,213	0.03%
Realty Income Corp.	3.000%	01/15/27	100,000	110,100	0.03%
DTE Energy Co.	2.850%	10/01/26	100,000	109,641	0.03%
ERP Operating LP	2.850%	11/01/26	100,000	109,132	0.03%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	109,088	0.03%
Kroger Co. (The)	2.650%	10/15/26	100,000	109,018	0.03%
CMS Energy Corp.	2.950%	02/15/27	100,000	108,768	0.03%
Valero Energy Corp.	3.400%	09/15/26	100,000	108,585	0.03%
GNMA	2.500%	08/20/46	108,933	107,954	0.03%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	107,558	0.03%
Comcast Corp.	2.650%	02/01/30	100,000	107,539	0.03%
Southwestern Electric Power	2.750%	10/01/26	100,000	107,502	0.03%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	107,337	0.03%
New York Life Global Funding	2.900%	01/17/24	100,000	107,224	0.03%
Morgan Stanley	3.737%	04/24/24	100,000	107,013	0.03%
Ford Motor Co.	4.346%	12/08/26	100,000	106,919	0.03%
Southwest Airlines Co.	3.000%	11/15/26	100,000	106,613	0.03%
FHLMC	0.000%	04/15/36	116,336	106,596	0.03%
College Ave Student Loans	5.500%	12/26/47	100,000	105,713	0.03%
Lennox International, Inc.	3.000%	11/15/23	100,000	105,438	0.03%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	105,250	0.03%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	104,432	0.03%
U.S. Treasury Notes	1.625%	04/30/23	100,000	103,332	0.03%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	103,318	0.03%
Bank of America Corp.	2.881%	04/24/23	100,000	103,017	0.03%
Verizon Communications, Inc.	1.321%	05/15/25	100,000	102,901	0.03%
Citigroup, Inc.	1.487%	07/01/26	100,000	102,618	0.03%
Hertz Fleet Lease Funding LP	4.620%	01/10/33	100,000	102,350	0.03%
Oportun Funding XII LLC	4.830%	12/09/24	100,000	101,790	0.03%
Principal Life Global Funding II	2.375%	11/21/21	100,000	101,700	0.03%
JPMorgan Chase & Co.	1.241%	01/15/23	100,000	100,867	0.03%
American Tower Corp.	2.100%	06/15/30	100,000	100,704	0.03%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
LHFC Depositor LLC	4.948%	10/25/23	100,000	$100,262	0.03%
Genesis Sales Finance Master Trust	4.680%	08/20/23	100,000	100,197	0.03%
Champlain Housing Mortgage Trust	1.559%	11/17/36	100,000	100,103	0.03%
Cosmopolitan Hotel Trust	2.409%	11/15/36	100,000	100,063	0.03%
FNMA	5.000%	02/01/36	749,882	100,037	0.03%
Social Professional Loan Program	2.360%	12/27/32	97,712	98,966	0.03%
FHLMC	6.473%	05/15/36	487,632	98,893	0.03%
GNMA	3.000%	10/20/37	2,189,115	98,892	0.03%
GNMA	2.000%	01/20/43	100,000	97,818	0.03%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	96,308	97,587	0.03%
Renew Financial LLC	3.670%	09/20/52	92,741	96,993	0.03%
Social Professional Loan Program	3.590%	10/26/37	94,936	96,178	0.03%
Ford Motor Co.	7.450%	07/16/31	75,000	95,813	0.03%
FNMA	6.000%	12/25/32	79,713	94,687	0.03%
CLI Funding VI LLC	3.710%	05/18/44	93,306	94,386	0.03%
Westgate Resorts	3.580%	12/20/31	94,050	93,809	0.03%
Westgate Resorts	4.100%	12/20/31	94,050	93,350	0.03%
GNMA	0.652%	07/20/64	90,237	90,576	0.03%
Hero Funding Trust	4.670%	09/20/48	81,924	87,742	0.03%
FHLMC	6.500%	09/01/38	75,597	87,688	0.03%
Octane Receivables Trust	3.160%	09/20/23	86,466	87,568	0.03%
FHLMC	0.426%	05/15/28	88,157	86,761	0.03%
BX Trust	1.247%	09/15/37	90,739	85,759	0.02%
GoodGreen Trust	3.740%	10/15/52	78,250	82,514	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	82,445	0.02%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	81,152	82,235	0.02%
Upstart Securitization Trust	2.897%	09/20/29	79,325	79,930	0.02%
FNMA	6.470%	05/25/35	485,866	78,669	0.02%
GNMA	3.500%	03/20/46	71,042	78,196	0.02%
FNMA	4.000%	06/25/40	1,683,012	78,001	0.02%
FHLMC	3.500%	07/15/31	1,604,239	77,955	0.02%
FHLMC	4.500%	09/15/41	695,490	75,180	0.02%
Laurel Road Prime Student Loan	3.540%	05/26/43	72,584	74,483	0.02%
Mosaic Solar Loans LLC	4.770%	06/22/43	66,956	73,144	0.02%
Antler Mortgage Trust	4.458%	06/27/22	72,380	72,339	0.02%
Social Professional Loan Program	0.498%	02/25/42	69,259	68,867	0.02%
Arroyo Mortgage Trust	3.763%	04/25/48	67,241	68,439	0.02%
Cascade Funding Mortgage Trust	4.580%	06/25/48	67,514	67,681	0.02%
Spirit Realty LP	4.000%	07/15/29	60,000	67,037	0.02%
FNMA	3.500%	07/25/35	646,021	66,368	0.02%
Freedom Financial	3.990%	10/20/25	65,100	65,201	0.02%
Skopos Auto Receivables Trust	2.900%	12/15/22	60,296	60,505	0.02%
FHLMC	0.000%	05/25/37	64,588	60,450	0.02%
FNMA	0.000%	10/25/36	60,656	58,273	0.02%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	57,424	0.02%
GNMA	2.500%	02/20/45	55,968	56,974	0.02%
FNMA	3.000%	08/25/42	52,838	55,643	0.02%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	55,019	0.02%
FNMA	3.004%	12/25/39	52,869	55,000	0.02%
Renew Financial LLC	3.220%	09/22/53	52,655	54,795	0.02%
CubeSmart LP	3.125%	09/01/26	50,000	54,683	0.02%
Boston Properties LP	2.750%	10/01/26	50,000	54,156	0.02%
New York Life Global Funding	2.350%	07/14/26	50,000	53,516	0.02%
American Tower Corp.	2.250%	01/15/22	50,000	50,895	0.01%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,656	0.01%

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Goldman Sachs Group, Inc.	1.325%	04/26/22	50,000	$50,122	0.01%
Jackson National Life Global Funding	0.701%	06/11/21	50,000	50,078	0.01%
GNMA	8.492%	04/20/39	44,132	46,117	0.01%
Renew Financial LLC	5.750%	09/20/52	42,887	44,059	0.01%
FHLMC	4.500%	11/15/44	41,691	41,953	0.01%
FHLMC	3.000%	06/15/31	1,042,502	37,426	0.01%
GNMA	5.000%	11/16/41	243,783	37,194	0.01%
FNMA	3.500%	11/25/27	543,941	36,548	0.01%
GNMA	2.500%	10/20/41	35,203	36,308	0.01%
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,317	0.01%
GNMA	3.000%	02/20/49	32,483	32,629	0.01%
GNMA	0.469%	05/20/63	2,046,346	31,510	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	32,384	29,885	0.01%
GNMA	0.829%	05/20/68	1,231,825	29,412	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	24,153	24,691	0.01%
GNMA	6.000%	03/20/38	339,768	24,634	0.01%
FNMA	4.500%	12/25/40	454,376	24,364	0.01%
FNMA	4.000%	01/25/28	289,140	23,707	0.01%
FNMA	6.000%	01/25/34	104,867	22,376	0.01%
Gold Key Resorts LLC	3.220%	03/17/31	18,961	19,210	0.01%
Upstart Securitization Trust	4.190%	04/20/26	19,088	19,169	0.01%
FNMA	4.000%	02/25/40	493,979	17,557	0.00%
GNMA	0.380%	08/20/66	1,825,243	17,237	0.00%
FNMA	6.420%	05/25/40	92,625	15,561	0.00%
Structured Asset Securities Corp.	2.431%	12/25/33	11,001	10,939	0.00%
GNMA	4.000%	08/20/43	299,280	10,739	0.00%
CPS Auto Trust	3.010%	10/17/22	9,887	9,901	0.00%
GNMA	1.912%	01/20/62	164,950	6,870	0.00%
FNMA	5.000%	06/25/40	83,222	3,713	0.00%
GNMA	3.878%	11/20/67	43,788	2,813	0.00%
Hero Funding Trust	4.500%	09/21/42	2,371	2,372	0.00%
GNMA	3.907%	04/20/67	75,092	1,684	0.00%
Money Market Funds					**2.16%**
State Street Institutional Liquid Reserves Fund - Premier Class			7,387,227	$7,389,443	2.16%

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.

Diamond Hill Core Bond Fund
Schedule of Investments
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 15.6%				
Banking — 5.4%				
Bank of America Corp.	2.881%	04/24/23	$ 100,000	$ 103,189
Bank of America Corp.	3.458%	03/15/25	425,000	462,668
Bank of America Corp.	3.875%	08/01/25	300,000	341,939
Bank of America Corp.	2.015%	02/13/26	400,000	419,137
Bank of America Corp.	1.319%	06/19/26	150,000	153,168
Bank of America Corp.	3.824%	01/20/28	100,000	114,817
Bank of America Corp.	2.592%	04/29/31	250,000	267,898
Bank of New York Mellon Corp. (The), Series MTN	1.850%	01/27/23	200,000	206,233
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	113,017
Bank of Nova Scotia	1.950%	02/01/23	130,000	134,249
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	103,443
Capital One Financial Corp. [b]	2.600%	05/15/23	200,000	209,650
Capital One Financial Corp.	3.750%	07/28/26	100,000	113,344
Citigroup, Inc	1.678%	05/15/24	500,000	515,055
Citigroup, Inc.	3.352%	04/24/25	200,000	217,435
Citigroup, Inc. [b]	3.300%	04/27/25	100,000	110,875
Citigroup, Inc. (3MO LIBOR + 125) [a]	1.475%	07/01/26	100,000	101,670
Citigroup, Inc.	3.887%	01/10/28	500,000	574,306
Citigroup, Inc. [b]	4.125%	07/25/28	150,000	175,402
Citigroup, Inc.	2.976%	11/05/30	180,000	198,133
Citigroup, Inc.	5.316%	03/26/41	100,000	140,627
Citizens Financial Group	2.850%	07/27/26	225,000	250,349
Comerica Bank, Series BKNT	2.500%	07/23/24	250,000	265,821
Cooperative Rabobank UA [c]	2.625%	07/22/24	250,000	267,302
Discover Bank	2.700%	02/06/30	250,000	265,017
Discover Financial Services	4.100%	02/09/27	100,000	115,168
Fifth Third Bancorp (1MO LIBOR + 170) [a]	2.375%	01/28/25	275,000	292,606
First Tennessee Bank	5.750%	05/01/30	250,000	290,937

	Coupon	Maturity	Shares / Par Value	Fair Value
Banking — 5.4% continued				
Goldman Sachs Group, Inc. (3MO LIBOR + 111) [a]	1.325%	04/26/22	$ 50,000	$ 50,138
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	226,211
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	278,005
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	392,915
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	252,510
Goldman Sachs Group, Inc. [b]	2.600%	02/07/30	500,000	537,780
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	133,557
JPMorgan Chase & Co. (3MO LIBOR + 100) [a]	1.237%	01/15/23	100,000	100,827
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,784
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	605,851
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	505,534
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	114,957
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	114,040
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	108,820
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	805,700
KeyBank NA	0.423%	01/03/24	500,000	500,551
KeyCorp [b]	2.550%	10/01/29	385,000	416,769
Morgan Stanley	3.737%	04/24/24	100,000	107,592
Morgan Stanley	3.700%	10/23/24	100,000	111,328
Morgan Stanley	3.875%	01/27/26	500,000	573,408
Morgan Stanley	3.125%	07/27/26	100,000	111,981
Morgan Stanley	3.625%	01/20/27	100,000	114,737
Morgan Stanley, Series GMTN	2.699%	01/22/31	175,000	189,873
Morgan Stanley	1.794%	02/13/32	500,000	502,788
PNC Bank NA [b]	1.743%	02/24/23	250,000	253,856
PNC Bank NA	2.700%	10/22/29	250,000	273,203
PNC Financial Services	2.600%	07/23/26	250,000	274,391
Regions Financial Corp.	2.250%	05/18/25	275,000	291,574
Royal Bank of Canada, Series GMTN	1.950%	01/17/23	250,000	258,161
Royal Bank of Canada [b]	1.150%	06/10/25	365,000	372,906
State Street Corp.	2.354%	11/01/25	175,000	186,746

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 15.6% continued				
Banking — 5.4% continued				
Toronto-Dominion Bank (The) (SOFR + 48) [a]	0.570%	01/27/23	$ 425,000	$ 426,592
Truist Financial Corp. [b]	2.150%	12/06/24	250,000	264,911
US Bancorp	2.400%	07/30/24	350,000	373,037
Wells Fargo & Co.	3.550%	09/29/25	925,000	1,038,870
Wells Fargo & Co.	2.188%	04/30/26	275,000	289,544
Wells Fargo & Co.	2.393%	06/02/28	250,000	266,045
				18,099,947
Basic Industry — 0.5%				
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	502,966
FMC Corp.	3.450%	10/01/29	300,000	341,361
Nucor Corp.	2.000%	06/01/25	250,000	264,702
PPG Industries, Inc.	2.400%	08/15/24	110,000	116,501
PPG Industries, Inc. [b]	2.550%	06/15/30	300,000	322,105
Sherwin-Williams Co.	2.300%	05/15/30	250,000	260,929
				1,808,564
Brokerage Asset Managers Exchanges — 0.4%				
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	272,115
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	113,706
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	506,566
Intercontinental Exchange, Inc. [b]	0.700%	06/15/23	275,000	277,208
				1,169,595
Capital Goods — 0.4%				
Carrier Global Corp.	2.700%	02/15/31	250,000	268,450
General Electric Capital Corp.	6.750%	03/15/32	300,000	420,373
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	57,875
Lennox International, Inc.	3.000%	11/15/23	100,000	105,393
Republic Services, Inc.	2.500%	08/15/24	200,000	213,541
Waste Management, Inc.	1.150%	03/15/28	300,000	300,723
				1,366,355
Communications — 1.3%				
American Tower Corp.	2.250%	01/15/22	50,000	50,959

	Coupon	Maturity	Shares / Par Value	Fair Value
Communications — 1.3% continued				
American Tower Corp.	3.800%	08/15/29	$ 100,000	$ 116,207
American Tower Corp.	2.100%	06/15/30	100,000	102,580
AT&T, Inc.	2.300%	06/01/27	650,000	692,808
AT&T, Inc. [c]	2.550%	12/01/33	114,000	117,224
AT&T, Inc.	4.500%	05/15/35	100,000	121,257
British Telecommunications plc [c]	3.250%	11/08/29	275,000	303,190
Comcast Corp.	3.950%	10/15/25	750,000	861,482
Comcast Corp.	2.650%	02/01/30	100,000	109,236
Comcast Corp.	1.950%	01/15/31	250,000	257,075
Comcast Corp. [b]	3.969%	11/01/47	144,000	180,050
Deutsche Telekom International Finance [c]	4.750%	06/21/38	100,000	125,930
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	55,060
Verizon Communications, Inc. (3MO LIBOR + 110) [a][b]	1.321%	05/15/25	100,000	102,685
Verizon Communications, Inc.	4.125%	03/16/27	100,000	117,903
Verizon Communications, Inc.	3.000%	03/22/27	120,000	132,876
Verizon Communications, Inc.	1.750%	01/20/31	500,000	497,198
Verizon Communications, Inc. [b][c]	2.987%	10/30/56	143,000	143,643
Walt Disney Co. (The)	1.750%	08/30/24	175,000	182,473
Walt Disney Co. (The)	3.800%	03/22/30	100,000	119,119
				4,388,955
Consumer Cyclical — 0.9%				
BMW US Capital, LLC [b][c]	3.900%	04/09/25	300,000	337,744
CVS Health Corp.	3.750%	04/01/30	500,000	581,586
CVS Health Corp.	5.050%	03/25/48	250,000	338,294
Daimler Finance LLC [b][c]	1.750%	03/10/23	275,000	282,319
Ford Motor Co. [b]	4.346%	12/08/26	100,000	106,500
Ford Motor Co.	7.450%	07/16/31	75,000	96,188
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,376
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	112,560

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 15.6% continued				
Consumer Cyclical — 0.9% continued				
Home Depot, Inc. (The)	3.500%	09/15/56	$ 100,000	$ 124,768
Volkswagen AG [c]	2.500%	09/24/21	200,000	202,979
Volkswagen Group America [c]	0.750%	11/23/22	500,000	501,478
Walgreens Boots Alliance, Inc. [b]	3.200%	04/15/30	250,000	271,434
				2,991,226
Consumer Non-Cyclical — 0.9%				
Abbott Laboratories	4.750%	11/30/36	100,000	137,651
AbbVie, Inc.	2.950%	11/21/26	335,000	370,568
AbbVie, Inc.	4.550%	03/15/35	100,000	126,380
Amgen, Inc.	2.650%	05/11/22	140,000	144,324
Amgen, Inc. [b]	1.900%	02/21/25	310,000	325,780
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	126,841
Anheuser-Busch InBev SA/NV [b]	4.750%	01/23/29	100,000	123,316
Anheuser-Busch InBev SA/NV [b]	3.500%	06/01/30	600,000	694,650
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	119,809
Kroger Co. (The) [b]	2.650%	10/15/26	100,000	109,202
Kroger Co. (The)	2.200%	05/01/30	125,000	131,281
Zoetics, Inc., Series 4006	2.000%	05/15/30	525,000	543,260
				2,953,062
Electric — 1.2%				
Ameren Corp.	2.500%	09/15/24	130,000	138,524
American Electric Power, Inc. [b]	1.000%	11/01/25	500,000	505,838
Berkshire Hathaway Energy Corp. [c]	1.650%	05/15/31	500,000	499,614
CMS Energy Corp.	2.950%	02/15/27	100,000	108,596
DTE Energy Co., Series C [a]	2.529%	10/01/24	150,000	159,797
DTE Energy Co., Series E	2.850%	10/01/26	100,000	109,747
DTE Energy Co., Series H	2.950%	03/01/30	125,000	136,380
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	383,996
Georgia Power Co., Series 2020-A	2.100%	07/30/23	230,000	240,218
MidAmerican Energy Co.	3.650%	04/15/29	350,000	415,513
Northern States Power Co. of Minnesota	2.900%	03/01/50	125,000	140,673

	Coupon	Maturity	Shares / Par Value	Fair Value
Electric — 1.2% continued				
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	$ 490,000	$ 597,539
PECO Energy Co.	3.000%	09/15/49	200,000	220,192
PPL Electric Utilities	3.000%	10/01/49	160,000	174,219
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	107,983
Southwestern Electric Power	2.750%	10/01/26	100,000	108,408
				4,047,237
Energy — 0.9%				
BP Capital Markets plc	3.194%	04/06/25	175,000	192,398
Chevron Corp.	1.995%	05/11/27	500,000	530,030
Cimarex Energy Co.	3.900%	05/15/27	100,000	110,174
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	213,484
Energy Transfer Operating LP	4.500%	04/15/24	75,000	82,014
Exxon Mobil Corp.	2.992%	03/19/25	240,000	262,632
Phillips 66 Partners LP	3.700%	04/06/23	250,000	267,729
Phillips 66 Partners LP	2.450%	12/15/24	100,000	104,867
Phillips 66 Partners LP [b]	3.550%	10/01/26	100,000	109,536
Royal Dutch Shell plc	2.375%	11/07/29	320,000	344,076
Shell International Finance BV	6.375%	12/15/38	73,000	113,412
Suncor Energy, Inc.	2.800%	05/15/23	300,000	315,634
Total Capital International SA [b]	2.829%	01/10/30	120,000	134,399
Valero Energy Corp.	2.700%	04/15/23	250,000	260,888
Valero Energy Corp.	3.400%	09/15/26	100,000	109,618
				3,150,891
Insurance — 1.7%				
Allstate Corp. [b]	0.750%	12/15/25	1,000,000	1,004,822
Athene Global Funding [c]	2.500%	01/14/25	225,000	235,652
Berkshire Hathaway Financial [b]	1.850%	03/12/30	250,000	263,317
Jackson National Life Global Funding (3MO LIBOR + 48) [a][c]	0.701%	06/11/21	50,000	50,098
Jackson National Life Global Funding [c]	2.100%	10/25/21	50,000	50,715
Lincoln National Corp.	3.625%	12/12/26	100,000	115,395
Met Life Global Funding I [c]	1.950%	01/13/23	200,000	206,337

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 15.6% continued				
Insurance — 1.7% continued				
Met Life Global Funding I [(c)]	0.900%	06/08/23	$ 250,000	$ 253,153
New York Life Global Funding [(c)]	2.900%	01/17/24	100,000	107,264
New York Life Global Funding [(c)]	2.350%	07/14/26	50,000	53,376
New York Life Global Funding [(c)]	1.200%	08/07/30	1,250,000	1,211,534
Pricoa Global Funding [(b)(c)]	3.450%	09/01/23	160,000	172,638
Principal Life Global Funding II [(c)]	2.375%	11/21/21	100,000	101,847
Principal Life Global Funding II [(c)]	1.250%	06/23/25	525,000	535,861
Progressive Corp.	3.200%	03/26/30	240,000	276,249
Protective Life Global Funding [(b)(c)]	1.737%	09/21/30	1,100,000	1,104,851
				5,743,109
Natural Gas — 0.1%				
Atmos Energy Corp.	2.625%	09/15/29	310,000	340,409
Other Utility — 0.1%				
American Water Capital Corp.	2.800%	05/01/30	300,000	330,987
REITS — 0.9%				
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	116,109
American Campus Communities, Inc.	3.625%	11/15/27	100,000	110,170
American Homes 4 Rent	4.250%	02/15/28	100,000	114,936
Boston Properties LP	2.750%	10/01/26	50,000	54,499
CubeSmart LP	3.125%	09/01/26	50,000	54,993
CubeSmart LP [(b)]	3.000%	02/15/30	280,000	306,015
CubeSmart LP	2.000%	02/15/31	200,000	200,421
ERP Operating LP	2.850%	11/01/26	100,000	110,597
ERP Operating LP	2.500%	02/15/30	150,000	161,935
Life Storage LP	3.875%	12/15/27	100,000	114,208
Realty Income Corp.	3.875%	04/15/25	100,000	112,624
Realty Income Corp.	0.750%	03/15/26	625,000	624,052
Realty Income Corp.	3.000%	01/15/27	100,000	110,609
Simon Property Group LP	2.000%	09/13/24	320,000	334,363
Spirit Realty LP	4.450%	09/15/26	100,000	112,904
Spirit Realty LP	4.000%	07/15/29	60,000	67,522

	Coupon	Maturity	Shares / Par Value	Fair Value
REITS — 0.9% continued				
Spirit Realty LP	3.200%	02/15/31	$ 250,000	$ 265,514
				2,971,471
Technology — 0.3%				
Apple, Inc. [(b)]	3.000%	06/20/27	100,000	111,977
Apple, Inc.	2.200%	09/11/29	250,000	269,793
Apple, Inc.	1.650%	05/11/30	300,000	308,802
Dell International LLC [(b)(c)]	5.300%	10/01/29	100,000	122,467
Oracle Corp.	2.800%	04/01/27	300,000	330,734
				1,143,773
Transportation — 0.6%				
Alaska Airlines, Series 2020-1B, Class A [(c)]	4.800%	08/15/27	150,000	165,197
American Airlines Pass-Through Trust, Series 2016-2, Class AA	3.200%	12/15/29	364,275	355,172
CSX Corp.	4.250%	11/01/66	100,000	133,548
FedEx Corp.	1.875%	02/20/34	525,000	540,312
Kirby Corp.	4.200%	03/01/28	100,000	110,868
Southwest Airlines Co. [(b)]	3.000%	11/15/26	100,000	106,603
U.S. Airways Pass-Through Trust, Series 2011-1, Class A	7.125%	04/22/25	32,384	29,734
United Airlines Pass-Through Trust, Series 2013-1, Class B	5.375%	02/15/23	179,459	180,849
United Airlines Pass-Through Trust, Series 2007-1, Class A	6.636%	01/02/24	26,658	27,196
United Airlines Pass-Through Trust, Series 2020-1, Class A	5.875%	10/15/27	300,000	324,073
				1,973,552
Total Corporate Credit				
(Cost $49,567,220)				$ 52,479,133
Government Related — 0.4%				
Government Guaranteed — 0.2%				
Tunisian Republic	1.416%	08/05/21	500,000	503,690
Government Owned, No Guarantee — 0.2%				
Tennessee Valley Authority	4.625%	09/15/60	525,000	826,249
Total Government Related				
(Cost $1,273,858)				$ 1,329,939

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4%				
ABS-Other — 3.8%				
BXG Receivables, Series 2018-A, Class C [(c)]	4.440%	02/02/34	$ 400,162	$ 412,572
Diamond Resorts Owner Trust, Series 2019-1, Class B [(c)]	3.530%	02/20/32	182,321	186,758
FMC GMSR Issuer Trust, Series 2019-GT2, Class A [(c)]	4.230%	09/25/24	400,000	392,398
FMC GMSR Issuer Trust, Series 2020-GT1, Class A [(a)(c)]	4.450%	01/25/26	1,000,000	999,476
Gold Key Resorts LLC, Series 2014-A, Class A [(c)]	3.220%	03/17/31	20,043	20,235
GoodGreen Trust, Series 2017-1A, Class A [(c)]	3.740%	10/15/52	79,464	83,778
GoodGreen Trust, Series 2020-1A, Class A [(c)]	2.630%	04/15/55	439,549	449,823
Helios Issuer LLC, Series 2019-AA, Class A [(c)]	3.750%	06/20/46	120,902	127,347
Helios Issuer LLC, Series 2020-4, Class A [(c)]	2.980%	06/20/47	276,664	286,695
Hero Funding Trust, Series 2016-2A, Class A [(c)]	3.750%	09/20/41	169,401	176,743
Hero Funding Trust, Series 2016-3A, Class A1 [(c)]	3.080%	09/20/42	220,958	226,790
Hero Funding Trust, Series 2016-1R, Class A1 [(c)]	4.500%	09/21/42	2,371	2,373
Hero Funding Trust, Series 2016-4A, Class A1 [(c)]	3.570%	09/20/47	243,450	255,236
Hero Funding Trust, Series 2016-4B, Class B [(c)]	4.990%	09/20/47	151,686	154,817
Hero Funding Trust, Series 2017-3A, Class A1 [(a)(c)]	3.190%	09/20/48	211,106	217,448
Hero Funding Trust, Series 2018-1A, Class A2 [(c)]	4.670%	09/20/48	83,882	89,810
Hilton Grand Vacations Trust, Series 2020-A, Class B [(c)]	4.220%	02/25/39	409,564	440,023

	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other — 3.8% continued				
Holiday Inn Timeshare Trust, Series 2020-A, Class C [(c)]	3.420%	10/09/39	$ 671,694	$ 694,262
Loanpal Solar Loan Ltd., Series 2020-3GS, Class B [(c)]	3.450%	12/20/47	600,000	602,452
Loanpal Solar Loan Ltd., Series 2021-1GS, Class A [(c)]	2.290%	01/20/48	750,000	754,380
Loanpal Solar Loan Ltd., Series 2021-1GS, Class B [(c)]	2.840%	01/20/48	1,000,000	999,660
Mill City Solar Loan Ltd., Series 2019-2GS, Class A [(c)]	3.690%	07/20/43	185,206	195,063
Mosaic Solar Loans LLC, Series 2018-1, Class A [(c)]	4.010%	06/22/43	114,018	123,066
Mosaic Solar Loans LLC, Series 2017-2, Class B [(c)]	4.770%	06/22/43	68,279	74,288
Mosaic Solar Loans LLC, Series 2020-1, Class A [(c)]	2.100%	04/20/46	312,460	318,663
Ocwen Master Advance Receivables, Series 2020-T1, Class A-T1 [(c)]	1.300%	08/15/52	670,000	671,391
PNMAC GMSR Issuer Trust, Series 2018-GT2, Class NT (1MO LIBOR + 265) [(a)(c)]	2.798%	08/25/23	400,000	386,200
Renew Financial LLC, Series 2017-1, Class A [(c)]	3.670%	09/20/52	94,307	97,170
Renew Financial LLC, Series 2017-1, Class B [(a)(c)]	5.750%	09/20/52	42,887	43,984
Renew Financial LLC, Series 2017-2, Class A [(c)]	3.220%	09/22/53	53,307	54,840
SPS Servicer Advance Receivables, Series 2020-T1, Class DT1 [(c)]	2.370%	11/15/52	199,000	199,653
SPS Servicer Advance Receivables, Series 2020-T2, Class D [(c)]	3.160%	11/15/55	494,000	498,429

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
ABS-Other — 3.8% continued				
Sunnova Solar Issuer LLC, Series 2020-2A, Class A [(c)]	2.730%	11/01/55	$ 1,100,000	$ 1,107,599
TES LLC, Series 2017-1, Class A [(c)]	4.330%	10/20/47	286,854	294,529
Westgate Resorts, Series 2018-1, Class B [(c)]	3.580%	12/20/31	97,709	97,230
Westgate Resorts, Series 2018-1, Class C [(c)]	4.100%	12/20/31	97,709	96,748
Westgate Resorts, Series 2020-1, Class B [(c)]	3.963%	03/20/34	178,728	184,686
Westgate Resorts, Series 2020-1A, Class C [(c)]	6.213%	03/20/34	893,640	935,963
				12,952,578
Agency CMBS — 0.6%				
FNMA, Series 2019-M21, Class 1A1	1.950%	04/25/28	555,189	574,882
FNMA, Pool #FN 464107	4.820%	12/01/29	129,410	150,574
FNMA, Pool #FN AM9491	3.550%	08/01/30	174,166	202,844
FNMA, Pool #FN 469130 [(a)]	4.870%	10/01/41	129,676	153,727
FNMA, Pool #FN AM5015 [(a)]	4.940%	12/01/43	767,003	923,639
				2,005,666
Agency MBS CMO — 24.2%				
FHLMA, Series 4847, Class CV	3.500%	02/15/30	463,717	508,012
FHLMA, Series 4673, Class PH	3.500%	01/15/45	612,081	641,732
FHLMA, Series 4531, Class PZ	3.500%	11/15/45	1,306,692	1,437,690
FHLMC, Series 306, Class F3 (PO) (1MO LIBOR + 30) [(a)]	0.459%	05/15/28	89,993	88,546
FHLMC, Series 2646, Class ZH	5.000%	07/15/33	119,229	153,742
FHLMC, Series 4265, Class FD (1MO LIBOR + 40) [(a)]	0.559%	01/15/35	362,461	364,533
FHLMC, Series 2006-71, Class ZH	6.000%	07/25/36	421,473	500,651

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO — 24.2% continued				
FHLMC, Series 4613, Class AF (1MO LIBOR + 110) [(a)]	1.259%	11/15/37	$ 111,881	$ 113,070
FHLMC, Series 3605, Class PB	4.500%	11/15/39	100,000	111,998
FHLMC, Series 3617, Class PC	4.500%	12/15/39	109,000	122,740
FHLMC, Series 3740, Class FC (1MO LIBOR + 50) [(a)]	0.659%	10/15/40	157,712	158,906
FHLMC, Series 3759, Class ME	4.000%	11/15/40	500,000	554,750
FHLMC, Series 3811, Class TA [(a)]	5.000%	02/15/41	262,142	311,551
FHLMC, Series 3895, Class BF (1MO LIBOR + 50) [(a)]	0.659%	07/15/41	123,293	124,367
FHLMC, Series 4116, Class UB	2.500%	05/15/42	1,000,000	1,016,317
FHLMC, Series 4074, Class JY	2.500%	07/15/42	475,000	500,845
FHLMC, Series 4165, Class ZT	3.000%	02/15/43	405,553	405,803
FHLMC, Series 4180, Class ZB	3.000%	03/15/43	666,139	667,875
FHLMC, Series 4210, Class Z	3.000%	05/15/43	352,177	353,615
FHLMC, Series 4447, Class YZ	4.000%	08/15/43	1,509,742	1,696,415
FHLMC, Series 4333, Class GL	3.500%	04/15/44	250,000	289,804
FHLMC, Series 4408, Class BC	3.000%	11/15/44	1,020,410	1,089,806
FHLMC, Series 4830, Class DA	4.500%	11/15/44	57,927	58,380
FHLMC, Series 4731, Class EA	3.000%	10/15/45	316,444	334,114
FHLMC, Series 4738, Class TW	3.000%	11/15/46	1,385,000	1,512,515
FHLMC, Series 4857, Class H	4.000%	11/15/46	471,592	499,050
FHLMC, Series 4736, Class CL	3.000%	12/15/47	441,240	487,963
FHLMC, Series 4753, Class EZ	3.500%	12/15/47	1,947,714	2,115,399
FHLMC, Series 4750, Class KZ	3.500%	01/15/48	1,443,703	1,582,373
FHLMC, Series 4801, Class ZN	4.000%	05/15/48	1,108,670	1,219,501
FHLMC, Series 4941, Class NW	2.500%	05/25/49	758,520	778,803

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Agency MBS CMO — 24.2% continued				
FHLMC, Series 4911, Class JM	3.500%	09/25/49	$ 1,000,000	$ 1,148,713
FHLMC, Series 5011, Class DB	2.000%	09/25/50	262,000	244,444
FHLMC, Series 4377, Class KZ [(a)]	3.500%	02/15/52	777,924	874,992
FNMA, Series 2010-155, Class JH	4.000%	12/25/28	120,000	134,693
FNMA, Series 2013-35, Class YT	6.500%	09/25/32	284,751	334,937
FNMA, Series 2012-129, Class HT	2.000%	12/25/32	142,654	143,110
FNMA, Series 2002-86, Class PG	6.000%	12/25/32	80,390	95,443
FNMA, Series 2004-56, Class Z	7.500%	03/25/34	154,488	187,987
FNMA, Series 2004-17, Class BA	6.000%	04/25/34	204,117	265,330
FNMA, Series 2005-3, Class CG	5.500%	02/25/35	182,011	208,902
FNMA, Series 2005-62, Class ZL	5.500%	07/25/35	333,037	382,579
FNMA, Series 2006-56, Class DC (1MO LIBOR + 65) [(a)]	0.798%	07/25/36	132,832	133,418
FNMA, Series 2009-19, Class TD	5.000%	08/25/36	111,716	126,952
FNMA, Series 2006-108, Class FD (1MO LIBOR + 38) [(a)]	0.528%	11/25/36	160,909	162,405
FNMA, Series 2007-39, Class NB	4.250%	05/25/37	156,395	170,573
FNMA, Series 2008-60, Class JC	5.000%	07/25/38	242,900	278,118
FNMA, Series 2009-103, Class MB [(a)]	3.062%	12/25/39	53,098	55,192
FNMA, Series 2010-2, Class LC	5.000%	02/25/40	200,000	238,782
FNMA, Series 2011-14, Class PB	5.000%	03/25/41	570,000	674,609
FNMA, Series 2011-57, Class PD	4.000%	07/25/41	321,407	377,888
FNMA, Series 2011-62, Class UA	4.500%	07/25/41	1,145,660	1,274,383
FNMA, Series 2012-9, Class FC (1MO LIBOR + 40) [(a)]	0.548%	02/25/42	159,502	160,596
FNMA, Series 2013-34, Class GP	3.000%	05/25/42	975,425	999,009
FNMA, Series 2012-56, Class WC	3.500%	05/25/42	1,565,989	1,747,784

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO — 24.2% continued				
FNMA, Series 2012-79, Class QB	2.000%	07/25/42	$ 360,735	$ 370,535
FNMA, Series 2012-84, Class JL	2.000%	08/25/42	210,188	205,904
FNMA, Series 411, Class A3	3.000%	08/25/42	54,402	57,508
FNMA, Series 2012-99, Class UY [(a)]	2.500%	09/25/42	329,000	344,779
FNMA, Series 2016-32, Class GO (PO)	0.000%	01/25/43	289,116	237,562
FNMA, Series 2013-35, Class LP	3.000%	01/25/43	352,000	385,784
FNMA, Series 2013-6, Class QA	2.500%	02/25/43	815,575	820,061
FNMA, Series 2013-35, Class CV	3.000%	02/25/43	350,000	385,654
FNMA, Series 2013-13, Class WH	3.500%	03/25/43	600,000	625,798
FNMA, Series 2013-31, Class NT	3.000%	04/25/43	121,749	123,217
FNMA, Series 2013-54, Class HQ	3.000%	06/25/43	14,385	14,393
FNMA, Series 2013-104, Class CY	5.000%	10/25/43	250,000	313,320
FNMA, Series 2013-115, Class PB	4.500%	11/25/43	300,000	372,483
FNMA, Series 2015-11, Class MZ	4.000%	12/25/43	4,593,555	5,211,264
FNMA, Series 2014-2, Class PB	4.000%	02/25/44	1,001,928	1,052,175
FNMA, Series 4473, Class Z	3.000%	05/15/45	378,271	411,499
FNMA, Series 2017-16, Class UW	3.000%	07/25/45	2,044,494	2,256,268
FNMA, Series 2016-68, Class AL	3.000%	10/25/46	850,000	932,765
FNMA, Series 2017-04, Class ZC	3.500%	02/25/47	2,866,737	3,089,905
FNMA, Series 2017-77, Class HZ	3.500%	10/25/47	1,964,808	2,072,539
FNMA, Series 2017-90, Class ZD	3.500%	11/25/47	2,234,057	2,378,869
FNMA, Series 2018-08, Class DZ	3.500%	02/25/48	1,107,311	1,172,536
FNMA, Series 2018-31, Class KQ	3.500%	05/25/48	847,826	916,851
FNMA, Series 2018-66, Class PZ	4.000%	09/25/48	526,170	624,655
FNMA, Series 2019-01, Class MH	3.000%	02/25/49	571,715	602,028
FNMA, Series 2019-8, Class ZD	3.500%	03/25/49	533,085	619,077

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Agency MBS CMO — 24.2% continued				
FNMA, Series 2019-40, Class PL	4.000%	07/25/49	$ 318,000	$ 366,913
FNMA, Series 2019-60, Class WZ	2.750%	10/25/49	542,029	561,546
FNMA, Series 2019-83, Class EB	2.000%	01/25/50	171,000	161,898
FNMA, Series 2020-15, Class KY	3.000%	03/25/50	2,077,414	2,245,966
GNMA, Series 2015-161, Class AV	3.000%	01/20/29	415,484	441,995
GNMA, Series 2018-139, Class DV	3.500%	01/20/30	501,795	529,472
GNMA, Series 2004-49, Class MZ	6.000%	06/20/34	383,898	458,525
GNMA, Series 2005-13, Class BG	5.000%	02/20/35	290,000	326,868
GNMA, Series 2015-123, Class VB	3.500%	09/20/35	100,000	107,385
GNMA, Series 2006-17, Class JN	6.000%	04/20/36	245,561	282,894
GNMA, Series 2008-51, Class PH	5.250%	06/20/38	151,869	169,316
GNMA, Series 2009-2, Class PA	5.000%	12/20/38	113,527	124,839
GNMA, Series 2010-9, Class FA (1MO LIBOR + 52) [(a)]	0.673%	01/16/40	157,575	158,599
GNMA, Series 2010-105, Class ZC	4.500%	08/16/40	477,189	555,859
GNMA, Series 2013-22, Class GA [(a)]	2.500%	10/20/41	36,847	37,770
GNMA, Series 2012-74, Class LY [(a)]	2.500%	06/20/42	318,000	329,298
GNMA, Series 2012-134, Class KM	2.000%	09/20/42	342,000	340,024
GNMA, Series 2012-113, Class NZ [(a)]	4.500%	09/20/42	263,634	280,874
GNMA, Series 2012-143, Class EG	2.000%	12/20/42	657,458	662,730
GNMA, Series 2013-6, Class PE	2.000%	01/20/43	100,000	98,577
GNMA, Series 2013-5, Class GY	3.000%	01/20/43	437,000	489,320

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO — 24.2% continued				
GNMA, Series 2015-179, Class ZB	2.500%	02/20/45	$ 55,851	$ 57,569
GNMA, Series 2016-37, Class YA	3.000%	12/20/45	1,052,893	1,174,249
GNMA, Series 2016-38, Class ZP	3.500%	03/20/46	70,835	79,228
GNMA, Series 2016-74, Class PL	3.000%	05/20/46	1,348,000	1,413,232
GNMA, Series 2016-111, Class HA	2.500%	08/20/46	136,161	136,017
GNMA, Series 2016-118, Class LB	3.000%	09/20/46	1,000,000	1,076,522
GNMA, Series 2017-080, Class BZ	3.500%	05/20/47	396,695	446,685
GNMA, Series 2018-006, Class JY	2.750%	01/20/48	284,000	284,481
GNMA, Series 2018-14, Class MZ	3.000%	01/20/48	376,506	386,147
GNMA, Series 2018-120, Class PY	3.500%	09/20/48	689,379	742,427
GNMA, Series 2019-22, Class WD	3.000%	02/20/49	113,611	114,148
GNMA, Series 2019-20, Class JK	3.500%	02/20/49	302,687	322,903
GNMA, Series 2019-031, Class AZ	5.000%	03/20/49	314,649	364,814
GNMA, Series 2019-052, Class HL	4.000%	04/20/49	490,565	548,055
GNMA, Series 2019-86, Class WL	3.000%	07/20/49	500,000	559,672
GNMA, Series 2019-99, Class EW	3.000%	08/20/49	540,446	598,393
GNMA, Series 2019-99, Class GP	3.500%	08/20/49	517,000	576,320
GNMA, Series 2019-162, Class GB	3.000%	12/20/49	450,000	473,946
GNMA, Series 2020-011, Class KB	2.500%	01/20/50	788,000	789,448
GNMA, Series 2020-015, Class HL	2.500%	02/20/50	1,385,112	1,432,369

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Agency MBS CMO — 24.2% continued				
GNMA, Series 2020-093, Class AZ	3.000%	04/20/50	$ 786,761	$ 842,934
GNMA, Series 2020-078, Class B	2.500%	06/20/50	350,000	361,628
GNMA, Series 2020-097, Class ML	2.500%	07/20/50	1,975,000	2,081,792
GNMA, Series 2020-133, Class HZ	3.500%	09/20/50	889,743	881,659
GNMA, Series 2017-H18, Class EB (12MO LIBOR + 22) [(a)]	4.159%	06/20/63	380,589	395,705
GNMA, Series 2014-H15, Class FA (1MO LIBOR + 50) [(a)]	0.640%	07/20/64	462,609	463,931
GNMA, Series 2016-H11, Class FD (12MO LIBOR + 40) [(a)]	1.402%	05/20/66	265,181	266,516
GNMA, Series 2017-H16, Class DB [(a)]	4.587%	08/20/67	279,205	290,797
				81,711,389
Agency MBS CMO Derivatives — 3.5%				
FHLMC, Series 3919, Class QS (IO) (-1*1MO LIBOR + 670) [(a)]	6.541%	08/15/30	2,367,111	340,854
FHLMC, Series 4214, Class CI (IO)	3.000%	06/15/31	1,079,065	37,808
FHLMC, Series 4114, Class IM (IO)	3.500%	07/15/31	1,746,797	85,373
FHLMC, Series 4169, Class SA (-1.2*1MO LIBOR + 546) [(a)]	5.281%	02/15/33	1,067,923	1,144,615
FHLMC, Series 226, Class PO (PO)	0.000%	02/01/34	178,139	166,992
FHLMC, Series 3107, Class DC (IO) (-1*1MO LIBOR + 670) [(a)]	6.541%	06/15/35	2,870,494	216,788
FHLMC, Series 3102, Class TA (IO)	7.500%	01/15/36	267,133	308,307

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives — 3.5% continued				
FHLMC, Series 3607, Class AO (PO)	0.000%	04/15/36	$ 118,973	$ 109,433
FHLMC, Series 237, Class S14 (IO) (-1*1MO LIBOR + 660) [(a)]	6.441%	05/15/36	502,081	101,715
FHLMC, Series 3199, Class OC (PO)	0.000%	08/15/36	186,756	173,746
FHLMC, Series 379, Class I (PO)	0.000%	05/25/37	66,299	62,149
FHLMC, Series 3607, Class OP (PO)	0.000%	07/15/37	394,323	359,465
FHLMC, Series 4006, Class IA (IO)	4.500%	09/15/41	715,477	77,595
FHLMC, Series 4116, Class LI (IO)	4.500%	02/15/42	2,436,252	308,583
FHLMC, Series 4074, Class SJ (IO) (-1*1MO LIBOR + 662) [(a)]	6.461%	07/15/42	1,328,315	308,178
FHLMC, Pool #S0-6050 (PO)	0.000%	08/15/42	308,777	281,752
FHLMC, Pool#S0-6829 (PO)	0.000%	09/15/43	481,008	431,084
FNMA, Series 2012-128, Class EI (IO)	3.500%	11/25/27	565,713	38,104
FNMA, Series 2012-148, Class IA (IO)	4.000%	01/25/28	301,621	24,815
FNMA, Series 2004-91, Class SP (-2.40*1MO LIBOR + 1680) [(a)]	16.445%	11/25/31	256,590	360,388
FNMA, Series 2004-61, Class GO (PO)	0.000%	11/25/32	572,723	544,985
FNMA, Series 2013-89, Class DI (IO)	4.000%	08/25/33	2,611,446	273,280
FNMA, Series 348, Class II (IO)	6.000%	01/25/34	107,435	23,254
FNMA, Series 2015-82, Class AI (IO)	3.500%	06/25/34	1,442,262	119,245
FNMA, Series 2016-28, Class DI (IO)	3.500%	03/25/35	1,397,274	123,756
FNMA, Series 384, Class 11 (IO)	5.000%	03/25/35	895,571	148,839
FNMA, Series 2005-52, Class JH (IO) (-1*1MO LIBOR + 660) [(a)]	6.452%	05/25/35	489,067	79,678

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Agency MBS CMO Derivatives — 3.5% continued				
FNMA, Series 378, Class (IO)	5.000%	06/01/35	$ 915,953	$ 150,768
FNMA, Series 2016-24, Class KI (IO)	3.500%	07/25/35	668,063	66,713
FNMA, Series 368, Class (IO)	5.000%	02/01/36	766,771	103,187
FNMA, Series 2006-96, Class MO (PO)	0.000%	10/25/36	62,627	60,270
FNMA, Series 398, Class C5 (IO)	5.000%	05/25/39	1,063,571	180,842
FNMA, Series 2013-120, Class JI (IO)	4.000%	02/25/40	547,317	20,263
FNMA, Series 2010-44, Class CS (IO) (-1*1MO LIBOR + 655) [(a)]	6.402%	05/25/40	97,502	16,192
FNMA, Series 2012-63, Class NI (IO)	4.000%	06/25/40	1,751,763	82,691
FNMA, Series 2011-14, Class PI (IO)	5.000%	06/25/40	89,577	4,204
FNMA, Series 2012-100, Class MI (IO)	4.500%	12/25/40	507,641	27,946
FNMA, Series 409, Class C1	4.000%	04/01/42	1,821,475	266,421
FNMA, Series 2012-128, Class SH (1MO LIBOR + 400) [(a)]	3.852%	11/25/42	520,870	513,384
FNMA, Series 2016-30, Class IN (IO)	3.500%	02/25/43	2,976,841	202,246
FNMA, Series 2003-W10, Class 3IO (IO) [(a)]	0.639%	06/25/43	12,482,766	222,601
FNMA, Series 2013-82, Class SB (-2.67*1MO LIBOR + 1173) [(a)]	11.336%	08/25/43	350,236	502,938
FNMA, Series 2013-101, Class DO (PO)	0.000%	10/25/43	168,708	153,021
FNMA, Series 2014-42, Class SN (IO) (-1*1MO LIBOR + 605) [(a)]	5.902%	07/25/44	700,166	136,131
FNMA, Series 2019-31, Class CI (IO)	4.000%	02/25/47	2,344,516	160,119
GNMA, Series 2010-47, Class PX (IO) (-1*1MO LIBOR + 670) [(a)]	6.548%	06/20/37	897,272	190,135
GNMA, Series 2012-146, Class AI (IO)	3.000%	10/20/37	2,242,706	100,963

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives — 3.5% continued				
GNMA, Series 2008-38, Class ID (IO)	6.000%	03/20/38	$ 353,059	$ 25,876
GNMA, Series 2013-124, Class ES (-1.333 * 1MO LIBOR + 866.7) [(a)]	8.464%	04/20/39	46,854	49,016
GNMA, Series 2011-21, Class SA (IO) (-1*1MO LIBOR + 600) [(a)]	5.847%	02/16/41	2,772,455	570,190
GNMA, Series 2011-145, Class QI (IO)	5.000%	11/16/41	247,233	37,504
GNMA, Series 2013-113, Class QS (IO) (-1*1MO LIBOR + 620) [(a)]	6.048%	02/20/42	729,961	127,123
GNMA, Series 2014-141, Class IE (IO)	4.000%	08/20/43	311,783	11,356
GNMA, Series 2017-004, Class WI (IO)	4.000%	02/20/44	2,017,446	169,601
GNMA, Series 2016-32, Class MS (IO) (-1*1MO LIBOR + 605) [(a)]	5.898%	03/20/46	2,611,330	493,560
GNMA, Series 2019-98, Class BI (IO)	3.000%	06/20/49	847,484	282,357
GNMA, Series 2019-120, Class DI (IO)	3.500%	08/20/49	3,506,280	444,343
GNMA, Series 2012-H02, Class AI (IO) [(a)]	1.911%	01/20/62	173,127	7,194
GNMA, Series 2013-H13, Class T1 (IO) [(a)]	0.471%	05/20/63	2,072,683	31,129
GNMA, Series 2016-H20, Class GI (IO) [(a)]	0.372%	08/20/66	1,875,783	19,344
GNMA, Series 2017-H11, Class PI (IO) [(a)]	3.861%	04/20/67	90,658	1,819
GNMA, Series 2017-H22, Class ID (IO) [(a)]	3.854%	11/20/67	47,265	2,919
GNMA, Series 2018-H08, Class NI (IO) [(a)]	0.822%	05/20/68	1,247,810	30,814
				11,715,961

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Agency MBS Passthrough — 2.9%				
FHLMC, Pool #FG G14973	4.000%	12/01/28	$ 183,732	$ 201,471
FHLMC, Pool #FG U59010	4.000%	11/01/34	253,730	273,439
FHLMC, Pool #G61909	4.500%	12/01/37	651,713	719,173
FHLMC, Pool #FG G06085	6.500%	09/01/38	77,287	88,461
FNMA, Pool #FN 252409	6.500%	03/01/29	103,326	115,166
FNMA, Pool #FN AL5850	3.500%	10/01/29	148,475	158,834
FNMA, Pool #FN AS7287	3.500%	06/01/31	718,094	786,315
FNMA, Pool #FN AL3200	3.500%	02/01/33	523,081	563,704
FNMA, Pool #FN AT7120	3.500%	06/01/33	603,540	650,300
FNMA, Pool #FN AL5166	3.000%	11/01/33	423,178	447,270
FNMA, Pool #FN AL6685	4.000%	01/01/35	252,082	271,604
FNMA, Pool #FN MA2198	3.500%	03/01/35	484,019	523,160
FNMA, Pool #FN BM1486	4.000%	03/01/35	1,548,755	1,693,157
FNMA, Pool #FN MA3050	4.500%	06/01/37	1,046,667	1,153,862
FNMA, Pool #FN AS4073	4.000%	12/01/44	249,479	280,851
FNMA, Pool #FN MA2778	3.500%	10/01/46	274,154	285,839
GNMA, Pool #MA5738M	4.000%	02/20/34	461,697	489,459
GNMA, Pool #GN 784279	5.500%	11/15/38	473,403	548,493
GNMA, Pool #711522X	4.500%	07/15/40	334,260	399,914
GNMA, Pool #GN 78541	4.500%	06/15/46	204,426	228,868
				9,879,340
ARM — 0.0% [d]				
Structured Asset Securities Corp., Series 2003-37A, Class 2-A [a]	2.501%	12/25/33	11,071	10,872
Auto Loan — 5.7%				
American Credit Acceptance Receivables Trust, Series 2017-1, Class E [c]	5.440%	03/13/24	100,000	100,140

	Coupon	Maturity	Shares / Par Value	Fair Value
Auto Loan — 5.7% continued				
American Credit Acceptance Receivables Trust, Series 2018-3, Class D [c]	4.140%	10/15/24	$ 480,000	$ 491,125
American Credit Acceptance Receivables Trust, Series 2020-3, Class D [c]	2.400%	06/15/26	300,000	310,153
Arivo Acceptance Auto Loan Receivables Trust, Series 2019-1, Class A [c]	2.990%	07/15/24	87,734	88,837
Carvana Auto Receivable Trust, Series 2020-P1, Class C	1.320%	11/09/26	500,000	501,078
Carvana Auto Receivable Trust, Series 2020-P1, Class D	1.820%	09/08/27	400,000	403,394
Chase Credit Linked Notes, Series 2020-2, Class C [c]	1.140%	02/25/28	400,000	400,552
CIG Auto Receivables Trust, Series 2020-1, Class D [c]	2.350%	01/12/26	300,000	302,116
CIG Auto Receivables Trust, Series 2020-1, Class C [c]	1.750%	02/12/26	460,000	461,927
CPS Auto Receivables Trust, Series 2020-C, Class D [c]	2.410%	11/16/26	400,000	413,148
CPS Auto Trust, Series 2017-D, Class C [c]	3.010%	10/17/22	17,194	17,227
CPS Auto Trust, Series 2017-D, Class D [c]	3.730%	09/15/23	260,000	264,835
CPS Auto Trust, Series 2019-C, Class C [c]	2.840%	06/16/25	250,000	255,386
Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C [c]	2.280%	02/15/30	550,000	558,518
Credit Acceptance Auto Trust, Series 2019-3, Class C [c]	3.060%	03/15/29	400,000	415,374

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Auto Loan — 5.7% continued				
Drive Auto Receivables Trust, Series 2020-2, Class C	2.280%	08/17/26	$ 1,118,000	$ 1,154,202
Drive Auto Receivables Trust, Series 2020-1, Class D	2.700%	05/17/27	500,000	518,430
DT Auto Owner Trust, Series 2019-2, Class D [(c)]	3.480%	02/18/25	195,000	202,405
DT Auto Owner Trust, Series 2019-3, Class D [(c)]	2.960%	04/15/25	285,000	294,631
DT Auto Owner Trust, Series 2020-2, Class E [(c)]	4.730%	03/16/26	300,000	327,092
Exeter Automobile Receivables Trust, Series 2020-2, Class D [(c)]	4.730%	04/15/26	300,000	325,905
FHF Trust, Series 2020-1, Class A [(c)]	2.590%	12/15/23	571,906	575,759
Foursight Capital Automobile Receivables, Series 2018-2, Class E [(c)]	5.500%	10/15/24	750,000	793,871
GLS Auto Receivables Trust, Series 2020-4A, Class D [(c)]	1.640%	10/15/26	600,000	610,655
Hertz Fleet Lease Funding LP, Series 2017-1, Class C [(c)]	3.140%	04/10/31	1,565,000	1,565,987
Hertz Fleet Lease Funding LP, Series 2017-1, Class E [(c)]	5.800%	04/10/31	1,000,000	1,006,619
Hertz Fleet Lease Funding LP, Series 2018-1, Class D [(c)]	4.170%	05/10/32	300,000	301,921
Hertz Fleet Lease Funding LP, Series 2018-1, Class E [(c)]	5.550%	05/10/32	600,000	604,794
Hertz Fleet Lease Funding LP, Series 2019-1, Class A1 (1MO LIBOR + 47) [(a)(c)]	0.619%	01/10/33	273,698	274,391
Hertz Fleet Lease Funding LP, Series 2019-1, Class E [(c)]	4.620%	01/10/33	100,000	101,908

	Coupon	Maturity	Shares / Par Value	Fair Value
Auto Loan — 5.7% continued				
Navistar Financial Dealer Note Master Trust, Series 2019-1, Class D (1MO LIBOR + 145) [(a)(c)]	1.598%	05/28/24	$ 285,000	$ 285,213
OneMain Direct Auto Receivables, Series 2018-1, Class B [(c)]	3.710%	04/14/25	300,000	306,422
OSCAR US Funding Trust, Series 2019-11, Class A-4 [(c)]	2.680%	09/10/26	145,000	152,028
Santander Consumer Auto Receivables, Series 2020-B, Class D [(c)]	2.140%	12/15/26	400,000	406,224
Santander Drive Auto Trust, Series 2019-3, Class D	2.680%	10/15/25	545,000	560,137
Skopos Auto Receivables Trust, Series 2019-1, Class A [(c)]	2.900%	12/15/22	79,834	80,153
Skopos Auto Receivables Trust, Series 2019-1, Class B [(c)]	3.430%	09/15/23	600,000	607,166
Tesla Auto Lease Trust, Series 2018-B, Class D [(c)]	5.290%	11/22/21	250,000	255,973
Tesla Auto Lease Trust, Series 2019-A, Class C [(c)]	2.680%	01/20/23	700,000	720,004
Tesla Auto Lease Trust, Series 2019-A, Class D [(c)]	3.370%	01/20/23	350,000	362,850
Tesla Auto Lease Trust, Series 2020-A, Class D [(c)]	2.330%	02/20/24	250,000	255,998
Westlake Auto Receivables Trust, Series 2019-3, Class D [(c)]	2.720%	11/15/24	523,000	537,114
Westlake Auto Receivables Trust, Series 2019-2, Class D [(c)]	3.200%	11/15/24	375,000	388,140
Westlake Auto Receivables Trust, Series 2020-1, Class C [(c)]	2.520%	04/15/25	300,000	308,186

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Auto Loan — 5.7% continued				
Westlake Auto Receivables Trust, Series 2020-2, Class D [(c)]	2.760%	01/15/26	$ 280,000	$ 289,563
				19,157,551
Conduit — 0.0% [(d)]				
WF-RBS Commercial Mortgage Trust, Series 2011-C2, Class D [(a)(c)]	5.631%	02/15/44	26,414	26,341
CRE/CLO — 4.3%				
A10 Securitization, Series 2020-C, Class B [(c)(e)]	2.617%	08/15/40	300,000	299,947
A10 Securitization, Series 2020-C, Class D [(c)(e)]	4.129%	08/15/40	250,000	249,600
A10 Securitization, Series 2020-C, Class E [(c)(e)]	5.465%	08/15/40	250,000	249,352
A10 Securitization, Series 2020-C, Class A [(c)(e)]	2.021%	09/15/50	279,358	279,340
Bancorp Commercial Mortgage Trust (The), Series 2017-CRE2, Class C (1MO LIBOR + 235) [(a)(c)]	2.491%	08/15/32	250,000	242,470
Bancorp Commercial Mortgage Trust (The), Series 2018-CR3, Class D (1MO LIBOR + 270) [(a)(c)]	2.859%	03/16/35	324,000	313,891
Bancorp Commercial Mortgage Trust (The), Series 2019-CRE6, Class A (1MO LIBOR + 105) [(a)(c)]	1.191%	09/17/36	398,224	397,216
Bancorp Commercial Mortgage Trust (The), Series 2019-CRE5, Class A (1MO LIBOR + 100) [(a)(c)]	1.159%	03/17/36	333,715	331,998

	Coupon	Maturity	Shares / Par Value	Fair Value
CRE/CLO — 4.3% continued				
BSPRT Issuer Ltd., Series 2018-FL3, Class A (1MO LIBOR + 105) [(a)(c)]	1.209%	03/15/28	$ 592,371	$ 590,319
BSPRT Issuer Ltd., Series 2018-FL4, Class A (1MO LIBOR + 105) [(a)(c)]	1.209%	09/17/35	879,646	874,768
BXMT Ltd, Series 2020-FL2, Class C (1MO LIBOR + 165) [(a)(c)]	1.793%	02/18/38	225,000	221,637
BXMT Ltd., Series 2017-FL1, Class B (1MO LIBOR + 150) [(a)(c)]	1.644%	06/15/35	275,000	274,492
BXMT Ltd., Series 2017-FL1, Class D (1MO LIBOR + 275) [(a)]	2.852%	06/15/35	1,000,000	997,519
BXMT Ltd., Series 2020-FL2, Class A (1MO LIBOR + 90) [(a)(c)]	1.043%	02/16/37	425,000	422,097
BXMT Ltd., Series 2020-FL2, Class D (1MO LIBOR + 195) [(a)(c)]	2.094%	02/16/37	625,000	614,099
BXMT Ltd., Series 2020-FL2, Class B (1MO LIBOR + 140) [(a)(c)]	1.552%	02/18/38	1,000,000	986,301
Exantas Capital Corp., Series 2019-RS07, Class A (1MO LIBOR + 100) [(a)(c)]	1.153%	04/15/22	800,848	790,656
Exantas Capital Corp., Series 2020-RS09, Class D (1MO LIBOR + 550) [(a)(c)(e)]	5.653%	04/17/37	374,220	376,969
FHLMC, Series 2020-FL3, Class B (1MO LIBOR + 375) [(a)(c)]	3.891%	07/15/35	300,000	303,925
FHLMC, Series 2020-FL3, Class A-S (1MO LIBOR + 285) [(a)(c)]	2.991%	07/16/35	800,000	808,473
KKR Real Estate Finance Trust, Inc., Series 2018-FL1, Class A (1MO LIBOR + 110) [(a)(c)]	1.253%	06/15/36	1,000,000	998,161

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Schedule of Investments (Continued)
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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
CRE/CLO — 4.3% continued				
Multi Family Housing Mortgage Loan, Series 2019-FL2, Class A (1MO LIBOR + 113) [a][c]	1.280%	11/27/34	$ 300,000	$ 297,200
Multi Family Housing Mortgage Loan, Series 2019-FL2, Class C (1MO LIBOR + 200) [a][c]	2.150%	12/25/34	300,000	289,160
Multi Family Housing Mortgage Loan, Series 2020-FL4, Class A (1MO LIBOR +170) [a][c]	1.859%	11/15/35	600,000	600,516
PFP Ltd., Series 2019-5, Class B (1MO LIBOR + 165) [a][c]	1.803%	04/16/36	650,000	633,820
ReadyCap Commercial Mortgage Trust, Series 2020-FL4, Class A (1MO LIBOR + 215) [a][c]	2.300%	02/25/35	999,990	1,005,473
ReadyCap Commercial Mortgage Trust, Series 2018-FL2, Class D (1MO LIBOR + 270) [a][c][e]	2.848%	06/25/35	188,000	182,817
TPG Real Estate Finance, Series 2019-FL3, Class A (1MO LIBOR + 115) [a][c]	1.294%	10/15/34	600,000	591,208
VMC Finance LLC, Series 2018-FL2, Class A (1MO LIBOR + 92) [a][c]	1.073%	10/15/35	159,347	158,595
				14,382,019
Credit Cards — 1.4%				
Continental Credit Card LLC, Series 2017-1, Class B [c]	6.410%	01/15/25	236,143	245,777
Continental Credit Card LLC, Series 2019-1, Class A [c]	3.830%	08/15/26	600,000	617,853

	Coupon	Maturity	Shares / Par Value	Fair Value
Credit Cards — 1.4% continued				
Continental Credit Card LLC, Series 2019-1, Class B [c]	4.950%	08/15/26	$ 300,000	$ 310,907
Continental Credit Card LLC, Series 2020-A, Class A [c]	2.240%	12/15/28	1,350,000	1,354,525
Continental Credit Card LLC, Series 2020-A, Class B [c]	3.660%	12/15/28	900,000	903,672
Genesis Private Label Amortization Trust, Series 2020-1, Class C [c]	4.190%	07/20/30	200,000	201,287
Genesis Sales Finance Master Trust, Series 2019-A, Class A [c]	4.680%	08/20/23	100,000	100,452
Genesis Sales Finance Master Trust, Series 2020-AA, Class B [c]	2.240%	09/22/25	535,000	539,231
Genesis Sales Finance Master Trust, Series 2020-AA, Class C [c]	2.990%	09/22/25	300,000	299,686
				4,573,390
Equipment — 0.9%				
Business Jet Securities LLC, Series 2018-2, Class A [c]	4.447%	06/15/33	324,418	330,266
Business Jet Securities LLC, Series 2018-2, Class B [c]	5.437%	06/15/33	656,689	667,636
Business Jet Securities LLC, Series 2019-1, Class B [c]	5.193%	07/15/34	553,898	557,104
Business Jet Securities LLC, Series 2020-1, Class B [c]	3.967%	11/15/35	342,219	343,865
CLI Funding VI LLC, Series 2019-1, Class A [c]	3.710%	05/18/44	94,295	96,160
CLI Funding VI LLC, Series 2020-1, Class B [c]	3.620%	09/18/45	627,250	631,784
Octane Receivables Trust, Series 2019-1, Class A [c]	3.160%	09/20/23	92,976	94,141

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Equipment — 0.9% continued				
Octane Receivables Trust, Series 2020-1, Class A [(c)]	1.710%	02/20/25	$ 342,885	$ 343,762
				3,064,718
HECM — 0.2%				
Cascade Funding Mortgage Trust, Series 2018-RM1, Class A1 [(c)]	4.580%	06/25/48	80,503	80,755
Finance of America HECM, Series 2020-HB2, Class A [(c)]	1.710%	07/25/30	306,837	307,298
RMF Buyout Issuance Trust, Series 2020-2, Class M2 [(c)]	3.091%	06/25/30	250,000	251,109
				639,162
Hospitality — 1.9%				
BHMS Mortgage Trust, Series 2018-ATLS, Class A (1MO LIBOR + 125) [(a)(c)]	1.391%	07/16/35	280,000	272,279
BX Commercial Mortgage Trust, Series 2020-VIV4, Class A [(c)]	2.843%	03/09/44	650,000	678,257
BX Commercial Mortgage Trust, Series 2020-VIV3, Class B [(c)]	3.540%	03/09/44	650,000	689,219
BX Trust, Series 2018-GW, Class E (1MO LIBOR + 197) [(a)(c)]	2.111%	05/15/37	150,000	142,299
BX Trust, Series 2019-OC11, Class B [(c)]	3.605%	12/09/41	435,000	477,409
BX Trust, Series 2019-OC11, Class D [(a)(c)]	4.075%	12/09/41	225,000	233,979
BX Trust, Series 2019-OC11, Class A [(c)]	3.202%	12/11/41	577,000	631,526
BX Trust, Series 2019-OC11, Class C [(c)]	3.856%	12/11/41	270,000	286,222

	Coupon	Maturity	Shares / Par Value	Fair Value
Hospitality — 1.9% continued				
Champlain Housing Mortgage Trust, Series 2017-COSMO, Class B (1MO LIBOR + 140) [(a)(c)]	1.541%	11/17/36	$ 100,000	$ 98,244
Cosmopolitan Hotel Trust, Series 2017-COSMO, Class D (1MO LIBOR + 225) [(a)(c)]	2.391%	11/15/36	100,000	96,740
Cosmopolitan Hotel Trust, Series 2017-COSMO, Class A (1MO LIBOR + 93) [(a)(c)]	1.071%	11/17/36	700,000	692,131
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class A (1MO LIBOR + 92) [(a)(c)]	1.079%	07/16/35	778,781	763,160
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class B (1MO LIBOR + 125) [(a)(c)]	1.409%	07/16/35	973,476	950,320
Hawaii Hotel Trust, Series 2019-MAUI, Class B (1MO LIBOR + 145) [(a)(c)]	1.591%	05/17/38	156,000	152,315
Motel 6 Trust, Series 2017-MTL6, Class D (1MO LIBOR + 215) [(a)(c)]	2.291%	08/15/34	353,077	349,108
				6,513,208
Industrial — 1.8%				
BX Commercial Mortgage Trust, Series 2020-FOX, Class D (1MO LIBOR + 210) [(a)(c)]	2.259%	11/15/32	1,200,000	1,203,383
BX Commercial Mortgage Trust, Series 2018-IND, Class A (1MO LIBOR + 75) [(a)(c)]	0.891%	11/15/35	631,114	630,917

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Industrial — 1.8% continued				
BX Commercial Mortgage Trust, Series 2018-IND, Class F (1MO LIBOR + 180) [a][c]	1.941%	11/15/35	$ 350,000	$ 348,684
BX Commercial Mortgage Trust, Series 2019-XL, Class A (1MO LIBOR + 92) [a][c]	1.061%	10/15/36	545,846	546,864
BX Commercial Mortgage Trust, Series 2019-XL, Class B (1MO LIBOR + 108) [a][c]	1.221%	10/15/36	650,269	650,269
BX Commercial Mortgage Trust, Series 2020-BXLP, Class B (1MO LIBOR + 100) [a][c]	1.141%	12/15/36	226,792	226,792
BX Commercial Mortgage Trust, Series 2020-BXLP, Class C (1MO LIBOR + 112) [a][c]	1.261%	12/15/36	179,835	179,159
BX Commercial Mortgage Trust, Series 2020-BXLP, Class D (1MO LIBOR + 125) [a][c]	1.391%	12/15/36	499,543	493,931
BX Commercial Mortgage Trust, Series 2020-BXLP, Class E (1MO LIBOR + 160) [a][c]	1.741%	12/15/36	211,806	207,559
Cold Storage Trust, Series 2020-ICE5, Class E [a][c]	2.906%	11/16/37	500,000	498,746
Credit Suisse First Boston, Series 2020-UNFI, Class A (1MO LIBOR + 276.56) [a][c]	4.168%	12/06/22	1,000,000	1,000,050
				5,986,354
Laboratory — 1.3%				
CAMB Commercial Mortgage Trust, Series 2019-LIFE, Class A (1MO LIBOR + 107) [a][c]	1.211%	12/15/37	350,000	350,719

	Coupon	Maturity	Shares / Par Value	Fair Value
Laboratory — 1.3% continued				
CGDBB Commercial Mortgage Trust, Series 2017-BIOC, Class B (1MO LIBOR + 97) [a][c]	1.111%	07/15/32	$ 411,095	$ 410,970
Commercial Mortgage Trust, Series 2020-CX, Class A [c]	2.173%	11/10/46	2,000,000	2,085,066
DBGS Mortgage Trust, Series 2018-BIOD, Class B (1MO LIBOR + 89) [a][c]	1.029%	05/15/35	496,554	496,399
KNDL Mortgage Trust, Series 2019-KNSQ, Class D (1MO LIBOR + 135) [a][c]	1.509%	05/15/36	425,000	423,945
VLS Commercial Mortgage Trust, Series 2020-LAB, Class D [c]	2.603%	10/10/42	600,000	587,818
				4,354,917
Manufactured Housing — 0.0% [d]				
Cascade Funding Mortgage Trust, Series 2019-MH1, Class M [c]	5.985%	11/25/44	100,000	104,205
Mixed-Use — 0.1%				
20 Times Square Trust, Series 2018-20TS, Class B [a][c]	3.203%	05/17/35	300,000	298,923
Multifamily — 0.7%				
FREMF Mortgage Trust, Series 2018-KF44, Class B (1MO LIBOR +215) [a][c]	2.303%	02/25/25	531,750	524,789
FREMF Mortgage Trust, Series 2018-KF43, Class B (1MO LIBOR +215) [a][c]	2.303%	01/25/28	491,819	480,176
FREMF Mortgage Trust, Series 2018-KF50, Class B (1MO LIBOR + 190) [a][c]	2.040%	07/25/28	351,795	339,263

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Multifamily — 0.7% continued				
Multi Family Connecticut Avenue, Series 2019-01, Class M-7 (1MO LIBOR + 170) [a][c]	1.848%	10/15/49	$ 595,732	$ 579,083
Multi Family Connecticut Avenue, Series 2020-01, Class M-7 (1MO LIBOR + 195) [a][c]	2.098%	03/25/50	325,737	321,263
				2,244,574
Non-Performing Loan — 0.3%				
Volt LXXX LLC, Series 2019-NP6, Class A-1A [a][c]	3.228%	10/25/49	346,706	347,195
Volt LXXXIX LLC, Series 2020-NPL5, Class A-1A [a][c]	2.981%	03/25/50	816,535	817,295
				1,164,490
Non-QM — 0.0% [d]				
Arroyo Mortgage Trust, Series 2018-1, Class A1 [c]	3.763%	04/25/48	69,588	70,617
Residential Transition Loan — 0.1%				
Antler Mortgage Trust, Series 2019-RTL1, Class A1 [c]	4.458%	06/27/22	99,656	99,605
LHFC Depositor LLC, Series 2019-RLT1, Class A2 [c]	4.948%	10/25/23	100,000	99,991
				199,596
Retail — 0.5%				
Aventura Mall Trust, Series 2018-AVM, Class C [c]	4.249%	07/05/40	650,000	600,520
BX Trust, Series 2018-EXCL, Class A (1MO LIBOR + 1088) [a][c]	1.229%	09/15/37	90,739	83,766
Citigroup Commercial Mortgage, Series 2017-MDRB, Class D (1MO LIBOR + 325) [a][c]	3.391%	07/15/30	150,000	141,649

	Coupon	Maturity	Shares / Par Value	Fair Value
Retail — 0.5% continued				
Citigroup Commercial Mortgage, Series 2017-MDRB, Class A (1MO LIBOR + 110) [a][c]	1.241%	07/15/30	$ 197,347	$ 189,699
Credit Suisse First Boston, Series 2018-SITE, Class A [c]	4.284%	04/17/36	127,000	126,497
Credit Suisse First Boston, Series 2018-SITE, Class C [a][c]	4.941%	04/17/36	435,000	395,996
				1,538,127
Single Family Rental — 2.5%				
American Homes 4 Rent, Series 2014-SFR2, Class E [c]	6.231%	10/17/36	300,000	332,883
American Homes 4 Rent, Series 2014-SFR2, Class D [c]	3.678%	12/17/36	334,122	360,813
American Homes 4 Rent, Series 2014-SFR3, Class E [c]	6.418%	12/18/36	300,000	336,181
American Homes 4 Rent, Series 2015-SFR1, Class A [c]	3.467%	04/17/52	115,655	124,146
Colony American Finance Ltd., Series 2016-2, Class B [c]	3.141%	11/15/48	150,000	150,879
Colony American Finance Ltd., Series 2020-1, Class A2 [c]	2.296%	03/15/50	250,000	255,774
Colony American Finance Ltd., Series 2020-1, Class A1 [c]	1.832%	03/17/50	245,899	249,457
Colony American Finance Ltd., Series 2020-4, Class B [c]	1.707%	12/15/52	800,000	803,558
Colony American Finance Ltd., Series 2020-4, Class D [c]	2.712%	12/15/52	800,000	805,020
Colony American Finance Ltd., Series 2020-4, Class E [c]	3.379%	12/15/52	750,000	750,127

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Single Family Rental — 2.5% continued				
Home Partners of America Trust, Series 2019-1, Class B [(c)]	3.157%	09/17/27	$ 570,434	$ 593,113
Home Partners of America Trust, Series 2019-2, Class B [(c)]	2.922%	10/19/39	635,778	661,366
Invitation Homes Trust, Series 2017-SFR2, Class A (1MO LIBOR + 85) [(a)(c)]	1.003%	12/19/36	809,605	807,630
Invitation Homes Trust, Series 2018-SFR1, Class B (1MO LIBOR + 95) [(a)(c)]	1.086%	03/17/37	750,000	743,792
Invitation Homes Trust, Series 2018-SFR1, Class A (1MO LIBOR+ 70) [(a)(c)]	0.836%	03/19/37	305,532	302,990
Invitation Homes Trust, Series 2018-SFR3, Class A (1MO LIBOR + 100) [(a)(c)]	1.153%	07/17/37	1,075,853	1,075,853
				8,353,582
Small Business — 1.4%				
Credibly Asset Securitization LLC, Series 2018-1, Class A [(c)]	4.800%	11/15/23	750,000	750,837
Kabbage Funding LLC, Series 2019-1, Class C [(c)]	4.611%	03/15/24	169,361	169,344
Newtek Small Business Loan Trust, Series 2018-1, Class A (1MO LIBOR + 170) [(a)(c)]	1.850%	02/25/44	763,616	742,843
Newtek Small Business Loan Trust, Series 2018-1, Class B (1MO LIBOR + 300) [(a)(c)]	3.150%	02/25/44	200,952	183,459
Newtek Small Business Loan Trust, Series 2019-01, Class A (1MO LIBOR + 165) [(a)(c)]	2.350%	12/25/44	778,625	764,573

	Coupon	Maturity	Shares / Par Value	Fair Value
Small Business — 1.4% continued				
Newtek Small Business Loan Trust, Series 2019-01, Class B (1MO LIBOR + 250) [(a)(c)]	3.500%	12/25/44	$ 330,916	$ 312,206
SFS Asset Securitization LLC, Series 2019-1, Class A [(c)]	4.238%	06/10/25	800,000	799,769
SFS Asset Securitization LLC, Series 2019-1, Class B [(c)]	5.023%	06/10/25	150,000	143,502
Small Business Lending Trust, Series 2019-A, Class A [(c)]	2.850%	07/15/26	222,083	221,478
Small Business Lending Trust, Series 2020-A, Class B [(c)]	3.200%	12/15/26	646,000	622,048
				4,710,059
Student Loan — 1.4%				
College Ave Student Loans, Series 2018-A, Class B [(a)(c)]	4.750%	12/26/47	140,000	147,871
College Ave Student Loans, Series 2018-A, Class C [(a)(c)]	5.500%	12/26/47	100,000	105,270
College Ave Student Loans, Series 2019-A, Class A1 (1MO LIBOR + 140) [(a)(c)]	1.550%	12/28/48	158,449	159,686
College Ave Student Loans, Series 2019-A, Class C [(c)]	4.460%	12/28/48	250,000	260,568
Earnest Student Loan Program LLC, Series 2016-C, Class A-2 [(c)]	2.680%	07/25/35	199,961	200,812
Earnest Student Loan Program LLC, Series 2017-A, Class B [(c)]	3.590%	01/25/41	126,696	128,502
Laurel Road Prime Student Loan, Series 2018-B, Class A2 [(c)]	3.540%	05/26/43	72,584	74,292

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Student Loan — 1.4% continued				
Laurel Road Prime Student Loan, Series 2019-A, Class A2FX [c]	2.730%	10/25/48	$ 219,094	$ 224,198
SMB Private Education Loan Trust, Series 2018-C, Class B [c]	4.000%	11/17/42	200,000	209,255
Social Professional Loan Program, Series 2016-C, Class A-2B [a][c]	2.360%	12/27/32	104,273	105,608
Social Professional Loan Program, Series 2015-D, Class B [a][c]	3.590%	10/26/37	98,087	99,358
Social Professional Loan Program, Series 2017-B, Class CFX [c]	4.440%	05/25/40	150,000	157,938
Social Professional Loan Program, Series 2017-E, Class A-2B [a][c]	2.720%	11/26/40	166,686	169,572
Social Professional Loan Program, Series 2017-E, Class C [c]	4.160%	11/26/40	700,000	737,367
Social Professional Loan Program, Series 2016-E, Class C [c]	4.430%	10/25/41	200,000	209,467
Social Professional Loan Program, Series 2018-A, Class A-1 (1MO LIBOR + 35) [a][c]	0.500%	02/25/42	72,075	71,566
Social Professional Loan Program, Series 2020-A, Class BFX [c]	3.120%	05/15/46	425,000	439,211
Social Professional Loan Program, Series 2018-D, Class BFX [c]	4.140%	02/25/48	500,000	537,557
Social Professional Loan Program, Series 2019-C, Class BFX [c]	3.050%	11/16/48	730,000	758,089
				4,796,187

	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer — 3.9%				
Avant Loans Funding Trust, Series 2020-REV1, Class A [c]	2.170%	05/15/29	$ 200,000	$ 200,803
Freedom Financial, Series 2018-1, Class B [c]	4.560%	07/18/24	380,373	380,896
Freedom Financial, Series 2018-2, Class A [c]	3.990%	10/20/25	135,822	136,108
Freedom Financial, Series 2019-1, Class B [c]	3.870%	06/18/26	597,137	603,173
Freedom Financial, Series 2020-FP1, Class A [c]	2.520%	03/18/27	393,034	395,774
Freedom Financial, Series 2020-FP1, Class B [c]	3.060%	03/18/27	225,000	228,542
Freedom Financial, Series 2020-2CP, Class A [c]	4.520%	06/18/27	307,151	310,539
Freedom Financial, Series 2020-3FP, Class A [c]	2.400%	09/20/27	142,477	143,104
Freedom Financial, Series 2020-3FP, Class B [c]	4.180%	09/20/27	1,000,000	1,023,924
LendingPoint Asset Securitization Trust, Series 2019-1, Class B [c]	3.613%	08/15/25	276,647	277,307
LendingPoint Asset Securitization Trust, Series 2020-1, Class B [c]	3.107%	02/10/26	350,000	351,322
Lendmark Funding Trust, Series 2020-2A, Class C [c]	4.690%	04/21/31	550,000	558,542
LL ABS Trust, Series 2020-1, Class A [c]	2.330%	07/15/22	570,114	577,034
LL ABS Trust, Series 2020-1, Class B [c]	3.790%	03/15/23	250,000	258,649
LL ABS Trust, Series 2019-1, Class A [c]	2.870%	03/15/27	265,994	267,204
LL ABS Trust, Series 2019-1, Class B [c]	3.520%	03/15/27	150,000	150,510
Marlette Funding Trust, Series 2019-4, Class B [c]	2.950%	12/17/29	125,000	127,279
Oportun Funding VII LLC, Series 2018-C, Class A [c]	4.100%	10/08/24	300,000	304,828

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 63.4% continued				
Unsecured Consumer — 3.9% continued				
Oportun Funding VIII LLC, Series 2018-A, Class B [(c)]	4.450%	03/08/24	$ 650,000	$ 650,000
Oportun Funding XII LLC, Series 2018-D, Class B [(c)]	4.830%	12/09/24	100,000	101,794
Oportun Funding XIII LLC, Series 2019-13, Class B [(c)]	3.870%	08/08/25	500,000	507,190
Prosper Marketplace Issuance Trust, Series 2019-3, Class B [(c)]	3.590%	07/15/25	150,000	151,310
Prosper Marketplace Issuance Trust, Series 2019-4, Class B [(c)]	3.200%	02/17/26	200,000	201,580
Regional Management Issuance Trust, Series 2018-2, Class A [(c)]	4.560%	01/18/28	420,000	423,491
Regional Management Issuance Trust, Series 2019-1, Class C [(c)]	4.110%	11/15/28	200,000	205,129
Regional Management Issuance Trust, Series 2020-1, Class A [(c)]	2.340%	10/15/30	250,000	252,161
Upgrade Master Pass-Thru Trust, Series 2019-ST1, Class A [(c)]	4.000%	07/15/25	278,197	280,623
Upgrade Master Pass-Thru Trust, Series 2019-ST3, Class A [(c)]	3.750%	11/15/25	102,487	103,643
Upgrade Receivables Trust, Series 2019-1, Class B [(c)]	4.090%	03/15/25	68,190	68,251
Upstart Pass Through Trust, Series 20-ST6, Class A [(c)]	3.000%	01/20/27	650,000	652,123

	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer — 3.9% continued				
Upstart Pass-Through Trust, Series 2020-ST1, Class A [(c)]	3.750%	02/20/28	$ 198,214	$ 201,141
Upstart Pass-Through Trust, Series 2020-ST2, Class A [(c)]	3.500%	03/20/28	301,378	306,280
Upstart Pass-Through Trust, Series 2020-ST3, Class A [(c)]	3.350%	04/20/28	157,326	160,095
Upstart Securitization Trust, Series 2019-1, Class B [(c)]	4.190%	04/20/26	27,352	27,496
Upstart Securitization Trust, Series 2021-ST1, Class A [(c)]	2.750%	02/20/27	1,000,000	1,000,152
Upstart Securitization Trust, Series 2019-2, Class A [(c)]	2.897%	09/20/29	91,386	91,982
Upstart Securitization Trust, Series 2019-2, Class B [(c)]	3.734%	09/20/29	1,000,000	1,021,049
Upstart Securitization Trust, Series 2019-3, Class B [(c)]	3.829%	01/21/30	600,000	617,154
				13,318,182
Total Securitized				
(Cost $208,982,897)				$ 213,772,008
Treasury — 18.8%				
U.S. Treasury Notes	0.125%	04/15/21	217,284	218,028
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,553,672
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,262,229
U.S. Treasury Notes [(b)]	1.625%	04/30/23	100,000	103,441
U.S. Treasury Notes	2.500%	05/15/24	750,000	808,096
U.S. Treasury Notes [(b)]	2.250%	11/15/24	250,000	269,277
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	295,662
U.S. Treasury Notes [(b)]	2.000%	08/15/25	1,000,000	1,076,914
U.S. Treasury Notes [(b)]	2.250%	11/15/25	2,000,000	2,183,594
U.S. Treasury Notes [(b)]	1.625%	02/15/26	3,000,000	3,190,078

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

	Coupon	Maturity	Shares / Par Value	Fair Value
Treasury — 18.8% continued				
U.S. Treasury Notes	0.625%	03/31/27	$ 1,000,000	$ 1,005,625
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	941,494
U.S. Treasury Notes [b]	2.875%	08/15/28	2,000,000	2,322,109
U.S. Treasury Notes [b]	0.625%	08/15/30	3,313,900	3,228,981
U.S. Treasury Notes [b]	0.875%	11/15/30	8,000,000	7,968,750
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	440,235
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	686,108
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	623,600
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	820,685
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,364,461
U.S. Treasury Notes	4.750%	02/15/37	150,000	228,428
U.S. Treasury Bonds	3.500%	02/15/39	235,000	318,700
U.S. Treasury Bonds [b]	4.250%	05/15/39	500,000	741,055
U.S. Treasury Bonds	1.125%	08/15/40	7,200,000	6,805,125
U.S. Treasury Bonds	3.875%	08/15/40	550,000	787,145
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,574,918
U.S. Treasury Bonds [b]	4.750%	02/15/41	700,000	1,116,664
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	359,646
U.S. Treasury Bonds	2.750%	11/15/42	600,000	742,102
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	2,155,430
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	2,027,809
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,587,636
U.S. Treasury Bonds [b]	2.375%	11/15/49	1,750,000	2,051,533
U.S. Treasury Bonds [b]	2.000%	02/15/50	2,350,000	2,546,904
U.S. Treasury Bonds [b]	1.250%	05/15/50	10,050,000	9,096,820
Total Treasury				
(Cost $61,551,182)				$ 63,502,954

	Shares	Fair Value
Registered Investment Companies — 7.5%		
State Street Institutional Liquid Reserves Fund, Premier Class, 0.10% [f]	7,636,074	$ 7,637,601
State Street Navigator Securities Lending Portfolio I, 0.17% [f][g]	17,812,661	17,812,661
Total Registered Investment Companies		
(Cost $25,446,893)		$ 25,450,262
Total Investment Securities — 105.7%		
(Cost $346,822,050)		$ 356,534,296
Liabilities in Excess of Other Assets — (5.7)%		(19,289,546)
Net Assets — 100.0%		$ 337,244,750

(a) Variable rate security. The rate shown is the effective interest rate as of December 31, 2020. The benchmark on which the rate is calculated is shown parenthetically, if applicable. Certain variable rate securities are not based on a published rate and spread but are determined by the issuer or agent and may be based on index changes, prepayment of underlying positions and/or other variables. These securities do not indicate a reference rate and spread in their description above.
(b) All or a portion of the security is on loan. The total fair value of the securities on loan as of December 31, 2020 was $30,526,114.
(c) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities have been deemed liquid under procedures approved by the Fund's Board of Trustees and may normally be sold to qualified institutional buyers in transactions exempt from registration. The total fair value of these securities as of December 31, 2020 was $111,466,433, representing 33.1% of net assets.
(d) Percentage rounds to less than 0.1%.
(e) Illiquid security as determined under procedures approved by the Board of Trustees. The total fair value of these securities as of December 31, 2020 was $1,638,025, representing 0.5% of net assets.
(f) The rate shown is the 7-day effective yield as of December 31, 2020.
(g) This security was purchased with cash collateral from securities on loan.

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2020

AG — Aktiengesellschaft
BV — Besloten Vennootschap
IO — Interest Only
LIBOR — London Interbank Offered Rate
NA — National Association
NV — Naamloze Vennootschap
plc — Public Limited Company
PO — Principal Only
SA — Societe Anonyme
SOFR — Secured Overnight Financing Rate UA
— Uitgesloten Aansprakelijkheid

Schedule of Investments
Diamond Hill Core Bond Fund
November 30, 2020

Net Assets: $ 332,379,263

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Notes	0.875%	11/15/30	10,000,000	$10,023,438	3.02%
U.S. Treasury Bonds	1.250%	05/15/50	10,050,000	9,253,852	2.78%
U.S. Treasury Bonds	1.125%	08/15/40	6,500,000	6,228,828	1.87%
FNMA	4.000%	12/25/43	4,578,294	5,217,225	1.57%
U.S. Treasury Notes	0.625%	08/15/30	3,313,900	3,247,104	0.98%
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	3,189,727	0.96%
FNMA	3.500%	02/25/47	2,858,400	3,084,037	0.93%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,625,747	0.79%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,589,498	0.78%
FNMA	3.500%	11/25/47	2,227,560	2,378,520	0.72%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,330,156	0.70%
FNMA	3.000%	07/25/45	2,044,494	2,259,164	0.68%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	2,185,898	0.66%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,184,453	0.66%
FHLMC	3.500%	12/15/47	1,942,050	2,119,007	0.64%
GNMA	2.500%	07/20/50	1,975,000	2,092,479	0.63%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	2,084,346	0.63%
Commercial Mortgage Trust	2.173%	11/10/46	2,000,000	2,080,992	0.63%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	2,057,430	0.62%
FNMA	4.000%	03/01/35	1,582,565	1,728,536	0.52%
FHLMC	4.000%	08/15/43	1,504,727	1,693,796	0.51%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,598,256	0.48%
FHLMC	3.500%	01/15/48	1,439,505	1,581,893	0.48%
Hertz Fleet Lease Funding LP	3.140%	04/10/31	1,565,000	1,564,932	0.47%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,555,254	0.47%
FHLMC	3.000%	11/15/46	1,385,000	1,514,260	0.46%
FHLMA	3.500%	11/15/45	1,302,891	1,437,751	0.43%
GNMA	2.500%	02/20/50	1,385,112	1,436,915	0.43%
GNMA	3.000%	05/20/46	1,348,000	1,414,476	0.43%
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,381,546	0.42%
GNMA	3.500%	09/20/50	1,333,534	1,326,841	0.40%
FNMA	4.500%	07/25/41	1,145,843	1,287,920	0.39%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,263,138	0.38%
FHLMC	4.000%	05/15/48	1,104,987	1,219,628	0.37%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,214,383	0.37%
BX Commercial Mortgage Trust	2.241%	11/15/32	1,200,000	1,203,380	0.36%
FHLMC	5.281%	02/15/33	1,117,969	1,197,254	0.36%
GNMA	3.000%	12/20/45	1,052,895	1,179,549	0.35%
FNMA	3.500%	02/25/48	1,104,091	1,171,719	0.35%
FNMA	4.500%	06/01/37	1,050,342	1,157,635	0.35%
FHLMC	3.500%	09/25/49	1,000,000	1,156,119	0.35%
Drive Auto Receivables Trust	2.280%	08/17/26	1,118,000	1,150,748	0.35%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,132,715	0.34%
Sunnova Solar Issuer, LLC	2.730%	11/01/55	1,100,000	1,102,433	0.33%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,095,436	0.33%
FHLMC	3.000%	11/15/44	1,020,410	1,094,445	0.33%
FNMA	4.000%	02/25/44	1,038,723	1,089,889	0.33%
FNMA	3.500%	05/25/42	965,989	1,083,619	0.33%
Invitation Homes Trust	1.147%	07/17/37	1,076,442	1,078,216	0.32%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,077,461	0.32%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Wells Fargo & Co.	3.550%	09/29/25	925,000	$1,032,798	0.31%
FNMA	3.000%	05/25/42	993,778	1,028,759	0.31%
Freedom Financial	4.180%	09/20/27	1,000,000	1,025,894	0.31%
FHLMC	2.500%	05/15/42	1,000,000	1,024,409	0.31%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	1,000,000	1,005,664	0.30%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	1,005,117	0.30%
ReadyCap Commercial Mortgage Trust	2.300%	02/25/35	999,997	1,002,814	0.30%
Allstate Corp.	0.750%	12/15/25	1,000,000	1,000,502	0.30%
Upstart Securitization Trust	2.750%	02/20/27	1,000,000	1,000,057	0.30%
KKR Real Estate Finance Trust, Inc.	1.247%	06/15/36	1,000,000	995,638	0.30%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	943,368	0.28%
FNMA	4.940%	12/01/43	768,177	935,019	0.28%
FNMA	3.000%	10/25/46	850,000	934,241	0.28%
FHLMC	3.500%	02/15/52	775,661	876,901	0.26%
BSPRT Issuer LTD	1.191%	09/17/35	880,000	872,593	0.26%
Comcast Corp.	3.950%	10/15/25	750,000	859,746	0.26%
FNMA	2.500%	02/25/43	846,125	850,546	0.26%
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	832,166	0.25%
Tennessee Valley Authority	4.625%	09/15/60	525,000	815,519	0.25%
Invitation Homes Trust	0.997%	12/19/36	810,753	811,764	0.24%
U.S. Treasury Notes	2.500%	05/15/24	750,000	808,506	0.24%
FHLMC	2.991%	07/16/35	800,000	806,497	0.24%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	801,757	0.24%
SFS Asset Securitization LLC	4.238%	06/10/25	800,000	799,318	0.24%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	798,295	0.24%
FNMA	3.500%	06/01/31	727,724	794,608	0.24%
FHLMC	2.500%	05/25/49	758,520	785,139	0.24%
Newtek Small Business Loan Trust	2.350%	12/25/44	789,835	775,421	0.23%
Social Professional Loan Program	3.050%	11/16/48	730,000	757,678	0.23%
Newtek Small Business Loan Trust	1.856%	02/25/44	776,442	755,024	0.23%
Goldman Sachs Mortgage Securities Corp. Trust	1.061%	07/16/35	778,781	753,908	0.23%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	752,742	0.23%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	751,035	0.23%
Credibly Asset Securitization LLC	4.800%	11/15/23	750,000	750,866	0.23%
GNMA	3.500%	09/20/48	689,379	744,338	0.22%
Invitation Homes Trust	1.097%	03/17/37	750,000	743,675	0.22%
FHLMC	4.500%	12/01/37	669,068	737,266	0.22%
Social Professional Loan Program	4.160%	11/26/40	700,000	733,951	0.22%
Tesla Auto Lease Trust	2.680%	01/20/23	700,000	720,240	0.22%
FHLMC	3.000%	03/15/43	701,554	711,794	0.21%
Holiday Inn Timeshare Trust	3.420%	10/09/39	687,188	702,562	0.21%
Upstart Securitization Trust	3.734%	09/20/29	700,000	700,128	0.21%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	694,459	0.21%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	693,100	0.21%
AT&T, Inc.	2.300%	06/01/27	650,000	688,894	0.21%
Cosmopolitan Hotel Trust	1.071%	11/17/36	700,000	685,126	0.21%
Business Jet Securities LLC	5.437%	06/15/33	666,824	677,933	0.20%
FNMA	3.500%	05/25/42	600,000	677,414	0.20%
FNMA	5.000%	03/25/41	570,000	676,720	0.20%
Freedom Financial	3.870%	06/18/26	664,359	671,559	0.20%
Ocwen Master Advance Receivables	1.300%	08/15/52	670,000	671,351	0.20%
GNMA	2.000%	12/20/42	662,387	667,548	0.20%
FHLMA	3.500%	01/15/45	636,098	667,167	0.20%
Home Partners of America Trust	2.922%	10/19/39	636,735	662,447	0.20%
FNMA	3.500%	06/01/33	608,033	653,921	0.20%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Oportun Funding VIII LLC	4.450%	03/08/24	650,000	$650,391	0.20%
Upstart Pass Through Trust	3.000%	01/20/27	650,000	650,070	0.20%
BX Commercial Mortgage Trust	1.221%	10/15/36	650,269	649,047	0.20%
FNMA	3.500%	05/25/48	600,000	647,926	0.20%
LL ABS Trust	2.330%	07/15/22	637,463	641,123	0.19%
FNMA	3.500%	03/25/43	600,000	637,581	0.19%
FNMA	3.000%	02/25/49	604,016	635,927	0.19%
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	633,124	0.19%
BX Commercial Mortgage Trust	0.891%	11/15/35	631,114	630,735	0.19%
FNMA	4.000%	09/25/48	524,422	627,864	0.19%
FHF Trust	2.590%	12/15/23	618,809	623,030	0.19%
Small Business Lending Trust	3.200%	12/15/26	646,000	620,600	0.19%
FNMA	3.500%	03/25/49	531,535	619,172	0.19%
Continental Credit Card LLC	3.830%	08/15/26	600,000	617,880	0.19%
BX Trust	3.202%	12/11/41	577,000	615,759	0.19%
BXMT Ltd.	2.097%	02/16/37	625,000	607,824	0.18%
Skopos Auto Receivables Trust	3.430%	09/15/23	600,000	607,666	0.18%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	605,345	0.18%
LPSLT	3.450%	12/20/47	600,000	604,262	0.18%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	600,000	604,186	0.18%
Goldman Sachs Mortgage Securities Corp. Trust	1.391%	07/16/35	632,760	602,646	0.18%
MF1 Multifamily Housing Mortgage	1.851%	11/15/35	600,000	600,570	0.18%
GNMA	3.000%	08/20/49	540,446	600,563	0.18%
BXMT Ltd.	2.843%	06/15/35	600,000	597,005	0.18%
Home Partners of America Trust	3.157%	09/17/27	571,603	594,363	0.18%
TPG Real Estate Finance	1.297%	10/15/34	600,000	593,635	0.18%
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	490,000	593,054	0.18%
GNMA	5.859%	02/16/41	2,845,564	592,726	0.18%
Aventura Mall Trust	4.249%	07/05/40	650,000	592,456	0.18%
BSPRT Issue LTD	1.191%	03/15/28	593,680	590,930	0.18%
VLS Commercial Mortgage Trust	2.603%	10/10/42	600,000	580,919	0.17%
FNMA	1.950%	04/25/28	558,751	578,894	0.17%
GNMA	3.500%	08/20/49	517,000	578,412	0.17%
CVS Health Corp.	3.750%	04/01/30	500,000	578,195	0.17%
Morgan Stanley	3.875%	01/27/26	500,000	571,645	0.17%
FNMA	3.500%	02/01/33	530,996	571,120	0.17%
Citigroup, Inc.	3.887%	01/10/28	500,000	569,423	0.17%
Multi Family Connecticut Avenue	1.850%	10/15/49	596,083	569,322	0.17%
GNMA	5.500%	11/15/38	483,422	567,852	0.17%
FNMA	2.750%	10/25/49	540,790	563,982	0.17%
GNMA	3.000%	07/20/49	500,000	562,411	0.17%
FHLMC	4.000%	11/15/40	500,000	561,472	0.17%
Business Jet Securities LLC	5.193%	07/15/34	558,080	561,142	0.17%
Santander Drive Auto Trust	2.680%	10/15/25	545,000	560,323	0.17%
FNMA	0.000%	11/25/32	584,293	556,697	0.17%
GNMA	4.500%	08/16/40	475,406	555,248	0.17%
FREMF Mortgage Trust	2.290%	02/25/25	564,845	554,099	0.17%
Credit Acceptance Auto Loan	2.280%	02/15/30	550,000	552,668	0.17%
GNMA	4.000%	04/20/49	490,565	549,927	0.17%
Lendmark Funding Trust	4.690%	04/21/31	550,000	549,542	0.17%
BX Commercial Mortgage Trust	1.061%	10/15/36	545,846	545,846	0.16%
Zoetics, Inc.	2.000%	05/15/30	525,000	544,428	0.16%
GNMA	3.000%	09/20/46	500,000	540,361	0.16%
GNMA	2.500%	01/20/50	531,000	538,459	0.16%
FNMA	3.500%	03/01/35	498,909	538,306	0.16%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	3.000%	09/20/46	500,000	$537,971	0.16%
Westlake Auto Receivables Trust	2.720%	11/15/24	523,000	537,538	0.16%
Goldman Sachs Group Inc	2.600%	02/07/30	500,000	537,528	0.16%
FedEx Corp.	1.875%	02/20/34	525,000	536,717	0.16%
Principal Life Global Funding II	1.250%	06/23/25	525,000	536,715	0.16%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	534,924	0.16%
Social Professional Loan Program	4.140%	02/25/48	500,000	534,464	0.16%
GNMA	3.500%	01/20/30	505,711	534,144	0.16%
Chevron Corp.	1.995%	05/11/27	500,000	529,583	0.16%
FNMA	3.850%	11/25/42	524,986	525,228	0.16%
Drive Auto Receivables Trust	2.700%	05/17/27	500,000	518,026	0.16%
GNMA	4.000%	02/20/34	486,840	516,659	0.16%
Citigroup, Inc	1.678%	05/15/24	500,000	513,372	0.15%
FHLMA	3.500%	02/15/30	467,290	512,184	0.15%
FHLMC	6.000%	07/25/36	429,993	510,924	0.15%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	504,919	0.15%
Tunisian Republic	1.416%	08/05/21	500,000	504,216	0.15%
Morgan Stanley	1.794%	02/13/32	500,000	503,429	0.15%
Verizon Communications Inc	1.750%	01/20/31	500,000	502,706	0.15%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	502,645	0.15%
FHLMC	2.500%	07/15/42	475,000	502,340	0.15%
American Electric Power Inc.	1.000%	11/01/25	500,000	501,731	0.15%
Berkshire Hathaway Energy Corp.	1.650%	05/15/31	500,000	501,610	0.15%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	501,099	0.15%
FHLMC	4.000%	11/15/46	471,592	500,776	0.15%
Volkswagen Group America	0.750%	11/23/22	500,000	500,694	0.15%
Cold Storage Trust	2.989%	11/16/37	500,000	498,747	0.15%
GNMA	5.903%	03/20/46	2,676,666	498,549	0.15%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	497,196	0.15%
DBGS Mortgage Trust	1.029%	05/15/35	496,554	496,252	0.15%
BX Commercial Mortgage Trust	1.391%	12/15/36	499,543	492,985	0.15%
GNMA	3.000%	01/20/43	437,000	492,157	0.15%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	480,000	491,709	0.15%
FHLMC	3.000%	12/15/47	441,240	490,947	0.15%
FREMF Mortgage Trust	2.290%	01/25/28	491,819	475,482	0.14%
GNMA	3.000%	12/20/49	450,000	474,176	0.14%
FNMA	11.336%	08/25/43	350,236	471,728	0.14%
FHLMC	3.000%	02/15/43	459,721	463,315	0.14%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	461,670	0.14%
Bank of America Corp.	3.458%	03/15/25	425,000	461,256	0.14%
BX Trust	3.605%	12/09/41	435,000	458,275	0.14%
FNMA	3.000%	11/01/33	433,846	457,453	0.14%
GNMA	6.000%	06/20/34	381,988	456,556	0.14%
GoodGreen Trust	2.630%	04/15/55	442,824	452,387	0.14%
GNMA	3.500%	08/20/49	3,528,966	447,621	0.13%
Bancorp Commercial Mortgage Trust (The)	1.198%	09/17/36	450,505	447,586	0.13%
Hilton Grand Vacations Trust	4.220%	02/25/39	421,570	447,346	0.13%
GNMA	3.000%	01/20/29	419,301	446,344	0.13%
GNMA	3.500%	05/20/47	394,391	446,058	0.13%
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	443,648	0.13%
FHLMC	0.000%	09/15/43	489,869	443,059	0.13%
Social Professional Loan Program	3.120%	05/15/46	425,000	440,093	0.13%
Freedom Financial	4.560%	07/18/24	427,108	427,857	0.13%
Toronto-Dominion Bank (The)	0.560%	01/27/23	425,000	426,200	0.13%
Regional Management Issuance Trust	4.560%	01/18/28	420,000	423,678	0.13%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
KNDL Mortgage Trust	1.491%	05/15/36	425,000	$421,579	0.13%
BXMT Ltd.	1.047%	02/16/37	425,000	420,225	0.13%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	418,734	0.13%
KeyCorp	2.550%	10/01/29	385,000	417,453	0.13%
Bank of America Corp.	2.015%	02/13/26	400,000	417,333	0.13%
Credit Acceptance Auto Trust	3.060%	03/15/29	400,000	414,452	0.12%
FNMA	3.000%	05/15/45	377,328	413,756	0.12%
GNMA	4.500%	07/15/40	346,364	413,639	0.12%
CGDBB Commercial Mortgage Trust	1.111%	07/15/32	411,095	410,847	0.12%
General Electric Capital Corp.	6.750%	03/15/32	300,000	409,019	0.12%
CPS Auto Receivables Trust	2.410%	11/16/26	400,000	406,540	0.12%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	406,061	0.12%
Chase Auto Credit Linked Notes	1.140%	02/25/28	400,000	400,126	0.12%
GNMA	4.206%	06/20/63	379,274	394,733	0.12%
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	394,064	0.12%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	391,994	0.12%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	391,414	0.12%
PNMAC GMSR Issuer Trust	2.799%	08/25/23	400,000	387,426	0.12%
FNMA	5.500%	07/25/35	335,235	386,821	0.12%
FNMA	3.000%	02/25/43	350,000	386,743	0.12%
Westlake Auto Receivables Trust	3.200%	11/15/24	375,000	386,406	0.12%
FNMA	3.000%	01/25/43	352,000	386,311	0.12%
GNMA	3.000%	01/20/48	375,567	386,081	0.12%
FNMA	4.000%	07/25/41	321,407	379,368	0.11%
Exantas Capital Corp.	5.644%	04/17/37	374,220	376,866	0.11%
FNMA	4.500%	11/25/43	300,000	375,626	0.11%
GNMA	0.656%	07/20/64	374,327	375,396	0.11%
Volt LXXX LLC	3.228%	10/25/49	373,663	374,047	0.11%
FNMA	2.000%	07/25/42	363,000	372,800	0.11%
Royal Bank of Canada	1.150%	06/10/25	365,000	372,518	0.11%
US Bancorp	2.400%	07/30/24	350,000	372,138	0.11%
FHLMC	0.541%	01/15/35	369,468	371,537	0.11%
Abbvie Inc.	2.950%	11/21/26	335,000	370,430	0.11%
FNMA	4.000%	07/25/49	318,000	370,210	0.11%
FHLMC	3.000%	05/15/43	366,315	370,161	0.11%
FNMA	16.440%	11/25/31	259,783	368,215	0.11%
FHLMC	0.000%	07/15/37	400,180	365,927	0.11%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	365,858	0.11%
GNMA	5.000%	03/20/49	313,344	364,884	0.11%
Tesla Auto Lease Trust	3.370%	01/20/23	350,000	362,615	0.11%
GNMA	2.500%	06/20/50	350,000	362,453	0.11%
American Airlines Pass-Through Trust	3.200%	12/15/29	374,400	360,771	0.11%
LendingPoint Asset Securitization Trust	3.613%	08/15/25	360,163	360,753	0.11%
Octane Receivables Trust	1.710%	02/20/25	358,766	359,616	0.11%
American Homes 4 Rent	3.678%	12/17/36	334,806	357,943	0.11%
FHLMC	6.559%	08/15/30	2,444,434	351,859	0.11%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	350,000	350,727	0.11%
Freedom Financial	4.520%	06/18/27	346,078	350,215	0.11%
Motel 6 Trust	2.291%	08/15/34	353,077	349,979	0.11%
CAMB Commercial Mortgage Trust	1.211%	12/15/37	350,000	349,779	0.11%
FNMA	6.500%	09/25/32	295,200	347,567	0.10%
FNMA	2.500%	09/25/42	329,000	346,920	0.10%
BX Commercial Mortgage Trust	1.941%	11/15/35	350,000	346,713	0.10%
Business Jet Securities , LLC	3.967%	11/15/35	343,182	344,694	0.10%
FREMF Mortgage Trust	2.040%	07/25/28	360,128	343,853	0.10%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Royal Dutch Shell plc	2.375%	11/07/29	320,000	$343,242	0.10%
Atmos Energy Corp.	2.625%	09/15/29	310,000	342,278	0.10%
FHLMC	3.000%	10/15/45	323,814	341,906	0.10%
GNMA	2.000%	09/20/42	342,000	341,137	0.10%
Bank of America Corp.	3.875%	08/01/25	300,000	340,990	0.10%
FMC Corp.	3.450%	10/01/29	300,000	339,319	0.10%
CVS Health Corp.	5.050%	03/25/48	250,000	337,764	0.10%
American Homes 4 Rent	6.418%	12/18/36	300,000	336,716	0.10%
BMW US Capital, LLC	3.900%	04/09/25	300,000	336,528	0.10%
Business Jet Securities LLC	4.447%	06/15/33	330,812	335,580	0.10%
American Homes 4 Rent	6.231%	10/17/36	300,000	333,386	0.10%
Simon Property Group LP	2.000%	09/13/24	320,000	332,628	0.10%
GNMA	2.500%	06/20/42	318,000	331,251	0.10%
American Water Capital Corp.	2.800%	05/01/30	300,000	330,516	0.10%
Oracle Corp.	2.800%	04/01/27	300,000	330,113	0.10%
GNMA	3.500%	02/20/49	309,140	329,604	0.10%
GNMA	5.000%	02/20/35	290,000	327,357	0.10%
Amgen, Inc.	1.900%	02/21/25	310,000	324,498	0.10%
Exeter Automobile Receivables Trust	4.730%	04/15/26	300,000	324,472	0.10%
DT Auto Owner Trust	4.730%	03/16/26	300,000	324,128	0.10%
PPG Industries, Inc.	2.550%	06/15/30	300,000	323,149	0.10%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	323,097	0.10%
Mosaic Solar Loans LLC	2.100%	04/20/46	319,740	321,691	0.10%
United Airlines	5.875%	10/15/27	300,000	319,294	0.10%
BXG Receivables	4.440%	02/02/34	314,843	316,990	0.10%
FHLMC	4.500%	02/15/42	2,487,511	315,597	0.10%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	315,376	0.09%
FNMA	5.000%	10/25/43	250,000	315,131	0.09%
Upstart Pass-Through Trust	3.500%	03/20/28	311,283	314,914	0.09%
FHLMC	5.000%	02/15/41	262,142	311,508	0.09%
Bancorp Commercial Mortgage Trust (The)	2.848%	03/16/35	324,000	311,417	0.09%
Finance of America HECM	1.710%	07/25/30	311,036	311,199	0.09%
Continental Credit Card LLC	4.950%	08/15/26	300,000	310,458	0.09%
FHLMC	7.500%	01/15/36	267,133	310,379	0.09%
Apple, Inc.	1.650%	05/11/30	300,000	310,117	0.09%
Newtek Small Business Loan Trust	3.500%	12/25/44	335,680	309,682	0.09%
Multi Family Connecticut Avenue	2.100%	03/25/50	325,909	309,569	0.09%
Westlake Auto Receivables Trust	2.520%	04/15/25	300,000	308,057	0.09%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	307,012	0.09%
FHLMC	6.479%	07/15/42	1,334,219	306,988	0.09%
LL ABS Trust	2.870%	03/15/27	305,360	306,920	0.09%
American Credit Acceptance Receivables Trust	2.400%	06/15/26	300,000	305,923	0.09%
Oportun Funding VII LLC	4.100%	10/08/24	300,000	305,320	0.09%
Invitation Homes Trust	0.847%	03/19/37	306,765	304,164	0.09%
The Bancorp Commerical Mortgage Trust	1.148%	03/17/36	308,177	303,974	0.09%
CubeSmart LP	3.000%	02/15/30	280,000	303,258	0.09%
FHLMC	3.891%	07/15/35	300,000	303,186	0.09%
British Telecommunications plc	3.250%	11/08/29	275,000	302,658	0.09%
FNMA	3.500%	10/01/46	290,808	302,188	0.09%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	301,944	0.09%
Hertz Fleet Lease Funding LP	4.170%	05/10/32	300,000	301,585	0.09%
Waste Management Inc	1.150%	03/15/28	300,000	300,297	0.09%
A10 Securitization	2.617%	08/15/40	300,000	299,724	0.09%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	299,567	0.09%
20 Times Square Trust	3.100%	05/17/35	300,000	299,036	0.09%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	295,948	$297,456	0.09%
Multi Family Housing Mortgage Loan	1.280%	11/27/34	300,000	296,360	0.09%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	295,319	0.09%
TES LLC	4.330%	10/20/47	286,854	294,241	0.09%
DT Auto Owner Trust	2.960%	04/15/25	285,000	293,233	0.09%
FHLMC	3.500%	04/15/44	250,000	291,837	0.09%
Fifth Third Bancorp	2.375%	01/28/25	275,000	291,000	0.09%
First Tennessee Bank	5.750%	05/01/30	250,000	290,987	0.09%
Regions Financial Corp.	2.250%	05/18/25	275,000	290,982	0.09%
FHLMC	0.000%	08/15/42	316,673	290,979	0.09%
Hertz Fleet Lease Funding LP	0.626%	01/10/33	289,417	290,190	0.09%
Helios Issuer LLC	2.980%	06/20/47	279,268	289,479	0.09%
GNMA	4.568%	08/20/67	278,139	289,180	0.09%
GNMA	2.750%	01/20/48	284,000	289,109	0.09%
Westlake Auto Receivables Trust	2.760%	01/15/26	280,000	289,104	0.09%
FNMA	4.000%	04/01/42	1,990,634	288,291	0.09%
Wells Fargo & Co.	2.188%	04/30/26	275,000	287,858	0.09%
Multi Family Housing Mortgage Loan	2.150%	12/25/34	300,000	287,258	0.09%
FNMA	0.000%	01/25/43	343,553	287,155	0.09%
GNMA	6.000%	04/20/36	249,371	287,105	0.09%
FNMA	4.000%	12/01/44	254,514	286,276	0.09%
GNMA	3.000%	06/20/49	847,484	285,727	0.09%
Navistar Financial Dealer Note Master Trust	1.600%	05/28/24	285,000	285,119	0.09%
A10 Securitization	2.021%	09/15/50	284,745	284,845	0.09%
FNMA	4.000%	08/25/33	2,696,150	282,882	0.09%
Daimler Finance LLC	1.750%	03/10/23	275,000	281,683	0.08%
FNMA	4.000%	01/01/35	260,898	280,859	0.08%
Credit Suisse First Boston	4.782%	04/17/36	300,000	280,358	0.08%
GNMA	4.500%	09/20/42	262,649	280,274	0.08%
FNMA	5.000%	07/25/38	247,573	279,171	0.08%
International Exchange, Inc.	0.700%	06/15/23	275,000	278,295	0.08%
FHLMC	4.000%	11/01/34	258,489	278,225	0.08%
Progressive Corp.	3.200%	03/26/30	240,000	277,919	0.08%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	276,963	0.08%
BXMT Ltd.	1.647%	06/15/35	275,000	273,886	0.08%
PNC Financial Services	2.600%	07/23/26	250,000	273,578	0.08%
PNC Bank NA	2.700%	10/22/29	250,000	273,390	0.08%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	272,349	0.08%
FNMA	3.500%	05/25/48	247,826	271,966	0.08%
BHMS Mortgage Trust	1.391%	07/16/35	280,000	271,134	0.08%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	270,568	0.08%
BX Trust	3.856%	12/11/41	270,000	269,759	0.08%
GNMA	1.402%	05/20/66	268,007	269,669	0.08%
U.S. Treasury Notes	2.250%	11/15/24	250,000	269,365	0.08%
Apple, Inc.	2.200%	09/11/29	250,000	269,110	0.08%
Discover Bank	2.700%	02/06/30	250,000	267,928	0.08%
FNMA	6.000%	04/25/34	204,117	267,724	0.08%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	267,478	0.08%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	266,761	0.08%
Carrier Global Corp.	2.700%	02/15/31	250,000	266,681	0.08%
Bank of America Corp.	2.592%	04/29/31	250,000	266,228	0.08%
Comerica Bank	2.500%	07/23/24	250,000	265,865	0.08%
Wells Fargo & Co.	2.393%	06/02/28	250,000	264,378	0.08%
Truist Financial Corp.	2.150%	12/06/24	250,000	264,347	0.08%
CPS Auto Trust	3.730%	09/15/23	260,000	264,145	0.08%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Sherwin-Williams Co.	2.300%	05/15/30	250,000	$263,407	0.08%
Berkshire Hathaway Financial	1.850%	03/12/30	250,000	263,115	0.08%
Nucor Corp.	2.000%	06/01/25	250,000	262,591	0.08%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	262,193	0.08%
Spirit Realty LP	3.200%	02/15/31	250,000	261,280	0.08%
Hero Funding Trust	3.570%	09/20/47	248,651	259,974	0.08%
Valero Energy Corp.	2.700%	04/15/23	250,000	259,877	0.08%
Regions Financial Corp.	2.750%	08/14/22	250,000	259,431	0.08%
College Ave Student Loans	4.460%	12/28/48	250,000	259,029	0.08%
Royal Bank of Canada	1.950%	01/17/23	250,000	258,538	0.08%
Comcast Corp.	1.950%	01/15/31	250,000	257,877	0.08%
Continental Credit Card LLC	6.410%	01/15/25	247,838	257,705	0.08%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	256,550	0.08%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	256,365	0.08%
CPS Auto Trust	2.840%	06/16/25	250,000	255,394	0.08%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	255,383	0.08%
PNC Bank NA	1.743%	02/24/23	250,000	254,496	0.08%
GNMA	2.500%	01/20/50	257,000	253,798	0.08%
Met Life Global Funding I	0.900%	06/08/23	250,000	253,282	0.08%
LL ABS Trust	3.790%	03/15/23	250,000	251,742	0.08%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	251,196	0.08%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	250,890	0.08%
Invitation Homes Trust	2.147%	03/17/37	249,966	250,122	0.08%
Kabbage Funding LLC	4.611%	03/15/24	250,000	249,947	0.08%
Colony American Finance Ltd.	1.832%	03/17/50	246,380	249,550	0.08%
A10 Securitization	4.129%	08/15/40	250,000	249,539	0.08%
A10 Securitization	5.465%	08/15/40	250,000	249,385	0.08%
Citizens Financial Group	2.850%	07/27/26	225,000	248,932	0.07%
Small Business Lending Trust	2.850%	07/15/26	248,078	247,357	0.07%
FHLMC	2.000%	09/25/50	262,000	245,664	0.07%
Bancorp Commercial Mortgage Trust (The)	2.498%	08/15/32	250,000	241,112	0.07%
Georgia Power Co.	2.100%	07/30/23	230,000	240,174	0.07%
FNMA	5.000%	02/25/40	200,000	239,355	0.07%
GNMA	4.500%	06/15/46	211,832	237,037	0.07%
Laurel Road Prime Student Loan	2.730%	10/25/48	231,396	236,896	0.07%
Athene Global Funding	2.500%	01/14/25	225,000	235,183	0.07%
VMC Finance LLC	1.067%	10/15/35	234,512	232,810	0.07%
Hero Funding Trust	3.080%	09/20/42	226,134	231,431	0.07%
U.S. Treasury Notes	4.750%	02/15/37	150,000	231,311	0.07%
FHLMC	6.559%	06/15/35	2,981,216	229,854	0.07%
FNMA	0.647%	06/25/43	12,589,104	229,780	0.07%
Freedom Financial	3.060%	03/18/27	225,000	227,010	0.07%
BX Commercial Mortgage Trust	1.141%	12/15/36	226,792	226,156	0.07%
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	225,179	0.07%
Earnest Student Loan Program LLC	2.680%	07/25/35	223,565	224,722	0.07%
Hero Funding Trust	3.190%	09/20/48	215,865	222,333	0.07%
PECO Energy Co.	3.000%	09/15/49	200,000	221,563	0.07%
FNMA	2.000%	08/25/42	222,970	221,144	0.07%
BXMT Ltd	1.797%	02/18/38	225,000	219,941	0.07%
BX Trust	4.075%	12/09/41	225,000	219,791	0.07%
Citigroup, Inc.	3.352%	04/24/25	200,000	216,621	0.07%
U.S. Treasury Notes	0.125%	04/15/21	216,358	216,603	0.07%
Republic Services, Inc.	2.500%	08/15/24	200,000	213,104	0.06%
FNMA	5.500%	02/25/35	184,024	212,344	0.06%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	211,661	0.06%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Upgrade Receivables Trust	4.090%	03/15/25	211,143	$211,514	0.06%
Capital One Financial Corp.	2.600%	05/15/23	200,000	209,667	0.06%
Social Professional Loan Program	4.430%	10/25/41	200,000	209,000	0.06%
FNMA	3.500%	02/25/43	3,064,464	209,000	0.06%
BX Commercial Mortgage Trust	1.741%	12/15/36	211,806	208,225	0.06%
Upstart Pass-Through Trust	3.750%	02/20/28	205,649	207,750	0.06%
Met Life Global Funding I	1.950%	01/13/23	200,000	206,604	0.06%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	206,281	0.06%
FHLMC	4.000%	12/01/28	186,803	204,786	0.06%
Freedom Financial	3.990%	10/20/25	204,070	204,726	0.06%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	203,626	0.06%
Upstart Securitization Trust	3.829%	01/21/30	200,000	203,544	0.06%
Volkswagen AG	2.500%	09/24/21	200,000	203,227	0.06%
Occidental Petroleum Corp.	2.700%	08/15/22	206,000	202,972	0.06%
DT Auto Owner Trust	3.480%	02/18/25	195,000	202,293	0.06%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	202,085	0.06%
FNMA	3.550%	08/01/30	174,459	201,929	0.06%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	201,273	0.06%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	201,114	0.06%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	200,422	0.06%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	199,417	0.06%
Mill City Solar Loan Ltd.	3.690%	07/20/43	188,907	199,041	0.06%
CubeSmart LP	2.000%	02/15/31	200,000	198,890	0.06%
GNMA	3.000%	02/20/49	195,086	196,503	0.06%
Citigroup, Inc.	2.976%	11/05/30	180,000	196,256	0.06%
GNMA	6.554%	06/20/37	914,500	194,125	0.06%
BP Capital Markets plc	3.194%	04/06/25	175,000	192,116	0.06%
FNMA	7.500%	03/25/34	157,464	191,657	0.06%
Diamond Resorts Owner Trust	3.530%	02/20/32	186,697	190,639	0.06%
Invitation Homes Trust	2.148%	06/17/37	190,000	190,230	0.06%
Westgate Resorts	3.963%	03/20/34	183,666	189,886	0.06%
Morgan Stanley	2.699%	01/22/31	175,000	189,650	0.06%
Citigroup Commerical Mortgage	1.241%	07/15/30	197,347	189,262	0.06%
Newtek Small Business Loan Trust	3.150%	02/25/44	205,624	187,492	0.06%
State Street Corp.	2.354%	11/01/25	175,000	185,864	0.06%
FNMA	5.000%	05/25/39	1,088,295	183,363	0.06%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	181,297	0.05%
Comcast Corp.	3.969%	11/01/47	144,000	180,941	0.05%
United Airlines Pass-Through Trust	5.375%	02/15/23	179,459	179,898	0.05%
Social Professional Loan Program	2.720%	11/26/40	175,938	178,720	0.05%
BX Commercial Mortgage Trust	1.261%	12/15/36	179,835	178,718	0.05%
PPL Electric Utilities	3.000%	10/01/49	160,000	177,695	0.05%
Citigroup, Inc.	4.125%	07/25/28	150,000	175,164	0.05%
FHLMC	0.000%	08/15/36	188,103	175,154	0.05%
GNMA	4.000%	02/20/44	2,080,315	175,144	0.05%
FNMA	4.250%	05/25/37	159,082	174,003	0.05%
Pricoa Global Funding	3.450%	09/01/23	160,000	172,741	0.05%
GNMA	5.250%	06/20/38	154,767	172,692	0.05%
FHLMC	0.000%	02/01/34	181,333	170,219	0.05%
FNMA	4.000%	02/25/47	2,436,650	166,724	0.05%
Upstart Pass-Through Trust	3.350%	04/20/28	162,131	164,477	0.05%
FNMA	3.500%	10/01/29	153,322	163,487	0.05%
FNMA	2.000%	01/25/50	171,000	163,275	0.05%
FNMA	0.530%	11/25/36	161,511	162,895	0.05%
Alaska Airlines	4.800%	08/15/27	150,000	162,015	0.05%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	0.550%	02/25/42	160,962	$161,976	0.05%
College Ave Student Loans	1.550%	12/28/48	161,079	161,276	0.05%
GNMA	0.661%	01/16/40	159,409	160,495	0.05%
ERP Operating LP	2.500%	02/15/30	150,000	159,996	0.05%
Freedom Financial	2.400%	09/20/27	159,011	159,757	0.05%
DTE Energy Co.	2.529%	10/01/24	150,000	159,725	0.05%
FHLMC	0.641%	10/15/40	158,231	159,421	0.05%
FNMA	0.000%	10/25/43	173,283	158,705	0.05%
Social Professional Loan Program	4.440%	05/25/40	150,000	157,317	0.05%
FNMA	5.000%	06/01/35	943,339	156,838	0.05%
FNMA	4.870%	10/01/41	129,926	155,431	0.05%
FNMA	5.000%	03/25/35	922,431	154,521	0.05%
FHLMC	5.000%	07/15/33	118,734	153,887	0.05%
OSCAR US Funding Trust	2.680%	09/10/26	145,000	152,200	0.05%
FNMA	4.820%	12/01/29	130,295	151,788	0.05%
Bank of America Corp.	1.319%	06/19/26	150,000	151,785	0.05%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	150,000	151,393	0.05%
Verizon Communicatoins, Inc.	2.987%	10/30/56	143,000	151,251	0.05%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,807	0.05%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,543	0.05%
LL ABS Trust	3.520%	03/15/27	150,000	149,290	0.04%
Hawaii Hotel Trust	1.591%	05/17/38	156,000	148,382	0.04%
College Ave Student Loans	4.750%	12/26/47	140,000	147,494	0.04%
GNMA	2.500%	08/20/46	146,165	146,588	0.04%
Amgen, Inc.	2.650%	05/11/22	140,000	144,336	0.04%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	143,482	0.04%
FNMA	2.000%	12/25/32	142,654	143,412	0.04%
Citigroup, Inc.	5.316%	03/26/41	100,000	141,790	0.04%
Citigroup Commercial Mortgage	3.391%	07/15/30	150,000	141,167	0.04%
Abbott Laboratories	4.750%	11/30/36	100,000	138,667	0.04%
Ameren Corp.	2.500%	09/15/24	130,000	138,256	0.04%
BX Trust	2.111%	05/15/37	150,000	138,166	0.04%
FNMA	5.900%	07/25/44	717,522	138,116	0.04%
Northern States Power Co. of Minnesota	2.900%	03/01/50	125,000	137,743	0.04%
DTE Energy Co.	2.950%	03/01/30	125,000	136,638	0.04%
Earnest Student Loan Program LLC	3.590%	01/25/41	134,240	136,055	0.04%
FNMA	0.800%	07/25/36	135,106	135,739	0.04%
GNMA	6.054%	02/20/42	756,756	135,160	0.04%
FNMA	4.000%	12/25/28	120,000	134,997	0.04%
Bank of Nova Scotia	1.950%	02/01/23	130,000	134,256	0.04%
Total Capital International SA	2.829%	01/10/30	120,000	133,959	0.04%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	133,799	0.04%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	133,250	0.04%
CSX Corp.	4.250%	11/01/66	100,000	133,167	0.04%
Kroger Co. (The)	2.200%	05/01/30	125,000	132,020	0.04%
GNMA	5.000%	12/20/38	117,727	129,569	0.04%
FNMA	3.000%	04/25/43	126,773	128,359	0.04%
Helios Issuer LLC	3.750%	06/20/46	121,798	128,208	0.04%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	127,745	0.04%
Antler Mortgage Trust	4.458%	06/27/22	127,547	127,523	0.04%
FNMA	5.000%	08/25/36	112,114	127,490	0.04%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	127,393	0.04%
Marlette Funding Trust	2.950%	12/17/29	125,000	127,358	0.04%
Abbvie, Inc.	4.550%	03/15/35	100,000	127,315	0.04%
FHLMC	0.641%	07/15/41	126,184	127,262	0.04%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Credit Suisse First Boston	4.284%	04/17/36	127,000	$126,014	0.04%
Mosaic Solar Loans LLC	4.010%	06/22/43	116,016	125,228	0.04%
FNMA	3.500%	03/25/35	1,438,304	123,884	0.04%
American Homes 4 Rent	3.467%	04/17/52	115,848	123,464	0.04%
FHLMC	4.500%	12/15/39	109,000	123,187	0.04%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	122,759	0.04%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	122,702	0.04%
AT&T, Inc.	4.500%	05/15/35	100,000	121,036	0.04%
Dell International LLC	5.300%	10/01/29	100,000	120,801	0.04%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	120,368	0.04%
FNMA	3.500%	06/25/34	1,476,986	119,264	0.04%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	118,783	0.04%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	118,536	0.04%
FNMA	6.500%	03/01/29	106,370	118,517	0.04%
Freedom Financial	2.520%	03/18/27	117,203	117,555	0.04%
PPG Industries, Inc.	2.400%	08/15/24	110,000	116,503	0.04%
American Tower Corp.	3.800%	08/15/29	100,000	115,529	0.03%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	115,377	0.03%
American Homes 4 Rent	4.250%	02/15/28	100,000	114,842	0.03%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	114,637	0.03%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	114,629	0.03%
AT&T, Inc.	3.800%	02/15/27	100,000	114,475	0.03%
Bank of America Corp.	3.824%	01/20/28	100,000	114,378	0.03%
Morgan Stanley	3.625%	01/20/27	100,000	114,272	0.03%
Discover Financial Services	4.100%	02/09/27	100,000	113,936	0.03%
Lincoln National Corp.	3.625%	12/12/26	100,000	113,922	0.03%
FHLMC	1.241%	11/15/37	112,508	113,851	0.03%
Shell International Finance BV	6.375%	12/15/38	73,000	113,655	0.03%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	113,447	0.03%
Credit Suisse First Boston	4.782%	04/17/36	135,000	113,248	0.03%
Realty Income Corp.	3.875%	04/15/25	100,000	113,035	0.03%
Life Storage LP	3.875%	12/15/27	100,000	112,993	0.03%
Apple, Inc.	3.000%	06/20/27	100,000	112,511	0.03%
Spirit Realty LP	4.450%	09/15/26	100,000	112,267	0.03%
FHLMC	4.500%	11/15/39	100,000	112,043	0.03%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	111,712	0.03%
Morgan Stanley	3.125%	07/27/26	100,000	111,676	0.03%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	111,595	0.03%
Capital One Financial Corp.	3.750%	07/28/26	100,000	111,322	0.03%
FHLMC	0.000%	04/15/36	120,659	111,225	0.03%
Morgan Stanley	3.700%	10/23/24	100,000	111,156	0.03%
Citigroup, Inc.	3.300%	04/27/25	100,000	110,858	0.03%
ERP Operating LP	2.850%	11/01/26	100,000	110,005	0.03%
Cimarex Energy Co.	3.900%	05/15/27	100,000	109,462	0.03%
DTE Energy Co.	2.850%	10/01/26	100,000	109,452	0.03%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	108,579	109,425	0.03%
Realty Income Corp.	3.000%	01/15/27	100,000	109,172	0.03%
Comcast Corp.	2.650%	02/01/30	100,000	109,164	0.03%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	109,160	0.03%
Kroger Co. (The)	2.650%	10/15/26	100,000	109,072	0.03%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	108,514	0.03%
Valero Energy Corp.	3.400%	09/15/26	100,000	108,115	0.03%
CMS Energy Corp.	2.950%	02/15/27	100,000	108,075	0.03%
Southwestern Electric Power	2.750%	10/01/26	100,000	107,947	0.03%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	107,668	0.03%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Kirby Corp.	4.200%	03/01/28	100,000	$107,656	0.03%
Morgan Stanley	3.737%	04/24/24	100,000	107,510	0.03%
GNMA	3.500%	09/20/35	100,000	107,421	0.03%
GNMA	3.000%	10/20/37	2,320,713	107,009	0.03%
New York Life Global Funding	2.900%	01/17/24	100,000	106,974	0.03%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	106,817	0.03%
Social Professional Loan Program	2.360%	12/27/32	104,784	106,208	0.03%
FNMA	5.000%	02/01/36	778,698	105,864	0.03%
Lennox International, Inc.	3.000%	11/15/23	100,000	105,774	0.03%
Ford Motor Co.	4.346%	12/08/26	100,000	105,024	0.03%
College Ave Student Loans	5.500%	12/26/47	100,000	104,883	0.03%
FHLMC	6.459%	05/15/36	513,645	104,828	0.03%
Southwest Airlines Co.	3.000%	11/15/26	100,000	103,897	0.03%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	103,587	0.03%
U.S. Treasury Notes	1.625%	04/30/23	100,000	103,512	0.03%
Upstart Securitization Trust	2.897%	09/20/29	102,559	103,300	0.03%
Bank of America Corp.	2.881%	04/24/23	100,000	103,284	0.03%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	103,227	0.03%
Social Professional Loan Program	3.590%	10/26/37	101,526	102,876	0.03%
American Tower Corp.	2.100%	06/15/30	100,000	102,817	0.03%
Verizon Communications, Inc.	1.321%	05/15/25	100,000	102,701	0.03%
Principal Life Global Funding II	2.375%	11/21/21	100,000	102,094	0.03%
Citigroup, Inc.	1.475%	07/01/26	100,000	102,036	0.03%
Hertz Fleet Lease Funding LP	4.620%	01/10/33	100,000	101,832	0.03%
Oportun Funding XII LLC	4.830%	12/09/24	100,000	101,538	0.03%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	100,973	0.03%
JPMorgan Chase & Co.	1.237%	01/15/23	100,000	100,884	0.03%
Westgate Resorts	3.580%	12/20/31	101,379	100,784	0.03%
Genesis Sales Finance Master Trust	4.680%	08/20/23	100,000	100,744	0.03%
American Credit Acceptance Receivables Trust	5.440%	03/13/24	100,000	100,529	0.03%
Octane Receivables Trust	3.160%	09/20/23	99,001	100,298	0.03%
Westgate Resorts	4.100%	12/20/31	101,379	100,262	0.03%
LHFC Depositor LLC	4.948%	10/25/23	100,000	100,007	0.03%
WF-RBS Commercial Mortgage Trust	5.672%	02/15/44	100,000	99,731	0.03%
GNMA	2.000%	01/20/43	100,000	98,944	0.03%
Skopos Auto Receivables Trust	2.900%	12/15/22	98,417	98,907	0.03%
Renew Financial LLC	3.670%	09/20/52	94,994	98,547	0.03%
Champlain Housing Mortgage Trust	1.541%	11/17/36	100,000	97,745	0.03%
Cosmopolitan Hotel Trust	2.391%	11/15/36	100,000	97,244	0.03%
CLI Funding VI LLC	3.710%	05/18/44	95,236	97,093	0.03%
FNMA	6.000%	12/25/32	80,956	96,147	0.03%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	94,009	95,130	0.03%
Ford Motor Co.	7.450%	07/16/31	75,000	94,125	0.03%
FHLMC	3.500%	07/15/31	1,870,075	92,629	0.03%
GNMA	0.640%	07/20/64	91,927	92,225	0.03%
Hero Funding Trust	4.670%	09/20/48	85,716	91,838	0.03%
FHLMC	0.441%	05/15/28	92,298	90,796	0.03%
FHLMC	6.500%	09/01/38	77,593	88,718	0.03%
FNMA	4.000%	06/25/40	1,821,556	87,583	0.03%
GoodGreen Trust	3.740%	10/15/52	80,691	85,112	0.03%
OnDeck Asset Security Trust	3.330%	11/18/24	84,963	84,985	0.03%
Hero Funding Trust	3.750%	09/20/41	81,533	84,908	0.03%
BX Trust	1.236%	09/15/37	90,739	83,928	0.03%
Cascade Funding Mortgage Trust	4.580%	06/25/48	82,261	82,555	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	80,839	0.02%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	4.500%	09/15/41	738,986	$80,792	0.02%
FNMA	6.450%	05/25/35	492,114	80,301	0.02%
Laurel Road Prime Student Loan	3.540%	05/26/43	78,366	80,264	0.02%
GNMA	3.500%	03/20/46	70,629	79,568	0.02%
FHLMC	4.500%	11/15/44	74,851	75,606	0.02%
Mosaic Solar Loans LLC	4.770%	06/22/43	69,591	75,403	0.02%
Social Professional Loan Program	0.499%	02/25/42	75,242	74,652	0.02%
Arroyo Mortgage Trust	3.763%	04/25/48	72,134	73,157	0.02%
FNMA	3.500%	07/25/35	695,781	68,078	0.02%
Spirit Realty LP	4.000%	07/15/29	60,000	66,675	0.02%
FHLMC	0.000%	05/25/37	69,142	64,841	0.02%
FNMA	0.000%	10/25/36	64,662	62,265	0.02%
FNMA	3.000%	08/25/42	56,387	59,052	0.02%
GNMA	2.500%	02/20/45	55,735	57,814	0.02%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	57,600	0.02%
FNMA	3.029%	12/25/39	53,307	55,451	0.02%
Renew Financial LLC	3.220%	09/22/53	54,071	55,213	0.02%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	55,122	0.02%
CubeSmart LP	3.125%	09/01/26	50,000	54,654	0.02%
New York Life Global Funding	2.350%	07/14/26	50,000	53,839	0.02%
Boston Properties LP	2.750%	10/01/26	50,000	53,806	0.02%
GNMA	8.471%	04/20/39	49,618	51,957	0.02%
American Tower Corp.	2.250%	01/15/22	50,000	51,024	0.02%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,832	0.02%
Goldman Sachs Group, Inc.	1.325%	04/26/22	50,000	50,169	0.02%
Jackson National Life Global Funding	0.730%	06/11/21	50,000	50,119	0.02%
ReadyCap Commercial Mortgage Trust	2.850%	06/25/35	50,000	48,099	0.01%
Renew Financial LLC	5.750%	09/20/52	42,887	44,255	0.01%
GNMA	2.500%	10/20/41	39,078	39,875	0.01%
FNMA	3.500%	11/25/27	578,060	39,242	0.01%
Social Professional Loan Program	2.510%	09/27/32	39,144	39,183	0.01%
FHLMC	3.000%	06/15/31	1,119,976	38,942	0.01%
FNMA	3.000%	06/25/43	38,488	38,639	0.01%
GNMA	5.000%	11/16/41	250,453	38,069	0.01%
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,435	0.01%
GNMA	3.000%	01/20/48	35,249	35,415	0.01%
Upstart Securitization Trust	4.190%	04/20/26	35,186	35,381	0.01%
GNMA	0.491%	05/20/63	2,103,475	32,348	0.01%
FNMA	6.500%	12/25/34	163,078	31,958	0.01%
GNMA	0.843%	05/20/68	1,264,618	31,479	0.01%
FHLMC	1.994%	12/15/37	29,630	31,389	0.01%
FNMA	4.500%	12/25/40	547,796	31,070	0.01%
Hero Funding Trust	4.990%	09/20/47	30,337	30,966	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	32,384	28,377	0.01%
GNMA	6.000%	03/20/38	361,197	26,858	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	26,658	26,658	0.01%
FNMA	4.000%	01/25/28	312,707	25,914	0.01%
FNMA	5.350%	10/25/34	303,613	24,248	0.01%
FNMA	6.000%	01/25/34	109,421	24,016	0.01%
CPS Auto Trust	3.010%	10/17/22	23,837	23,901	0.01%
FNMA	4.000%	02/25/40	598,198	23,067	0.01%
Gold Key Resorts LLC	3.220%	03/17/31	21,018	21,217	0.01%
GNMA	0.397%	08/20/66	1,960,488	20,218	0.01%
Hero Funding Trust	5.240%	09/20/42	16,536	16,692	0.01%
FNMA	6.400%	05/25/40	101,259	16,658	0.01%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	4.000%	08/20/43	324,377	$12,160	0.00%
GNMA	6.254%	05/16/38	63,617	12,119	0.00%
Structured Asset Securities Corp.	2.704%	12/25/33	11,149	10,936	0.00%
GNMA	1.912%	01/20/62	177,470	7,523	0.00%
FHLMC	0.000%	05/15/37	5,642	5,354	0.00%
FNMA	5.000%	06/25/40	100,783	4,979	0.00%
GNMA	3.861%	11/20/67	52,693	3,088	0.00%
Hero Funding Trust	4.500%	09/21/42	2,371	2,378	0.00%
GNMA	3.937%	04/20/67	103,098	1,789	0.00%
FHLMC	3.000%	02/15/22	115,243	1,337	0.00%
FHLMC	4.500%	08/15/25	8,174	0	–%
Money Market Funds					**8.37%**
State Street Institutional Liquid Reserves Fund - Premier Class			27,805,864	$27,811,425	8.37%

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.

Schedule of Investments
Diamond Hill Core Bond Fund
October 31, 2020

Net Assets: $ 256,198,865

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	8,050,000	$7,267,641	2.84%
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	3,187,148	1.24%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,586,324	1.01%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,543,875	0.99%
U.S. Treasury Notes	0.625%	08/15/30	2,563,900	2,504,209	0.98%
FNMA	3.500%	11/25/47	2,221,082	2,361,802	0.92%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,326,719	0.91%
FNMA	3.000%	07/25/45	2,044,494	2,253,475	0.88%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,184,687	0.85%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	2,160,234	0.84%
GNMA	2.500%	07/20/50	1,975,000	2,080,251	0.81%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	2,049,277	0.80%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	2,027,045	0.79%
FNMA	4.000%	03/01/35	1,629,340	1,780,397	0.70%
FHLMC	4.000%	08/15/43	1,499,728	1,685,673	0.66%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,582,916	0.62%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,557,305	0.61%
FHLMC	3.000%	11/15/46	1,385,000	1,510,088	0.59%
GNMA	2.500%	02/20/50	1,385,112	1,428,284	0.56%
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,362,581	0.53%
FNMA	4.500%	07/25/41	1,145,843	1,285,094	0.50%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,264,047	0.49%
FHLMC	5.274%	02/15/33	1,173,796	1,258,839	0.49%
FNMA	4.500%	06/01/37	1,072,182	1,178,668	0.46%
GNMA	3.000%	12/20/45	1,052,896	1,170,425	0.46%
FNMA	3.500%	02/25/48	1,100,880	1,165,105	0.46%
FHLMC	3.500%	09/25/49	1,000,000	1,148,674	0.45%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,121,422	0.44%
FHLMC	3.000%	11/15/44	1,020,410	1,086,715	0.42%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,083,382	0.42%
Invitation Homes Trust	1.150%	07/17/37	1,078,149	1,078,149	0.42%
FNMA	3.500%	05/25/42	965,989	1,077,616	0.42%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,077,109	0.42%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	1,000,000	1,004,097	0.39%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	1,002,500	0.39%
FHLMC	2.500%	05/15/42	950,000	966,655	0.38%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	939,951	0.37%
FNMA	3.000%	10/25/46	850,000	931,228	0.36%
FNMA	4.940%	12/01/43	769,208	903,748	0.35%
FHLMC	3.500%	02/15/52	773,405	869,242	0.34%
FNMA	2.500%	02/25/43	846,129	830,055	0.32%
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	822,349	0.32%
FNMA	3.500%	06/01/31	740,767	815,147	0.32%
Invitation Homes Trust	1.001%	12/19/36	812,140	810,394	0.32%
U.S. Treasury Notes	2.500%	05/15/24	750,000	809,297	0.32%
GNMA	2.000%	12/20/42	803,584	807,893	0.32%
Tennessee Valley Authority	4.625%	09/15/60	525,000	800,179	0.31%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	790,324	0.31%
FHLMC	2.500%	05/25/49	758,520	779,848	0.30%
FHLMC	3.000%	03/15/43	767,715	776,545	0.30%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	4.500%	12/01/37	686,151	$754,002	0.29%
Social Professional Loan Program	3.050%	11/16/48	730,000	752,346	0.29%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	745,430	0.29%
GNMA	3.500%	09/20/48	689,379	743,520	0.29%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	743,320	0.29%
Goldman Sachs Mortgage Securities Corp. Trust	1.068%	07/16/35	778,781	740,220	0.29%
Invitation Homes Trust	1.097%	03/17/37	750,000	739,390	0.29%
Social Professional Loan Program	4.160%	11/26/40	700,000	732,678	0.29%
Hertz Fleet Lease Funding LP	3.140%	04/10/31	700,000	700,744	0.27%
SFS Asset Securitization LLC	4.238%	06/10/25	700,000	698,097	0.27%
Upstart Securitization Trust	3.734%	09/20/29	700,000	697,513	0.27%
FHLMA	3.500%	01/15/45	663,577	697,163	0.27%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	687,835	0.27%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	676,960	0.26%
FNMA	3.500%	05/25/42	600,000	674,729	0.26%
Cosmopolitan Hotel Trust	1.082%	11/17/36	700,000	674,572	0.26%
FNMA	5.000%	03/25/41	570,000	674,441	0.26%
AT&T, Inc.	2.300%	06/01/27	650,000	674,430	0.26%
FNMA	3.500%	06/01/33	623,822	671,448	0.26%
Home Partners of America Trust	2.922%	10/19/39	637,629	660,945	0.26%
FNMA	3.000%	02/25/49	621,782	654,441	0.26%
Oportun Funding VIII LLC	4.450%	03/08/24	650,000	651,063	0.25%
Upstart Pass Through Trust	3.000%	01/20/27	650,000	650,000	0.25%
BX Commercial Mortgage Trust	1.232%	10/15/36	650,269	648,645	0.25%
FNMA	3.500%	05/25/48	600,000	644,767	0.25%
FNMA	3.500%	03/25/43	600,000	633,433	0.25%
BX Commercial Mortgage Trust	0.902%	11/15/35	631,114	628,340	0.25%
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	625,756	0.24%
FNMA	3.500%	03/25/49	529,989	614,837	0.24%
FNMA	4.000%	09/25/48	522,679	613,653	0.24%
Continental Credit Card LLC	3.830%	08/15/26	600,000	611,444	0.24%
Skopos Auto Receivables Trust	3.430%	09/15/23	600,000	608,292	0.24%
GNMA	5.854%	02/16/41	2,921,295	606,783	0.24%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	605,327	0.24%
BXMT Ltd.	2.097%	02/16/37	625,000	604,011	0.24%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	600,000	603,012	0.24%
MF1 Multifamily Housing Mortgage	0.000%	11/15/35	600,000	600,084	0.23%
LPSLT	3.450%	12/20/47	600,000	599,924	0.23%
BX Trust	3.202%	12/11/41	577,000	598,654	0.23%
GNMA	3.000%	08/20/49	540,446	597,301	0.23%
BXMT	2.860%	06/15/35	600,000	594,788	0.23%
Goldman Sachs Mortgage Securities Corp. Trust	1.398%	07/16/35	632,760	593,201	0.23%
Home Partners of America Trust	3.157%	09/17/27	571,603	583,817	0.23%
FNMA	1.950%	04/25/28	561,953	581,857	0.23%
GNMA	5.500%	11/15/38	492,737	577,527	0.23%
FNMA	3.500%	02/01/33	534,960	575,816	0.23%
GNMA	3.500%	08/20/49	517,000	575,343	0.22%
Multi Family Connecticut Avenue	1.849%	10/15/49	596,660	570,001	0.22%
VLS Commercial Mortgage Trust	2.603%	10/10/42	600,000	568,126	0.22%
Business Jet Securities LLC	5.193%	07/15/34	562,262	563,227	0.22%
FNMA	0.000%	11/25/32	589,979	561,134	0.22%
FNMA	2.750%	10/25/49	539,553	559,576	0.22%
FHLMC	4.000%	11/15/40	500,000	559,342	0.22%
FNMA	3.500%	03/01/35	517,801	559,018	0.22%
GNMA	3.000%	07/20/49	500,000	558,412	0.22%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FREMF Mortgage Trust	2.307%	02/25/25	565,393	$553,337	0.22%
OneMain Financial Issuance Trust	1.750%	09/14/35	550,000	553,138	0.22%
GNMA	4.500%	08/16/40	473,630	552,710	0.22%
Credit Acceptance Auto Loan	2.280%	02/15/30	550,000	549,353	0.21%
Lendmark Funding Trust	4.690%	04/21/31	550,000	548,463	0.21%
BX Commercial Mortgage Trust	1.072%	10/15/36	545,846	545,506	0.21%
GNMA	4.000%	02/20/34	509,646	539,985	0.21%
GNMA	3.500%	01/20/30	509,616	538,183	0.21%
GNMA	3.000%	09/20/46	500,000	537,388	0.21%
Zoetics, Inc.	2.000%	05/15/30	525,000	537,184	0.21%
Westlake Auto Receivables Trust	2.720%	11/15/24	523,000	535,878	0.21%
GNMA	3.000%	09/20/46	500,000	534,635	0.21%
GNMA	2.500%	01/20/50	531,000	534,164	0.21%
Principal Life Global Funding II	1.250%	06/23/25	525,000	533,708	0.21%
FNMA	3.851%	11/25/42	529,680	526,833	0.21%
FedEx Corp.	1.875%	02/20/34	525,000	524,633	0.21%
Chevron Corp.	1.995%	05/11/27	500,000	524,431	0.20%
Small Business Lending Trust	3.200%	12/15/26	546,000	522,379	0.20%
FHLMC	6.000%	07/25/36	439,881	521,606	0.20%
FHLMC	3.000%	02/15/43	513,934	516,853	0.20%
FHLMA	3.500%	02/15/30	470,853	515,374	0.20%
Citigroup, Inc	1.678%	05/15/24	500,000	512,065	0.20%
Drive Auto Receivables Trust	2.700%	05/17/27	500,000	510,854	0.20%
GNMA	5.899%	03/20/46	2,750,499	510,284	0.20%
Mariner Financial Issuance Trust	4.200%	11/20/30	505,000	507,289	0.20%
Tunisian Republic	1.416%	08/05/21	500,000	504,728	0.20%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	502,791	0.20%
FHLMC	4.000%	11/15/46	471,592	501,367	0.20%
FHLMC	2.500%	07/15/42	475,000	499,755	0.20%
KKR Real Estate Finance Trust, Inc.	1.250%	06/15/36	500,000	496,636	0.19%
Credibly Asset Securitization LLC	4.800%	11/15/23	500,000	495,806	0.19%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	495,786	0.19%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	493,745	0.19%
Berkshire Hathaway Energy Corp.	1.650%	05/15/31	500,000	492,929	0.19%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	480,000	492,618	0.19%
DBGS Mortgage Trust	1.040%	05/15/35	496,554	492,189	0.19%
GNMA	3.000%	01/20/43	437,000	488,861	0.19%
FHLMC	3.000%	12/15/47	441,240	488,388	0.19%
FREMF Mortgage Trust	2.307%	01/25/28	491,819	473,769	0.19%
Wells Fargo & Co.	3.550%	09/29/25	425,000	473,016	0.18%
GNMA	3.000%	12/20/49	450,000	471,637	0.18%
Bancorp Commercial Mortgage Trust (The)	1.202%	09/17/36	475,759	471,492	0.18%
FNMA	11.320%	08/25/43	350,236	468,395	0.18%
FNMA	3.000%	11/01/33	438,183	462,065	0.18%
Bank of America Corp.	3.458%	03/15/25	425,000	459,958	0.18%
GoodGreen Trust	2.630%	04/15/55	445,534	456,341	0.18%
GNMA	6.000%	06/20/34	380,088	454,991	0.18%
FHLMC	0.000%	09/15/43	504,583	454,861	0.18%
GNMA	3.000%	01/20/29	423,109	450,162	0.18%
LendingPoint Asset Securitization Trust	3.613%	08/15/25	441,569	442,089	0.17%
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	440,419	0.17%
BX Trust	3.605%	12/09/41	435,000	439,644	0.17%
Social Professional Loan Program	3.120%	05/15/46	425,000	436,766	0.17%
Toronto-Dominion Bank (The)	0.560%	01/27/23	425,000	426,216	0.17%
BXMT Ltd.	1.047%	02/16/37	425,000	419,211	0.16%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
KNDL Mortgage Trust	1.502%	05/15/36	425,000	$417,799	0.16%
Bank of America Corp.	2.015%	02/13/26	400,000	414,105	0.16%
Credit Acceptance Auto Trust	3.060%	03/15/29	400,000	412,647	0.16%
Drive Auto Receivables Trust	2.280%	08/17/26	400,000	411,416	0.16%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	410,887	0.16%
CGDBB Commercial Mortgage Trust	1.118%	07/15/32	411,095	410,103	0.16%
KeyCorp	2.550%	10/01/29	385,000	409,205	0.16%
FNMA	3.000%	05/15/45	376,387	409,204	0.16%
GNMA	4.500%	07/15/40	352,292	407,199	0.16%
CPS Auto Receivables Trust	2.410%	11/16/26	400,000	404,051	0.16%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	402,325	0.16%
ReadyCap Commercial Mortgage Trust	2.299%	02/25/35	400,000	400,002	0.16%
GNMA	4.207%	06/20/63	377,964	394,281	0.15%
TPG Real Estate Finance	1.300%	10/15/34	400,000	393,788	0.15%
Freedom Financial	4.520%	06/18/27	388,277	392,742	0.15%
FNMA	5.500%	07/25/35	339,258	391,788	0.15%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	390,473	0.15%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	387,471	0.15%
Westlake Auto Receivables Trust	3.200%	11/15/24	375,000	386,663	0.15%
PNMAC GMSR Issuer Trust	2.798%	08/25/23	400,000	386,313	0.15%
FNMA	3.000%	01/25/43	352,000	385,478	0.15%
FNMA	3.000%	02/25/43	350,000	384,909	0.15%
FHLMC	0.548%	01/15/35	380,255	382,440	0.15%
Volt LXXX LLC	3.228%	10/25/49	381,705	381,980	0.15%
GNMA	3.000%	01/20/48	374,631	379,716	0.15%
FNMA	4.000%	07/25/41	321,407	377,387	0.15%
Exantas Capital Corp.	5.675%	04/17/37	375,000	377,245	0.15%
Octane Receivables Trust	1.710%	02/20/25	375,000	375,687	0.15%
FHLMC	3.000%	05/15/43	371,779	374,712	0.15%
FNMA	16.442%	11/25/31	263,847	374,111	0.15%
FNMA	4.500%	11/25/43	300,000	371,928	0.15%
FHLMC	0.000%	07/15/37	407,368	371,917	0.15%
FNMA	2.000%	07/25/42	363,000	371,817	0.15%
US Bancorp	2.400%	07/30/24	350,000	371,564	0.15%
Royal Bank of Canada	1.150%	06/10/25	365,000	371,031	0.15%
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	370,596	0.14%
FNMA	4.000%	07/25/49	318,000	366,690	0.14%
AbbVie, Inc.	2.950%	11/21/26	335,000	365,797	0.14%
FHLMC	6.552%	08/15/30	2,521,642	364,988	0.14%
GNMA	5.000%	03/20/49	312,043	363,605	0.14%
Tesla Auto Lease Trust	3.370%	01/20/23	350,000	362,038	0.14%
GNMA	2.500%	06/20/50	350,000	360,774	0.14%
FNMA	6.500%	09/25/32	306,129	360,085	0.14%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	359,680	0.14%
American Homes 4 Rent	3.678%	12/17/36	335,352	359,263	0.14%
Business Jet Securities LLC	5.437%	06/15/33	348,010	353,317	0.14%
FHLMC	3.000%	10/15/45	333,802	353,144	0.14%
LL ABS Trust	2.870%	03/15/27	351,024	352,906	0.14%
NextGear Floorplan Master Owner Trust	0.848%	10/15/24	350,000	351,047	0.14%
Freedom Financial	4.560%	07/18/24	350,000	350,622	0.14%
Business Jet Securities , LLC	3.967%	11/15/35	350,000	350,328	0.14%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	350,000	350,045	0.14%
CAMB Commercial Mortgage Trust	1.222%	12/15/37	350,000	349,336	0.14%
FREMF Mortgage Trust	2.057%	07/25/28	363,788	345,997	0.14%
American Airlines Pass-Through Trust	3.200%	12/15/29	374,400	344,961	0.13%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	2.500%	09/25/42	329,000	$344,392	0.13%
Motel 6 Trust	2.302%	08/15/34	353,077	344,004	0.13%
Atmos Energy Corp.	2.625%	09/15/29	310,000	339,154	0.13%
GNMA	2.000%	09/20/42	342,000	338,741	0.13%
GNMA	3.500%	02/20/49	316,899	337,549	0.13%
Business Jet Securities LLC	4.447%	06/15/33	334,511	337,271	0.13%
American Homes 4 Rent	6.231%	10/17/36	300,000	337,271	0.13%
FNMA	3.500%	10/01/46	324,105	337,216	0.13%
American Homes 4 Rent	6.418%	12/18/36	300,000	336,457	0.13%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	334,730	0.13%
BMW US Capital, LLC	3.900%	04/09/25	300,000	334,466	0.13%
FNMA	0.000%	01/25/43	402,395	333,790	0.13%
Mosaic Solar Loans LLC	2.100%	04/20/46	326,505	332,805	0.13%
FMC Corp.	3.450%	10/01/29	300,000	330,378	0.13%
FHLMC	4.500%	02/15/42	2,591,398	330,219	0.13%
Simon Property Group LP	2.000%	09/13/24	320,000	330,115	0.13%
GNMA	0.655%	07/20/64	328,629	329,579	0.13%
GNMA	2.500%	06/20/42	318,000	328,667	0.13%
GNMA	5.000%	02/20/35	290,000	328,047	0.13%
Hilton Grand Vacations Trust	4.220%	02/25/39	309,557	326,803	0.13%
American Water Capital Corp.	2.800%	05/01/30	300,000	326,654	0.13%
Oracle Corp.	2.800%	04/01/27	300,000	326,593	0.13%
Upstart Pass-Through Trust	3.500%	03/20/28	322,937	325,855	0.13%
LL ABS Trust	2.330%	07/15/22	325,000	325,568	0.13%
Exeter Automobile Receivables Trust	4.730%	04/15/26	300,000	324,103	0.13%
DT Auto Owner Trust	4.730%	03/16/26	300,000	322,970	0.13%
Amgen, Inc.	1.900%	02/21/25	310,000	322,776	0.13%
Finance of America HECM	1.710%	07/25/30	321,218	322,258	0.13%
Multi Family Connecticut Avenue	2.099%	03/25/50	334,921	320,843	0.13%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	320,463	0.13%
BXG Receivables	4.440%	02/02/34	320,855	319,942	0.13%
Newtek Small Business Loan Trust	2.648%	12/25/44	347,452	319,681	0.13%
PPG Industries, Inc.	2.550%	06/15/30	300,000	317,884	0.12%
FHLMC	6.472%	07/15/42	1,377,689	317,054	0.12%
CVS Health Corp.	5.050%	03/25/48	250,000	315,899	0.12%
FNMA	5.000%	10/25/43	250,000	313,667	0.12%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	313,478	0.12%
Hertz Fleet Lease Funding LP	0.626%	01/10/33	312,463	313,165	0.12%
FHLMC	7.500%	01/15/36	267,133	310,594	0.12%
FHLMC	5.000%	02/15/41	262,142	310,469	0.12%
Bancorp Commercial Mortgage Trust (The)	2.852%	03/16/35	324,000	310,051	0.12%
Westlake Auto Receivables Trust	2.520%	04/15/25	300,000	308,093	0.12%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	307,545	0.12%
Apple, Inc.	1.650%	05/11/30	300,000	305,983	0.12%
Continental Credit Card LLC	4.950%	08/15/26	300,000	305,787	0.12%
Invitation Homes Trust	2.267%	03/19/37	307,701	305,394	0.12%
Oportun Funding VII LLC	4.100%	10/08/24	300,000	304,844	0.12%
American Credit Acceptance Receivables Trust	2.400%	06/15/26	300,000	304,664	0.12%
MF1	3.902%	07/15/35	300,000	302,987	0.12%
Hertz Fleet Lease Funding LP	4.170%	05/10/32	300,000	301,027	0.12%
United Airlines	5.875%	10/15/27	300,000	300,640	0.12%
FHLMC	0.000%	08/15/42	327,877	300,399	0.12%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	300,284	0.12%
A10 Securitization	2.021%	09/15/50	300,000	299,992	0.12%
CubeSmart LP	3.000%	02/15/30	280,000	299,171	0.12%

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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
A10 Securitization	2.617%	08/15/40	300,000	$298,871	0.12%
20 Times Square Trust	3.203%	05/17/35	300,000	297,963	0.12%
British Telecommunications plc	3.250%	11/08/29	275,000	297,173	0.12%
Multi Family Housing Mortgage Loan	2.148%	12/25/34	300,000	296,113	0.12%
FNMA	4.000%	08/25/33	2,770,781	295,558	0.12%
Multi Family Housing Mortgage Loan	1.278%	11/27/34	300,000	295,530	0.12%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	294,879	0.12%
GNMA	6.000%	04/20/36	255,439	294,050	0.12%
DT Auto Owner Trust	2.960%	04/15/25	285,000	292,209	0.11%
Helios Issuer LLC	2.980%	06/20/47	282,045	292,146	0.11%
TES LLC	4.330%	10/20/47	286,854	292,132	0.11%
FNMA	4.000%	04/01/42	1,990,634	291,067	0.11%
Regions Financial Corp.	2.250%	05/18/25	275,000	290,512	0.11%
Fifth Third Bancorp	2.375%	01/28/25	275,000	290,139	0.11%
FHLMC	3.500%	04/15/44	250,000	289,702	0.11%
GNMA	4.577%	08/20/67	277,080	288,779	0.11%
Westlake Auto Receivables Trust	2.760%	01/15/26	280,000	288,473	0.11%
FHLMC	4.000%	11/01/34	267,233	287,983	0.11%
GNMA	2.750%	01/20/48	284,000	287,843	0.11%
FNMA	5.000%	07/25/38	252,274	287,829	0.11%
GNMA	3.000%	06/20/49	847,484	287,143	0.11%
Wells Fargo & Co.	2.188%	04/30/26	275,000	285,916	0.11%
FNMA	4.000%	12/01/44	258,061	285,502	0.11%
FNMA	4.000%	01/01/35	264,618	285,106	0.11%
Navistar Financial Dealer Note Master Trust	1.599%	05/28/24	285,000	284,843	0.11%
Oncor Electric Delivery Co. LLC	3.700%	05/15/50	240,000	284,346	0.11%
First Tennessee Bank	5.750%	05/01/30	250,000	281,643	0.11%
Daimler Finance LLC	1.750%	03/10/23	275,000	280,715	0.11%
GNMA	4.500%	09/20/42	261,668	277,417	0.11%
International Exchange, Inc.	0.700%	06/15/23	275,000	276,859	0.11%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	275,222	0.11%
BXMT Ltd.	1.650%	06/15/35	275,000	273,654	0.11%
Progressive Corp.	3.200%	03/26/30	240,000	273,342	0.11%
PNC Financial Services	2.600%	07/23/26	250,000	272,002	0.11%
GNMA	1.402%	05/20/66	269,042	270,810	0.11%
FNMA	3.500%	05/25/48	247,826	270,728	0.11%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	270,648	0.11%
U.S. Treasury Notes	2.250%	11/15/24	250,000	269,561	0.11%
PNC Bank NA	2.700%	10/22/29	250,000	267,619	0.10%
FNMA	6.000%	04/25/34	204,117	267,582	0.10%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	267,499	0.10%
BHMS Mortgage Trust	1.402%	07/16/35	280,000	267,061	0.10%
Apple, Inc.	2.200%	09/11/29	250,000	266,800	0.10%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	266,628	0.10%
Comerica Bank	2.500%	07/23/24	250,000	266,279	0.10%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	264,817	0.10%
CPS Auto Trust	3.730%	09/15/23	260,000	264,489	0.10%
Truist Financial Corp.	2.150%	12/06/24	250,000	264,203	0.10%
JPMorgan Chase & Co.	2.522%	04/22/31	250,000	263,342	0.10%
Hero Funding Trust	3.570%	09/20/47	253,060	262,884	0.10%
BX Trust	3.856%	12/11/41	270,000	262,828	0.10%
Bank of America Corp.	2.592%	04/29/31	250,000	261,498	0.10%
Nucor Corp.	2.000%	06/01/25	250,000	261,333	0.10%
Carrier Global Corp.	2.700%	02/15/31	250,000	261,287	0.10%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	261,026	0.10%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Discover Bank	2.700%	02/06/30	250,000	$260,391	0.10%
Regions Financial Corp.	2.750%	08/14/22	250,000	259,685	0.10%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	259,536	0.10%
Wells Fargo & Co.	2.393%	06/02/28	250,000	259,376	0.10%
Royal Bank of Canada	1.950%	01/17/23	250,000	258,261	0.10%
College Ave Student Loans	4.460%	12/28/48	250,000	258,134	0.10%
Berkshire Hathaway Financial	1.850%	03/12/30	250,000	257,777	0.10%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	257,336	0.10%
Valero Energy Corp.	2.700%	04/15/23	250,000	257,225	0.10%
CPS Auto Trust	2.840%	06/16/25	250,000	255,611	0.10%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	254,932	0.10%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	254,438	0.10%
PNC Bank NA	1.743%	02/24/23	250,000	254,306	0.10%
Continental Credit Card LLC	6.410%	01/15/25	252,256	253,856	0.10%
Freedom Financial	4.180%	09/20/27	250,000	253,389	0.10%
Comcast Corp.	1.950%	01/15/31	250,000	253,334	0.10%
Met Life Global Funding I	0.900%	06/08/23	250,000	252,703	0.10%
GNMA	2.500%	01/20/50	257,000	251,259	0.10%
LL ABS Trust	3.790%	03/15/23	250,000	251,210	0.10%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	250,488	0.10%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	250,383	0.10%
OnDeck Asset Securitization Trust	4.520%	04/18/22	250,000	249,999	0.10%
Invitation Homes Trust	2.147%	03/17/37	249,966	249,966	0.10%
FHF Trust	2.590%	12/15/23	248,469	249,894	0.10%
Colony American Finance Ltd.	1.832%	03/17/50	246,902	249,361	0.10%
Laurel Road Prime Student Loan	2.730%	10/25/48	243,732	249,243	0.10%
Kabbage Funding LLC	4.611%	03/15/24	250,000	249,072	0.10%
Spirit Realty LP	3.200%	02/15/31	250,000	248,865	0.10%
A10 Securitization	4.129%	08/15/40	250,000	248,665	0.10%
A10 Securitization	5.465%	08/15/40	250,000	248,451	0.10%
Citizens Financial Group	2.850%	07/27/26	225,000	247,524	0.10%
GNMA	4.500%	06/15/46	221,843	246,698	0.10%
FHLMC	6.552%	06/15/35	3,129,837	242,967	0.10%
FHLMC	2.000%	09/25/50	262,000	242,678	0.09%
FNMA	2.000%	08/25/42	245,554	242,586	0.09%
Bancorp Commercial Mortgage Trust (The)	2.502%	08/15/32	250,000	240,613	0.09%
Georgia Power Co.	2.100%	07/30/23	230,000	240,233	0.09%
FNMA	5.000%	02/25/40	200,000	239,843	0.09%
VMC Finance LLC	1.070%	10/15/35	244,191	239,715	0.09%
FNMA	0.652%	06/25/43	12,770,925	234,629	0.09%
Athene Global Funding	2.500%	01/14/25	225,000	231,827	0.09%
U.S. Treasury Notes	4.750%	02/15/37	150,000	230,062	0.09%
Freedom Financial	3.060%	03/18/27	225,000	226,556	0.09%
Hero Funding Trust	3.190%	09/20/48	220,375	226,192	0.09%
Chesapeake FDG II LLC	0.628%	01/15/31	225,475	224,914	0.09%
Earnest Student Loan Program LLC	2.680%	07/25/35	223,565	224,893	0.09%
BX Commercial Mortgage Trust	1.152%	12/15/36	226,792	224,861	0.09%
GNMA	3.000%	02/20/49	222,327	224,554	0.09%
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	223,957	0.09%
Holiday Inn Timeshare Trust	3.420%	10/09/39	218,946	222,017	0.09%
FNMA	3.500%	02/25/43	3,175,551	221,086	0.09%
BXMT Ltd	1.797%	02/18/38	225,000	220,245	0.09%
FNMA	5.500%	02/25/35	187,784	217,029	0.08%
U.S. Treasury Notes	0.125%	04/15/21	216,358	216,142	0.08%
Citigroup, Inc.	3.352%	04/24/25	200,000	216,040	0.08%

DIAMOND HILL | FUNDS

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
BX Trust	3.944%	12/09/41	225,000	$214,159	0.08%
Social Professional Loan Program	4.140%	02/25/48	200,000	213,075	0.08%
Republic Services, Inc.	2.500%	08/15/24	200,000	212,456	0.08%
Upstart Pass-Through Trust	3.750%	02/20/28	212,733	212,176	0.08%
FHLMC	4.000%	12/01/28	191,943	211,300	0.08%
PECO Energy Co.	3.000%	09/15/49	200,000	210,663	0.08%
Capital One Financial Corp.	2.600%	05/15/23	200,000	209,581	0.08%
Social Professional Loan Program	4.430%	10/25/41	200,000	208,860	0.08%
Met Life Global Funding I	1.950%	01/13/23	200,000	206,875	0.08%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	206,297	0.08%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	205,212	0.08%
BX Commercial Mortgage Trust	1.752%	12/15/36	211,806	204,370	0.08%
Mill City Solar Loan Ltd.	3.690%	07/20/43	194,142	203,628	0.08%
Volkswagen AG	2.500%	09/24/21	200,000	203,522	0.08%
Upstart Securitization Trust	3.829%	01/21/30	200,000	202,782	0.08%
FNMA	3.550%	08/01/30	174,726	202,551	0.08%
DT Auto Owner Trust	3.480%	02/18/25	195,000	202,423	0.08%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	200,782	0.08%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	200,737	0.08%
GNMA	6.549%	06/20/37	935,181	199,905	0.08%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	199,746	0.08%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	199,063	0.08%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	196,464	0.08%
FNMA	7.500%	03/25/34	160,884	195,477	0.08%
CubeSmart LP	2.000%	02/15/31	200,000	194,525	0.08%
Westgate Resorts	3.963%	03/20/34	188,643	193,675	0.08%
Diamond Resorts Owner Trust	3.530%	02/20/32	191,565	193,512	0.08%
Citigroup, Inc.	2.976%	11/05/30	180,000	193,290	0.08%
BP Capital Markets plc	3.194%	04/06/25	175,000	191,401	0.07%
Occidental Petroleum Corp.	2.700%	08/15/22	206,000	190,499	0.07%
Newtek Small Business Loan Trust	3.148%	02/25/44	208,583	189,739	0.07%
FNMA	5.000%	05/25/39	1,109,815	189,251	0.07%
Invitation Homes Trust	2.152%	06/17/37	190,000	189,167	0.07%
Citigroup Commerical Mortgage	1.252%	07/15/30	197,347	188,689	0.07%
Social Professional Loan Program	2.720%	11/26/40	184,048	187,009	0.07%
Morgan Stanley	2.699%	01/22/31	175,000	186,827	0.07%
State Street Corp.	2.354%	11/01/25	175,000	185,288	0.07%
GNMA	5.250%	06/20/38	164,236	185,112	0.07%
Freedom Financial	3.870%	06/18/26	183,307	183,545	0.07%
GNMA	4.000%	02/20/44	2,131,299	183,053	0.07%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	181,638	0.07%
Santander Drive Auto Trust	2.680%	10/15/25	175,000	179,722	0.07%
United Airlines Pass-Through Trust	5.375%	02/15/23	179,459	179,678	0.07%
FNMA	4.250%	05/25/37	162,114	177,594	0.07%
FHLMC	0.000%	08/15/36	190,646	177,167	0.07%
FNMA	4.000%	02/25/47	2,535,538	177,101	0.07%
BX Commercial Mortgage Trust	1.272%	12/15/36	179,835	176,679	0.07%
Freedom Financial	2.400%	09/20/27	175,842	176,304	0.07%
FHLMC	0.000%	02/01/34	185,730	174,129	0.07%
Pricoa Global Funding	3.450%	09/01/23	160,000	172,477	0.07%
Comcast Corp.	3.969%	11/01/47	144,000	172,239	0.07%
Citigroup, Inc.	4.125%	07/25/28	150,000	171,702	0.07%
Business Jet Securities LLC	4.335%	02/15/33	168,130	169,643	0.07%
FNMA	3.500%	10/01/29	159,196	169,555	0.07%
PPL Electric Utilities	3.000%	10/01/49	160,000	169,403	0.07%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Upstart Pass-Through Trust	3.350%	04/20/28	166,953	$168,690	0.07%
GNMA	0.666%	01/16/40	164,951	166,139	0.07%
FNMA	0.529%	11/25/36	164,181	165,629	0.06%
FNMA	0.549%	02/25/42	164,265	165,326	0.06%
College Ave Student Loans	1.549%	12/28/48	163,990	163,104	0.06%
FHLMC	0.648%	10/15/40	161,222	162,469	0.06%
FNMA	5.000%	06/01/35	962,263	162,031	0.06%
FNMA	2.000%	01/25/50	171,000	161,078	0.06%
FNMA	0.000%	10/25/43	175,249	159,954	0.06%
DTE Energy Co.	2.529%	10/01/24	150,000	159,179	0.06%
FNMA	5.000%	03/25/35	939,489	158,941	0.06%
Antler Mortgage Trust	4.458%	06/27/22	158,821	158,829	0.06%
ERP Operating LP	2.500%	02/15/30	150,000	157,884	0.06%
Alaska Airlines	4.800%	08/15/27	150,000	157,602	0.06%
Social Professional Loan Program	4.440%	05/25/40	150,000	157,130	0.06%
GNMA	2.500%	08/20/46	155,508	155,495	0.06%
FNMA	4.820%	12/01/29	131,156	152,816	0.06%
OSCAR US Funding Trust	2.680%	09/10/26	145,000	152,396	0.06%
FHLMC	5.000%	07/15/33	118,242	152,028	0.06%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	150,000	150,907	0.06%
Bank of America Corp.	1.319%	06/19/26	150,000	150,741	0.06%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,735	0.06%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,249	0.06%
NextGear Floorplan Master Owner Trust	0.788%	02/15/23	150,000	150,029	0.06%
LL ABS Trust	3.520%	03/15/27	150,000	148,822	0.06%
FNMA	4.870%	10/01/41	130,153	148,673	0.06%
College Ave Student Loans	4.750%	12/26/47	140,000	147,355	0.06%
Hero Funding Trust	3.080%	09/20/42	142,985	145,555	0.06%
Verizon Communicatoins, Inc.	2.987%	10/30/56	143,976	145,485	0.06%
Hawaii Hotel Trust	1.602%	05/17/38	156,000	144,764	0.06%
Amgen, Inc.	2.650%	05/11/22	140,000	144,653	0.06%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	143,257	0.06%
FNMA	2.000%	12/25/32	142,654	143,115	0.06%
GNMA	6.049%	02/20/42	788,671	142,705	0.06%
Small Business Lending Trust	2.850%	07/15/26	142,868	142,364	0.06%
FNMA	5.901%	07/25/44	752,173	141,099	0.06%
Citigroup Commercial Mortgage	3.402%	07/15/30	150,000	140,759	0.06%
FNMA	0.799%	07/25/36	137,647	138,255	0.05%
Ameren Corp.	2.500%	09/15/24	130,000	138,065	0.05%
Citigroup, Inc.	5.316%	03/26/41	100,000	135,189	0.05%
FNMA	4.000%	12/25/28	120,000	134,900	0.05%
BX Trust	2.122%	05/15/37	150,000	134,779	0.05%
DTE Energy Co.	2.950%	03/01/30	125,000	134,722	0.05%
Bank of Nova Scotia	1.950%	02/01/23	130,000	134,345	0.05%
GNMA	5.000%	12/20/38	121,442	133,756	0.05%
FNMA	3.000%	04/25/43	131,705	133,354	0.05%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	133,066	0.05%
Abbott Laboratories	4.750%	11/30/36	100,000	132,889	0.05%
FNMA	3.500%	03/25/35	1,483,751	132,213	0.05%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	132,010	0.05%
FHLMC	0.648%	07/15/41	130,061	131,266	0.05%
Northern States Power Co. of Minnesota	2.900%	03/01/50	125,000	131,049	0.05%
Total Capital International SA	2.829%	01/10/30	120,000	130,791	0.05%
FNMA	5.000%	08/25/36	114,806	130,342	0.05%
Kroger Co. (The)	2.200%	05/01/30	125,000	129,441	0.05%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Upgrade Receivables Trust	4.090%	03/15/25	128,742	$128,975	0.05%
General Electric Capital Corp.	6.750%	03/15/32	100,000	128,818	0.05%
Freedom Financial	2.520%	03/18/27	128,074	128,344	0.05%
Helios Issuer LLC	3.750%	06/20/46	122,917	128,264	0.05%
Marlette Funding Trust	2.950%	12/17/29	125,000	127,267	0.05%
FNMA	3.500%	06/25/34	1,508,552	126,048	0.05%
Mosaic Solar Loans LLC	4.010%	06/22/43	118,340	125,767	0.05%
Credit Suisse First Boston	4.284%	04/17/36	127,000	125,679	0.05%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	123,987	0.05%
American Homes 4 Rent	3.467%	04/17/52	116,041	123,660	0.05%
FHLMC	4.500%	12/15/39	109,000	123,114	0.05%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	122,414	0.05%
CSX Corp.	4.250%	11/01/66	100,000	121,801	0.05%
Business Jet Securities LLC	6.048%	02/15/33	119,247	121,528	0.05%
FNMA	6.500%	03/01/29	108,033	121,160	0.05%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	121,022	0.05%
AbbVie, Inc.	4.550%	03/15/35	100,000	119,930	0.05%
Skopos Auto Receivables Trust	2.900%	12/15/22	118,806	119,509	0.05%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	119,017	0.05%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	117,241	0.05%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	117,145	0.05%
AT&T, Inc.	4.500%	05/15/35	100,000	116,795	0.05%
PPG Industries, Inc.	2.400%	08/15/24	110,000	116,499	0.05%
Upstart Securitization Trust	2.897%	09/20/29	115,091	115,980	0.05%
Dell International LLC	5.300%	10/01/29	100,000	115,737	0.05%
FHLMC	1.248%	11/15/37	114,387	115,686	0.05%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	115,225	0.05%
GNMA	3.000%	10/20/37	2,414,539	115,217	0.05%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	114,341	0.04%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	113,514	114,050	0.04%
American Tower Corp.	3.800%	08/15/29	100,000	113,666	0.04%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	113,464	0.04%
Morgan Stanley	3.625%	01/20/27	100,000	113,190	0.04%
American Homes 4 Rent	4.250%	02/15/28	100,000	113,160	0.04%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	113,017	0.04%
FHLMC	0.000%	04/15/36	122,823	113,001	0.04%
Bank of America Corp.	3.824%	01/20/28	100,000	112,928	0.04%
Lincoln National Corp.	3.625%	12/12/26	100,000	112,693	0.04%
AT&T, Inc.	3.800%	02/15/27	100,000	112,526	0.04%
Realty Income Corp.	3.875%	04/15/25	100,000	112,442	0.04%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	112,195	0.04%
FHLMC	4.500%	11/15/39	100,000	111,873	0.04%
Discover Financial Services	4.100%	02/09/27	100,000	111,860	0.04%
Apple, Inc.	3.000%	06/20/27	100,000	111,775	0.04%
Life Storage LP	3.875%	12/15/27	100,000	111,338	0.04%
Morgan Stanley	3.700%	10/23/24	100,000	111,150	0.04%
Credit Suisse First Boston	4.941%	04/17/36	135,000	110,556	0.04%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	110,443	0.04%
Morgan Stanley	3.125%	07/27/26	100,000	110,441	0.04%
Citigroup, Inc.	3.300%	04/27/25	100,000	110,273	0.04%
Capital One Financial Corp.	3.750%	07/28/26	100,000	109,739	0.04%
ERP Operating LP	2.850%	11/01/26	100,000	109,655	0.04%
FNMA	5.000%	02/01/36	794,673	109,250	0.04%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	108,496	0.04%
DTE Energy Co.	2.850%	10/01/26	100,000	108,479	0.04%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Spirit Realty LP	4.450%	09/15/26	100,000	$108,240	0.04%
Kroger Co. (The)	2.650%	10/15/26	100,000	108,062	0.04%
Realty Income Corp.	3.000%	01/15/27	100,000	107,935	0.04%
Shell International Finance BV	6.375%	12/15/38	73,000	107,753	0.04%
Southwestern Electric Power	2.750%	10/01/26	100,000	107,629	0.04%
FHLMC	6.452%	05/15/36	526,612	107,600	0.04%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	107,555	0.04%
Morgan Stanley	3.737%	04/24/24	100,000	107,535	0.04%
Comcast Corp.	2.650%	02/01/30	100,000	107,525	0.04%
GNMA	3.500%	09/20/35	100,000	107,405	0.04%
Octane Receivables Trust	3.160%	09/20/23	106,066	107,254	0.04%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	107,168	0.04%
New York Life Global Funding	2.900%	01/17/24	100,000	107,052	0.04%
CMS Energy Corp.	2.950%	02/15/27	100,000	106,996	0.04%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	106,864	0.04%
Social Professional Loan Program	3.590%	10/26/37	104,854	106,241	0.04%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	105,806	0.04%
Lennox International, Inc.	3.000%	11/15/23	100,000	105,648	0.04%
Valero Energy Corp.	3.400%	09/15/26	100,000	105,349	0.04%
Cimarex Energy Co.	3.900%	05/15/27	100,000	104,973	0.04%
College Ave Student Loans	5.500%	12/26/47	100,000	104,681	0.04%
Kirby Corp.	4.200%	03/01/28	100,000	104,504	0.04%
Westgate Resorts	3.580%	12/20/31	105,338	104,400	0.04%
Westgate Resorts	4.100%	12/20/31	105,338	103,836	0.04%
U.S. Treasury Notes	1.625%	04/30/23	100,000	103,602	0.04%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	103,578	0.04%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	103,554	0.04%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	101,674	103,439	0.04%
Bank of America Corp.	2.881%	04/24/23	100,000	103,291	0.04%
FHLMC	3.500%	07/15/31	1,995,385	103,126	0.04%
Verizon Communications, Inc.	1.380%	05/15/25	100,000	102,441	0.04%
Principal Life Global Funding II	2.375%	11/21/21	100,000	102,178	0.04%
Bank of the West Auto Trust	2.620%	11/15/23	100,000	102,125	0.04%
Citigroup, Inc.	1.475%	07/01/26	100,000	101,469	0.04%
Oportun Funding XII LLC	4.830%	12/09/24	100,000	101,086	0.04%
Hertz Fleet Lease Funding LP	4.620%	01/10/33	100,000	101,019	0.04%
Southwest Airlines Co.	3.000%	11/15/26	100,000	100,960	0.04%
American Credit Acceptance Receivables Trust	5.440%	03/13/24	100,000	100,891	0.04%
JPMorgan Chase & Co.	1.237%	01/15/23	100,000	100,856	0.04%
Ford Motor Co.	4.346%	12/08/26	100,000	100,731	0.04%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	100,655	0.04%
Genesis Private Label Amortization Trust	4.190%	07/20/30	100,000	100,477	0.04%
Genesis Sales Finance Master Trust	4.680%	08/20/23	100,000	100,416	0.04%
American Tower Corp.	2.100%	06/15/30	100,000	100,312	0.04%
Renew Financial LLC	3.670%	09/20/52	96,911	100,159	0.04%
LHFC Depositor LLC	4.948%	10/25/23	100,000	99,989	0.04%
WF-RBS Commercial Mortgage Trust	5.856%	02/15/44	100,000	99,354	0.04%
GNMA	2.000%	01/20/43	100,000	98,149	0.04%
CLU Funding VI LLC	3.710%	05/18/44	96,216	97,523	0.04%
FNMA	6.000%	12/25/32	81,518	96,995	0.04%
Champlain Housing Mortgage Trust	1.548%	11/17/36	100,000	96,112	0.04%
Cosmopolitan Hotel Trust	2.402%	11/15/36	100,000	94,863	0.04%
FNMA	4.000%	06/25/40	1,892,407	94,002	0.04%
GNMA	0.656%	07/20/64	93,136	93,441	0.04%
Hero Funding Trust	4.670%	09/20/48	87,432	93,415	0.04%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	0.448%	05/15/28	94,874	$93,298	0.04%
FHLMC	4.500%	11/15/44	90,401	91,294	0.04%
Credit Suisse First Boston	4.941%	04/17/36	100,000	91,101	0.04%
FHLMC	6.500%	09/01/38	79,386	90,720	0.04%
Ford Motor Co.	7.450%	07/16/31	75,000	89,344	0.04%
Hero Funding Trust	3.750%	09/20/41	83,376	86,365	0.03%
GoodGreen Trust	3.740%	10/15/52	81,943	86,208	0.03%
FHLMC	4.500%	09/15/41	770,568	85,579	0.03%
Laurel Road Prime Student Loan	3.540%	05/26/43	83,365	85,395	0.03%
BX Trust	1.240%	09/15/37	90,739	82,635	0.03%
Social Professional Loan Program	2.360%	12/27/32	81,467	82,558	0.03%
Cascade Funding Mortgage Trust	4.580%	06/25/48	82,261	82,543	0.03%
FNMA	6.451%	05/25/35	500,258	81,769	0.03%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	79,528	0.03%
GNMA	3.500%	03/20/46	70,424	78,522	0.03%
Social Professional Loan Program	0.498%	02/25/42	77,921	77,233	0.03%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	75,946	76,134	0.03%
Arroyo Mortgage Trust	3.763%	04/25/48	74,798	75,606	0.03%
Mosaic Solar Loans LLC	4.770%	06/22/43	70,952	74,770	0.03%
FNMA	3.500%	07/25/35	714,548	71,959	0.03%
FNMA	3.000%	06/25/43	69,757	70,301	0.03%
GNMA	3.000%	01/20/48	69,262	69,814	0.03%
Earnest Student Loan Program LLC	3.590%	01/25/41	65,799	66,705	0.03%
FHLMC	0.000%	05/25/37	69,142	64,719	0.03%
FNMA	0.000%	10/25/36	66,738	64,198	0.03%
Spirit Realty LP	4.000%	07/15/29	60,000	62,884	0.02%
FNMA	3.000%	08/25/42	59,355	62,054	0.02%
GNMA	8.465%	04/20/39	58,724	61,319	0.02%
GNMA	2.500%	02/20/45	55,619	57,151	0.02%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	56,816	0.02%
Renew Financial LLC	3.220%	09/22/53	55,175	56,579	0.02%
FNMA	3.039%	12/25/39	53,752	55,872	0.02%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	54,848	0.02%
CubeSmart LP	3.125%	09/01/26	50,000	54,034	0.02%
New York Life Global Funding	2.350%	07/14/26	50,000	53,604	0.02%
Boston Properties LP	2.750%	10/01/26	50,000	53,556	0.02%
American Tower Corp.	2.250%	01/15/22	50,000	51,086	0.02%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,878	0.02%
Goldman Sachs Group, Inc.	1.354%	04/26/22	50,000	50,189	0.02%
Jackson National Life Global Funding	0.730%	06/11/21	50,000	50,103	0.02%
ReadyCap Commercial Mortgage Trust	2.849%	06/25/35	50,000	47,289	0.02%
GNMA	2.500%	10/20/41	43,482	44,490	0.02%
Renew Financial LLC	5.750%	09/20/52	42,887	44,200	0.02%
Upstart Securitization Trust	4.190%	04/20/26	43,099	43,338	0.02%
FHLMC	3.000%	06/15/31	1,179,461	43,007	0.02%
Social Professional Loan Program	2.510%	09/27/32	40,987	41,072	0.02%
FNMA	3.500%	11/25/27	599,302	40,885	0.02%
GNMA	5.000%	11/16/41	256,130	39,058	0.02%
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,472	0.01%
FNMA	4.500%	12/25/40	578,262	34,316	0.01%
GNMA	0.472%	05/20/63	2,133,428	33,021	0.01%
GNMA	0.853%	05/20/68	1,279,974	32,394	0.01%
FNMA	6.500%	12/25/34	163,078	32,254	0.01%
CPS Auto Trust	3.010%	10/17/22	31,931	32,043	0.01%
FHLMC	1.994%	12/15/37	29,927	31,734	0.01%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
October 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Hero Funding Trust	4.990%	09/20/47	30,337	$30,948	0.01%
GNMA	6.000%	03/20/38	385,194	29,446	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	32,384	27,921	0.01%
FNMA	4.000%	01/25/28	326,845	27,357	0.01%
FNMA	4.000%	02/25/40	635,659	25,621	0.01%
FNMA	5.351%	10/25/34	313,640	25,420	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	26,658	25,024	0.01%
FNMA	6.000%	01/25/34	111,274	24,670	0.01%
Gold Key Resorts LLC	3.220%	03/17/31	21,990	22,102	0.01%
Freedom Financial	3.990%	10/20/25	21,566	21,659	0.01%
GNMA	0.408%	08/20/66	2,020,089	20,832	0.01%
FNMA	6.401%	05/25/40	105,448	17,100	0.01%
Hero Funding Trust	5.240%	09/20/42	16,536	16,700	0.01%
GNMA	4.000%	08/20/43	337,062	13,382	0.01%
GNMA	6.254%	05/16/38	64,652	12,373	0.01%
Structured Asset Securities Corp.	2.953%	12/25/33	11,425	11,133	0.00%
Avant Loans Funding Trust	3.480%	07/15/22	8,886	8,892	0.00%
GNMA	1.908%	01/20/62	183,571	8,000	0.00%
FNMA	5.000%	06/25/40	105,062	5,486	0.00%
FHLMC	0.000%	05/15/37	5,668	5,369	0.00%
FNMA	3.581%	01/01/21	4,743	4,742	0.00%
GNMA	3.868%	11/20/67	59,408	3,249	0.00%
Hero Funding Trust	4.500%	09/21/42	2,371	2,378	0.00%
GNMA	3.943%	04/20/67	119,413	2,073	0.00%
FHLMC	3.000%	02/15/22	128,755	1,622	0.00%
FHLMC	4.500%	08/15/25	22,025	54	0.00%
Money Market Funds					**7.26%**
State Street Institutional Liquid Reserves Fund - Premier Class			18,598,138	$18,601,858	7.26%

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.

Diamond Hill Core Bond Fund
Schedule of Investments
September 30, 2020 (Unaudited)

Corporate Credit - 16.8%	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 5.7%				
Bank of America Corp.	2.881%	04/24/23	$ 100,000	$ 103,408
Bank of America Corp.	3.458%	03/15/25	425,000	460,606
Bank of America Corp.	2.015%	02/13/26	400,000	415,101
Bank of America Corp.	1.319%	06/19/26	150,000	150,904
Bank of America Corp. [(a)]	3.824%	01/20/28	100,000	113,302
Bank of America Corp	2.592%	04/29/31	250,000	263,997
Bank of New York Mellon Corp. (The) [(b)]	1.850%	01/27/23	200,000	206,351
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	111,602
Bank of Nova Scotia	1.950%	02/01/23	130,000	134,352
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	103,633
Capital One Financial Corp.	2.600%	05/15/23	200,000	209,291
Capital One Financial Corp.	3.750%	07/28/26	100,000	108,711
Citigroup, Inc	0.000%	05/15/24	500,000	512,210
Citigroup, Inc.	3.352%	04/24/25	200,000	216,385
Citigroup, Inc.	3.300%	04/27/25	100,000	110,094
Citigroup, Inc. (3MO LIBOR + 125) [(a)]	1.546%	07/01/26	100,000	101,545
Citigroup, Inc.	4.125%	07/25/28	150,000	172,428
Citigroup, Inc.	2.976%	11/05/30	180,000	194,599
Citigroup, Inc. [(a)]	5.316%	03/26/41	100,000	136,535
Citizens Financial Group	2.850%	07/27/26	225,000	248,197
Comerica Bank	2.500%	07/23/24	250,000	265,807
Cooperatieve Rabobank UA [(c)]	2.625%	07/22/24	250,000	266,742
Discover Bank	2.700%	02/06/30	250,000	261,420
Discover Financial Services	4.100%	02/09/27	100,000	110,847
Fifth Third Bancorp (1MO LIBOR + 170) [(a)(b)]	2.375%	01/28/25	275,000	291,180
First Tennessee Bank	5.750%	05/01/30	250,000	282,254
Goldman Sachs Group, Inc. (3MO LIBOR + 111) [(a)]	1.354%	04/26/22	50,000	50,207
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	224,886
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	275,837
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	386,746
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	133,115
JPMorgan Chase & Co. (3MO LIBOR + 100) [(a)]	1.275%	01/15/23	100,000	100,845
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,045
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	604,844
JPMorgan Chase & Co. [(a)]	3.782%	02/01/28	100,000	113,051
JPMorgan Chase & Co. [(a)]	3.509%	01/23/29	100,000	112,421

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Corporate Credit - 16.8% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 5.7% (Continued)				
JPMorgan Chase & Co.	2.739%	10/15/30	$ 100,000	$ 107,656
JPMorgan Chase & Co.	2.522%	04/22/31	250,000	266,098
KeyCorp	2.550%	10/01/29	385,000	409,007
Morgan Stanley	3.737%	04/24/24	100,000	107,610
Morgan Stanley	3.700%	10/23/24	100,000	110,835
Morgan Stanley	3.125%	07/27/26	100,000	110,393
Morgan Stanley	3.625%	01/20/27	100,000	112,962
Morgan Stanley	2.699%	01/22/31	175,000	186,830
PNC Bank NA	1.743%	02/24/23	250,000	254,503
PNC Bank NA	2.700%	10/22/29	250,000	270,421
PNC Financial Services	2.600%	07/23/26	250,000	272,912
Regions Financial Corp.	2.750%	08/14/22	250,000	259,916
Regions Financial Corp.	2.250%	05/18/25	275,000	290,054
Royal Bank of Canada	1.950%	01/17/23	250,000	258,382
Royal Bank of Canada	1.150%	06/10/25	365,000	369,633
State Street Corp.	2.354%	11/01/25	175,000	185,206
SunTrust Bank	3.525%	10/26/21	100,000	100,201
Toronto-Dominion Bank (The) (SOFR + 48) [(a)]	0.540%	01/27/23	425,000	426,174
Truist Financial Corp. [(b)]	2.150%	12/06/24	250,000	264,657
US Bancorp	2.400%	07/30/24	350,000	372,480
Wells Fargo & Co.	3.550%	09/29/25	425,000	472,549
Wells Fargo & Co.	2.188%	04/30/26	275,000	286,833
Wells Fargo & Co.	2.393%	06/02/28	250,000	260,720
				13,459,530
Basic Industry - 0.8%				
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	498,625
FMC Corp.	3.450%	10/01/29	300,000	335,565
Nucor Corp.	2.000%	06/01/25	250,000	261,061
PPG Industries, Inc.	2.400%	08/15/24	110,000	117,003
PPG Industries, Inc.	2.550%	06/15/30	300,000	318,446
Sherwin-Williams Co.	2.300%	05/15/30	250,000	260,891
				1,791,591
Brokerage Asset Managers Exchanges - 0.3%				
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	273,401
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	113,655
International Exchange, Inc.	0.700%	06/15/23	275,000	275,758
				662,814

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Corporate Credit - 16.8% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Capital Goods - 0.3%				
Carrier Global Corp. [c]	2.700%	02/15/31	$ 250,000	$ 260,268
General Electric Capital Corp.	6.750%	03/15/32	100,000	125,706
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	57,483
Lennox International, Inc.	3.000%	11/15/23	100,000	105,455
Republic Services, Inc.	2.500%	08/15/24	200,000	212,846
				761,758
Communications - 1.3%				
American Tower Corp.	2.250%	01/15/22	50,000	51,145
American Tower Corp.	3.800%	08/15/29	100,000	114,467
American Tower Corp.	2.100%	06/15/30	100,000	100,969
AT&T, Inc.	3.800%	02/15/27	100,000	112,730
AT&T, Inc.	2.300%	06/01/27	650,000	681,844
AT&T, Inc.	4.500%	05/15/35	100,000	117,954
British Telecommunications plc [b][c]	3.250%	11/08/29	275,000	295,018
Comcast Corp.	2.650%	02/01/30	100,000	109,053
Comcast Corp.	1.950%	01/15/31	250,000	256,693
Comcast Corp.	3.969%	11/01/47	144,000	170,567
Deutsche Telekom International Finance [c]	4.750%	06/21/38	100,000	127,148
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	55,039
Verizon Communications, Inc. (3MO LIBOR + 110) [a]	1.380%	05/15/25	100,000	102,156
Verizon Communications, Inc.	4.125%	03/16/27	100,000	117,987
Verizon Communications, Inc.	3.000%	03/22/27	120,000	133,532
Verizon Communications, Inc.	5.500%	03/16/47	100,000	150,457
Walt Disney Co. (The)	1.750%	08/30/24	175,000	182,154
Walt Disney Co. (The)	3.800%	03/22/30	100,000	118,556
				2,997,469
Consumer Cyclical - 0.8%				
BMW US Capital, LLC [c]	3.900%	04/09/25	300,000	335,402
CVS Health Corp.	5.050%	03/25/48	250,000	317,927
Daimler Finance LLC [c]	1.750%	03/10/23	275,000	280,432
Ford Motor Co. [b]	4.346%	12/08/26	100,000	98,706
Ford Motor Co.	7.450%	07/16/31	75,000	86,011
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,529
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	107,311
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	117,371
Volkswagen AG [c]	2.500%	09/24/21	200,000	203,708
Walgreens Boots Alliance, Inc. [b]	3.200%	04/15/30	250,000	261,852
				1,844,249

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Corporate Credit - 16.8% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Consumer Non-Cyclical - 1.2%				
Abbott Laboratories	4.750%	11/30/36	$ 100,000	$ 133,651
AbbVie, Inc. [c]	2.950%	11/21/26	335,000	364,925
AbbVie, Inc. [c]	4.550%	03/15/35	100,000	122,229
Amgen, Inc.	2.650%	05/11/22	140,000	144,735
Amgen, Inc.	1.900%	02/21/25	310,000	324,142
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	120,632
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	121,559
Anheuser-Busch InBev SA/NV [b]	3.500%	06/01/30	600,000	682,183
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	120,108
Kroger Co. (The)	2.650%	10/15/26	100,000	109,241
Kroger Co. (The)	2.200%	05/01/30	125,000	131,170
Zoetics, Inc.	2.000%	05/15/30	525,000	540,351
				2,914,926
Electric - 1.1%				
Ameren Corp.	2.500%	09/15/24	130,000	137,673
CMS Energy Corp.	2.950%	02/15/27	100,000	106,461
DTE Energy Co., Series C [a]	2.590%	10/01/24	150,000	159,430
DTE Energy Co., Series E	2.850%	10/01/26	100,000	108,364
DTE Energy Co., Series H	2.950%	03/01/30	125,000	134,447
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	378,081
Georgia Power Co., Series 2020-A	2.100%	07/30/23	230,000	240,080
MidAmerican Energy Co.	3.650%	04/15/29	350,000	416,757
Northern States Power Co. of Minnesota	2.900%	03/01/50	125,000	133,517
Oncor Electric Delivery Co. LLC	3.700%	05/15/50	240,000	288,130
PECO Energy Co. [b]	3.000%	09/15/49	200,000	212,984
PPL Electric Utilities	3.000%	10/01/49	160,000	171,968
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	107,459
Southwestern Electric Power	2.750%	10/01/26	100,000	107,612
				2,702,963

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Corporate Credit - 16.8% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Energy - 1.4%				
BP Capital Markets plc	3.194%	04/06/25	$ 175,000	$ 192,443
Chevron Corp.	1.995%	05/11/27	500,000	528,569
Cimarex Energy Co.	3.900%	05/15/27	100,000	100,736
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	200,249
Energy Transfer Operating LP	4.500%	04/15/24	75,000	79,431
Exxon Mobil Corp.	2.992%	03/19/25	240,000	262,840
Occidental Petroleum Corp.	2.700%	08/15/22	206,000	192,480
Phillips 66 Partners LP	3.700%	04/06/23	250,000	267,598
Phillips 66 Partners LP	2.450%	12/15/24	100,000	102,865
Phillips 66 Partners LP	3.550%	10/01/26	100,000	105,477
Royal Dutch Shell plc	2.375%	11/07/29	320,000	338,178
Shell International Finance BV	6.375%	12/15/38	73,000	108,436
Suncor Energy, Inc.	2.800%	05/15/23	300,000	314,484
Total Capital International SA [b]	2.829%	01/10/30	120,000	132,597
Valero Energy Corp.	2.700%	04/15/23	250,000	259,386
Valero Energy Corp.	3.400%	09/15/26	100,000	107,433
				3,293,202
Insurance - 1.5%				
Athene Global Funding [c]	2.500%	01/14/25	225,000	231,877
Berkshire Hathaway Financial [b]	1.850%	03/12/30	250,000	261,149
Jackson National Life Global Funding (3MO LIBOR + 48) [a][c]	0.730%	06/11/21	50,000	50,128
Jackson National Life Global Funding [c]	2.100%	10/25/21	50,000	50,930
Lincoln National Corp.	3.625%	12/12/26	100,000	112,850
Met Life Global Funding I [c]	1.950%	01/13/23	200,000	206,779
Met Life Global Funding I [c]	0.900%	06/08/23	250,000	252,674
New York Life Global Funding [c]	2.900%	01/17/24	100,000	107,141
New York Life Global Funding [c]	2.350%	07/14/26	50,000	53,850
Pricoa Global Funding [b][c]	3.450%	09/01/23	160,000	173,167
Principal Life Global Funding II [c]	2.375%	11/21/21	100,000	102,438
Principal Life Global Funding II [c]	1.250%	06/23/25	525,000	533,987
Progressive Corp.	3.200%	03/26/30	240,000	274,738
Protective Life Global Funding [c]	1.737%	09/21/30	1,100,000	1,088,875
				3,500,583
Natural Gas - 0.1%				
Atmos Energy Corp. [b]	2.625%	09/15/29	310,000	342,422
Other Utility - 0.1%				
American Water Capital Corp.	2.800%	05/01/30	300,000	328,380

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Corporate Credit - 16.8% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
REITS - 1.0%				
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	$ 100,000	$ 115,040
American Campus Communities, Inc.	3.625%	11/15/27	100,000	106,422
American Homes 4 Rent	4.250%	02/15/28	100,000	113,294
Boston Properties LP	2.750%	10/01/26	50,000	53,559
CubeSmart LP	3.125%	09/01/26	50,000	54,151
CubeSmart LP	3.000%	02/15/30	280,000	300,361
CubeSmart LP	2.000%	02/15/31	200,000	197,187
ERP Operating LP	2.850%	11/01/26	100,000	110,583
ERP Operating LP	2.500%	02/15/30	150,000	159,176
Life Storage LP	3.875%	12/15/27	100,000	111,834
Realty Income Corp.	3.875%	04/15/25	100,000	113,268
Realty Income Corp.	3.000%	01/15/27	100,000	108,824
Simon Property Group LP	2.000%	09/13/24	320,000	329,841
Spirit Realty LP	4.450%	09/15/26	100,000	107,277
Spirit Realty LP	4.000%	07/15/29	60,000	62,375
Spirit Realty LP	3.200%	02/15/31	250,000	243,796
				2,286,988
Technology - 0.5%				
Apple, Inc.	3.000%	06/20/27	100,000	112,760
Apple, Inc.	2.200%	09/11/29	250,000	268,677
Apple, Inc.	1.650%	05/11/30	300,000	310,115
Dell International LLC [(c)]	5.300%	10/01/29	100,000	114,551
Oracle Corp.	2.800%	04/01/27	300,000	329,137
				1,135,240

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Corporate Credit - 16.8% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Transportation - 0.7%				
Alaska Airlines, Series 2020-1B, Class A [(c)]	4.800%	08/15/27	$ 150,000	$ 157,065
American Airlines Pass-Through Trust, Series 2016-2, Class AA	3.200%	12/15/29	374,400	351,829
CSX Corp.	4.250%	11/01/66	100,000	124,004
FedEx Corp.	1.875%	02/20/34	525,000	532,350
Kirby Corp.	4.200%	03/01/28	100,000	103,747
Southwest Airlines Co.	3.000%	11/15/26	100,000	100,233
U.S. Airways Pass-Through Trust, Series 2011-1, Class A	7.125%	04/22/25	34,632	29,506
United Airlines Pass-Through Trust, Series 2013-1, Class B	5.375%	02/15/23	179,459	172,669
United Airlines Pass-Through Trust, Series 2007-1, Class A	6.636%	01/02/24	26,658	24,794
				1,596,197
Total Corporate Credit (Cost $37,283,991)				$ 39,618,312

Government Related - 0.6%	Coupon	Maturity	Shares / Par Value	Fair Value
Government Guaranteed - 0.2%				
Tunisian Republic	1.416%	08/05/21	500,000	495,103
Government Owned, No Guarantee - 0.4%				
Tennessee Valley Authority	4.625%	09/15/60	525,000	825,293
Total Government Related (Cost $1,274,765)				$ 1,320,396

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5%	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 2.0%				
BXG Receivables Note Trust, Series 2012-A, Class B [(c)]	3.990%	12/02/27	$ 20,100	$ 20,099
Diamond Resorts Owner Trust, Series 2019-1, Class B [(c)]	3.530%	02/20/32	197,135	199,370
FMC GMSR Issuer Trust, Series 2019-GT2, Class A [(c)]	4.230%	09/25/24	400,000	391,200
Gold Key Resorts LLC, Series 2014-A, Class A [(c)]	3.220%	03/17/31	22,976	23,094
GoodGreen Trust, Series 2017-1A, Class A [(c)]	3.740%	10/15/52	85,745	90,419
GoodGreen Trust, Series 2020-1A, Class A [(c)]	2.630%	04/15/55	449,291	455,371
Helios Issuer LLC, Series 2019-AA, Class A [(c)]	3.750%	06/20/46	124,707	130,285
Helios Issuer LLC, Series 2020-4, Class A [(c)]	2.980%	06/20/47	284,288	295,783
Hero Funding Trust, Series 2016-2A, Class A [(c)]	3.750%	09/20/41	84,940	87,922
Hero Funding Trust, Series 2016-3A, Class A1 [(c)]	3.080%	09/20/42	146,099	148,117
Hero Funding Trust, Series 2016-3B, Class B [(c)]	5.240%	09/20/42	16,536	16,715
Hero Funding Trust, Series 2016-1R, Class A1 [(c)]	4.500%	09/21/42	2,371	2,380
Hero Funding Trust, Series 2016-4A, Class A1 [(c)]	3.570%	09/20/47	82,268	85,594
Hero Funding Trust, Series 2016-4B, Class B [(c)]	4.990%	09/20/47	30,337	31,009
Hero Funding Trust, Series 2017-3A, Class A1 [(a)(c)]	3.190%	09/20/48	82,384	84,889
Hero Funding Trust, Series 2018-1A, Class A2 [(c)]	4.670%	09/20/48	89,348	95,860
Hilton Grand Vacations Trust, Series 2020-A, Class B [(c)]	4.220%	02/25/39	318,845	336,544
Holiday Inn Timeshare Trust, Series 2020-A, Class C [(c)]	3.420%	10/09/39	225,000	225,388
Mill City Solar Loan Ltd., Series 2019-2GS, Class A [(c)]	3.690%	07/20/43	199,618	209,454
Mosaic Solar Loans LLC, Series 2018-1, Class A [(c)]	4.010%	06/22/43	120,512	127,259
Mosaic Solar Loans LLC, Series 2017-2, Class B [(c)]	4.770%	06/22/43	72,168	75,172
Mosaic Solar Loans LLC, Series 2020-1, Class A [(c)]	2.100%	04/20/46	332,589	338,938
PNMAC GMSR Issuer Trust, Series 2018-GT2, Class NT (1MO LIBOR + 265) [(a)(c)]	2.825%	08/25/23	400,000	385,935

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 2.0% (Continued)				
Renew Financial LLC, Series 2017-1, Class A [(c)]	3.670%	09/20/52	$ 98,526	$ 102,281
Renew Financial LLC, Series 2017-1, Class B [(a)(c)]	5.750%	09/20/52	42,887	44,249
Renew Financial LLC, Series 2017-2, Class A [(c)]	3.220%	09/22/53	56,492	58,095
TES LLC, Series 2017-1, Class A [(c)]	4.330%	10/20/47	288,612	294,373
Westgate Resorts, Series 2018-1, Class B [(c)]	3.580%	12/20/31	109,377	108,387
Westgate Resorts, Series 2018-1, Class C [(c)]	4.100%	12/20/31	109,377	107,796
Westgate Resorts, Series 2020-1, Class B [(c)]	3.963%	03/20/34	192,374	197,339
				4,769,317
Agency CMBS - 0.9%				
FNMA, Pool #FN AE0834 [(a)]	3.609%	01/01/21	5,509	5,507
FNMA, Series 2019-M21, Class 1A1	1.950%	04/25/28	565,486	588,213
FNMA, Pool #FN 464107	4.820%	12/01/29	132,032	154,744
FNMA, Pool #FN AM9491	3.550%	08/01/30	175,017	205,688
FNMA, Pool #FN 469130 [(a)]	4.870%	10/01/41	130,401	151,638
FNMA, Pool #FN AM5015 [(a)]	4.940%	12/01/43	770,371	923,181
				2,028,971

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.7%				
FHLMC, Pool #FG S20432, Series 306, Class F3 (PO) (1MO LIBOR + 30) [a]	0.452%	05/15/28	$ 96,186	$ 94,585
FHLMC, Series 2018-1, Class A2 [c]	3.500%	06/25/28	200,000	220,021
FHLMC, Series 2646, Class ZH	5.000%	07/15/33	117,751	154,390
FHLMC, Series 4265, Class FD (1MO LIBOR + 40) [a]	0.552%	01/15/35	388,659	390,850
FHLMC, Series 2006-71, Class ZH	6.000%	07/25/36	448,137	533,713
FHLMC, Series 4613, Class AF (1MO LIBOR + 110) [a]	1.252%	11/15/37	115,780	117,376
FHLMC, Series 3605, Class PB	4.500%	11/15/39	100,000	112,574
FHLMC, Series 3617, Class PC	4.500%	12/15/39	109,000	124,301
FHLMC, Series 3740, Class FC (1MO LIBOR + 50) [a]	0.652%	10/15/40	170,086	171,363
FHLMC, Series 3811, Class TA [a]	5.000%	02/15/41	262,142	313,283
FHLMC, Series 3895, Class BF (1MO LIBOR + 50) [a]	0.652%	07/15/41	130,641	131,804
FHLMC, Series 4116, Class UB	2.500%	05/15/42	440,000	444,177
FHLMC, Series 4074, Class JY	2.500%	07/15/42	475,000	506,512
FHLMC, Series 4165, Class ZT	3.000%	02/15/43	560,349	561,266
FHLMC, Series 4180, Class ZB	3.000%	03/15/43	811,213	815,859
FHLMC, Series 4210, Class Z	3.000%	05/15/43	370,852	371,404
FHLMC, Series 4447, Class YZ	4.000%	08/15/43	1,494,745	1,690,589
FHLMC, Series 4333, Class GL	3.500%	04/15/44	250,000	296,217
FHLMC, Series 4408, Class BC	3.000%	11/15/44	1,020,410	1,105,940
FHLMC, Series 4830, Class DA	4.500%	11/15/44	108,026	109,334
FHLMC, Series 4731, Class EA	3.000%	10/15/45	344,425	364,827
FHLMC, Series 4738, Class TW	3.000%	11/15/46	1,385,000	1,522,416
FHLMC, Series 4736, Class CL	3.000%	12/15/47	441,240	497,482
FHLMC, Series 4941, Class NW	2.500%	05/25/49	758,520	796,307
FHLMC, Series 4911, Class JM	3.500%	09/25/49	1,000,000	1,171,617
FHLMC, Series 5011, Class DB	2.000%	09/25/50	262,000	250,583
FHLMC, Series 4377, Class KZ [a]	3.500%	02/15/52	771,156	878,460
FNMA, Series 2010-155, Class JH	4.000%	12/25/28	120,000	135,818
FNMA, Series 2013-35, Class YT	6.500%	09/25/32	316,841	373,301
FNMA, Series 2012-129, Class HT	2.000%	12/25/32	142,654	143,932
FNMA, Series 2002-86, Class PG	6.000%	12/25/32	82,125	98,012
FNMA, Series 2004-56, Class Z	7.500%	03/25/34	164,513	200,586
FNMA, Series 2004-17, Class BA	6.000%	04/25/34	204,117	270,933
FNMA, Series 2005-3, Class CG	5.500%	02/25/35	190,120	221,291
FNMA, Series 2005-62, Class ZL	5.500%	07/25/35	344,113	399,910

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.7% (Continued)				
FNMA, Series 2006-56, Class DC (1MO LIBOR + 65) [(a)]	0.798%	07/25/36	$ 139,911	$ 140,633
FNMA, Series 2009-19, Class TD	5.000%	08/25/36	115,593	131,872
FNMA, Series 2006-108, Class FD (1MO LIBOR + 38) [(a)]	0.528%	11/25/36	169,676	171,220
FNMA, Series 2007-39, Class NB	4.250%	05/25/37	164,778	181,282
FNMA, Series 2008-60, Class JC	5.000%	07/25/38	253,189	291,090
FNMA, Series 2009-103, Class MB [(a)]	3.600%	12/25/39	60,716	63,285
FNMA, Series 2010-2, Class LC	5.000%	02/25/40	200,000	243,061
FNMA, Series 2011-14, Class PB	5.000%	03/25/41	570,000	682,134
FNMA, Series 2011-57, Class PD	4.000%	07/25/41	321,407	383,265
FNMA, Series 2011-62, Class UA	4.500%	07/25/41	1,145,843	1,302,891
FNMA, Series 2012-9, Class FC (1MO LIBOR + 40) [(a)]	0.548%	02/25/42	166,948	168,060
FNMA, Series 2012-52, Class PQ	3.500%	05/25/42	965,989	1,093,907
FNMA, Series 2012-56, Class WC	3.500%	05/25/42	600,000	688,205
FNMA, Series 2012-79, Class QB	2.000%	07/25/42	363,000	373,656
FNMA, Series 411, Class A3	3.000%	08/25/42	61,445	64,718
FNMA, Series 12 84, Class JL	2.000%	08/25/42	270,937	269,008
FNMA, Series 2012-99, Class UY [(a)]	2.500%	09/25/42	329,000	351,396
FNMA, Series 2016-32, Class GO (PO)	0.000%	01/25/43	451,549	380,662
FNMA, Series 2013-35, Class LP	3.000%	01/25/43	352,000	388,662
FNMA, Series 2013-35, Class CV	3.000%	02/25/43	350,000	390,340
FNMA, Series 13 6, Class QA	2.500%	02/25/43	846,133	844,083
FNMA, Series 13 31, Class NT	3.000%	04/25/43	191,624	193,499
FNMA, Series 2013-54, Class HQ	3.000%	06/25/43	99,231	100,331
FNMA, Series 2013-104, Class CY	5.000%	10/25/43	250,000	318,500
FNMA, Series 2013-115, Class PB	4.500%	11/25/43	300,000	381,533
FNMA, Series 4473, Class Z	3.000%	05/15/45	375,449	418,590
FNMA, Series 2017-16, Class UW	3.000%	07/25/45	2,044,494	2,268,844
FNMA, Series 2016-68, Class AL	3.000%	10/25/46	850,000	937,863
FNMA, Series 2017-90, Class ZD	3.500%	11/25/47	2,214,622	2,376,410
FNMA, Series 2018-08, Class DZ	3.500%	02/25/48	1,097,678	1,170,608
FNMA, Series 2018-31, Class KB	3.500%	05/25/48	247,826	274,225
FNMA, Series 2018-66, Class PZ	4.000%	09/25/48	520,943	580,226
FNMA, Series 2019-01, Class MH	3.000%	02/25/49	661,099	697,792
FNMA, Series 2019-8, Class ZD	3.500%	03/25/49	528,448	593,997
FNMA, Series 2019-40, Class PL	4.000%	07/25/49	318,000	375,082
FNMA, Series 2019-60, Class WZ	2.750%	10/25/49	538,320	568,463
FNMA, Series 2019-83, Class EB	2.000%	01/25/50	171,000	164,700
GNMA, Series 2018-139, Class DV	3.500%	01/20/30	513,510	544,488

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.7% (Continued)				
GNMA, Series 2004-49, Class MZ	6.000%	06/20/34	$ 378,197	$ 454,559
GNMA, Series 2005-13, Class BG	5.000%	02/20/35	290,000	329,697
GNMA, Series 2015-123, Class VB	3.500%	09/20/35	100,000	107,697
GNMA, Series 2006-17, Class JN	6.000%	04/20/36	260,110	300,156
GNMA, Series 2008-51, Class PH	5.250%	06/20/38	167,346	188,958
GNMA, Series 2009-2, Class PA	5.000%	12/20/38	125,415	138,427
GNMA, Series 2010-9, Class FA (1MO LIBOR + 52) [(a)]	0.682%	01/16/40	166,698	167,910
GNMA, Series 2010-105, Class ZC	4.500%	08/16/40	471,861	555,499
GNMA, Series 2013-22, Class GA [(a)]	2.500%	10/20/41	48,076	48,972
GNMA, Series 2012-74, Class LY [(a)]	2.500%	06/20/42	318,000	335,438
GNMA, Series 2012-134, Class KM	2.000%	09/20/42	342,000	344,680
GNMA, Series 2012-113, Class NZ [(a)]	4.500%	09/20/42	260,690	310,632
GNMA, Series 2012-143, Class EG	2.000%	12/20/42	921,457	926,622
GNMA, Series 2013-5, Class GY	3.000%	01/20/43	437,000	497,790
GNMA, Series 2013-6, Class PE	2.000%	01/20/43	100,000	99,970
GNMA, Series 2015-179, Class ZB	2.500%	02/20/45	55,504	58,375
GNMA, Series 2016-37, Class YA	3.000%	12/20/45	1,052,898	1,139,256
GNMA, Series 2016-38, Class ZP	3.500%	03/20/46	70,219	79,944
GNMA, Series 2016-111, Class HA	2.500%	08/20/46	164,037	173,999
GNMA, Series 2016-118, Class LB	3.000%	09/20/46	500,000	543,813
GNMA, Series 2016-120, Class YZ	3.000%	09/20/46	500,000	540,843
GNMA, Series 2018-013, Class GD	3.000%	01/20/48	103,933	105,041
GNMA, Series 2018-006, Class JY	2.750%	01/20/48	284,000	293,130
GNMA, Series 2018-14, Class MZ	3.000%	01/20/48	373,697	386,901
GNMA, Series 2019-20, Class JK	3.500%	02/20/49	323,379	345,491
GNMA, Series 2019-22, Class WD	3.000%	02/20/49	228,014	230,683
GNMA, Series 2019-031, Class AZ	5.000%	03/20/49	310,749	364,268
GNMA, Series 2019-86, Class WL	3.000%	07/20/49	500,000	551,416
GNMA, Series 2019-99, Class EW	3.000%	08/20/49	540,446	564,734
GNMA, Series 2019-99, Class GP	3.500%	08/20/49	517,000	583,580
GNMA, Series 2019-162, Class GB	3.000%	12/20/49	450,000	476,414
GNMA, Series 2020-011, Class KB	2.500%	01/20/50	257,000	255,398
GNMA, Series 2020-11, Class PB	2.500%	01/20/50	531,000	543,123
GNMA, Series 2020-015, Class HL	2.500%	02/20/50	1,385,112	1,451,175
GNMA, Series 2020-078, Class B	2.500%	06/20/50	350,000	365,959
GNMA, Series 2020-097, Class ML	2.500%	07/20/50	1,975,000	2,123,825
GNMA, Series 2017-H18, Class EB (12MO LIBOR + 22) [(a)]	4.221%	06/20/63	376,644	399,899
GNMA, Series 2014-H15, Class FA (1MO LIBOR + 50) [(a)]	0.655%	07/20/64	93,596	93,848

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.7% (Continued)				
GNMA, Series 2014-H14, Class FA (1MO LIBOR + 50) [(a)]	0.664%	07/20/64	$ 331,206	$ 331,558
GNMA, Series 2016-H11, Class FD (12MO LIBOR + 40) [(a)]	1.402%	05/20/66	270,100	271,660
GNMA, Series 2017-H16, Class DB [(a)]	4.552%	08/20/67	276,029	289,493
				53,530,447
Agency MBS CMO Derivatives - 5.0%				
FHLMC, Series 3994, Class EI (IO)	3.000%	02/15/22	141,978	1,921
FHLMC, Series 3874, Class KI (IO)	4.500%	08/15/25	34,858	148
FHLMC, Series 3919, Class QS (IO) (-1 * 1MO LIBOR + 670) [(a)]	6.548%	08/15/30	2,591,873	387,832
FHLMC, Series 4214, Class CI (IO)	3.000%	06/15/31	1,230,500	44,156
FHLMC, Series 4114, Class IM (IO)	3.500%	07/15/31	2,040,379	106,267
FHLMC, Series 4169, Class SA (-1.2 * 1MO LIBOR + 546) [(a)]	5.273%	02/15/33	1,221,678	1,312,084
FHLMC, Series 226, Class PO (PO)	0.000%	02/01/34	189,377	178,046
FHLMC, Series 3107, Class DC (IO) (-1 * 1MO LIBOR + 670) [(a)]	6.548%	06/15/35	3,297,586	258,092
FHLMC, Series 3102, Class TA (IO)	7.500%	01/15/36	267,133	313,440
FHLMC, Series 3607, Class AO (PO)	0.000%	04/15/36	124,708	115,202
FHLMC, Series 237, Class S14 (IO) (-1 * 1MO LIBOR + 660) [(a)]	6.448%	05/15/36	538,578	111,101
FHLMC, Series 3199, Class OC (PO)	0.000%	08/15/36	192,215	179,143
FHLMC, Series 3318, Class AO (PO)	0.000%	05/15/37	5,686	5,404
FHLMC, Series 379, Class I (PO)	0.000%	05/25/37	70,578	66,173
FHLMC, Series 3607, Class OP (PO)	0.000%	07/15/37	418,345	383,779
FHLMC, Series 3594, Class SP (IO) (1MO LIBOR + 184.6) [(a)]	1.998%	12/15/37	30,252	32,198
FHLMC, Series 4006, Class IA (IO)	4.500%	09/15/41	799,264	89,249
FHLMC, Series 4116, Class LI (IO)	4.500%	02/15/42	2,745,051	350,945
FHLMC, Series 4074, Class SJ (IO) (-1 * 1MO LIBOR + 662) [(a)]	6.468%	07/15/42	1,391,438	319,460
FHLMC, Pool #S0-6050, Class (PO)	0.000%	08/15/42	337,691	312,106
FHLMC, Pool #S0-6829 (PO)	0.000%	09/15/43	512,611	467,217
FNMA, Series 2012-128, Class EI (IO)	3.500%	11/25/27	616,232	42,258
FNMA, Series 2012-148, Class IA (IO)	4.000%	01/25/28	332,131	27,867
FNMA, Series 2004-91, Class SP (-2.40 * 1MO LIBOR + 1680) [(a)]	16.444%	11/25/31	267,186	383,585
FNMA, Series 2013-89, Class DI (IO)	4.000%	08/25/33	2,799,405	299,448
FNMA, Series 348, Class II (IO)	6.000%	01/25/34	113,714	25,586
FNMA, Series 2015-82, Class AI (IO)	3.500%	06/25/34	1,544,530	127,110
FNMA, Series 2005-45, Class PQ (IO) (-1 * 1MO LIBOR + 550) [(a)]	5.352%	10/25/34	322,676	26,850
FNMA, Series 390, Class 32 (IO)	6.500%	12/25/34	179,802	35,985
FNMA, Series 384, Class 11 (IO)	5.000%	03/25/35	963,150	164,384
FNMA, Series 2016-28, Class DI (IO)	3.500%	03/25/35	1,529,691	133,355

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives - 5.0% (Continued)				
FNMA, Series 2005-52, Class JH (IO) (-1 * 1MO LIBOR + 660) [a]	6.452%	05/25/35	$ 503,166	$ 84,587
FNMA, Series 378, Class (IO)	5.000%	06/01/35	983,030	167,407
FNMA, Series 2016-24, Class KI (IO)	3.500%	07/25/35	733,977	72,689
FNMA, Series 368, Class (IO)	5.000%	02/01/36	813,226	112,741
FNMA, Series 2006-96, Class MO (PO)	0.000%	10/25/36	68,922	66,421
FNMA, Series 398, Class C5 (IO)	5.000%	05/25/39	1,158,965	194,328
FNMA, Series 2013-120, Class JI (IO)	4.000%	02/25/40	676,546	27,914
FNMA, Series 2010-44, Class CS (IO) (-1 * 1MO LIBOR + 655) [a]	6.402%	05/25/40	114,776	17,898
FNMA, Series 2012-63, Class NI (IO)	4.000%	06/25/40	1,964,329	99,533
FNMA, Series 2011-14, Class PI (IO)	5.000%	06/25/40	110,491	5,980
FNMA, Series 2012-100, Class MI (IO)	4.500%	12/25/40	595,859	36,123
FNMA, Series 409, Class C1	4.000%	04/01/42	2,220,029	309,930
FNMA, Series 2012-128, Class SH (1MO LIBOR + 400) [a]	3.852%	11/25/42	532,993	524,243
FNMA, Series 2016-30, Class IN (IO)	3.500%	02/25/43	3,250,124	226,593
FNMA, Series 2003-W10, Class 3IO (IO) [a]	0.653%	06/25/43	12,956,937	243,865
FNMA, Series 2013-82, Class SB (-2.67 * 1MO LIBOR + 1173) [a]	11.318%	08/25/43	350,236	483,144
FNMA, Series 2013-101, Class DO (PO)	0.000%	10/25/43	182,109	168,159
FNMA, Series 2014-42, Class SN (IO) (-1 * 1MO LIBOR + 605) [a]	5.902%	07/25/44	766,735	142,619
GNMA, Series 2010-47, Class PX (IO) (-1 * 1MO LIBOR + 670) [a]	6.544%	06/20/37	949,538	204,285
GNMA, Series 2012-146, Class AI (IO)	3.000%	10/20/37	2,505,031	126,129
GNMA, Series 2008-38, Class ID (IO)	6.000%	03/20/38	399,588	30,872
GNMA, Series 2008-40, Class SA (IO) (-1 * 1MO LIBOR + 640) [a]	6.248%	05/16/38	66,191	12,847
GNMA, Series 2013-124, Class ES (-1.333 * 1MO LIBOR + 866.7) [a]	8.458%	04/20/39	68,395	71,273
GNMA, Series 2011-21, Class SA (IO) (-1 * 1MO LIBOR + 600) [a]	5.848%	02/16/41	3,002,398	640,640
GNMA, Series 2011-145, Class QI (IO)	5.000%	11/16/41	289,384	43,771
GNMA, Series 2013-113, Class QS (IO) (-1 * 1MO LIBOR + 620) [a]	6.044%	02/20/42	843,335	153,796
GNMA, Series 2014-141, Class IE (IO)	4.000%	08/20/43	349,839	14,172
GNMA, Series 2017-004, Class WI (IO)	4.000%	02/20/44	2,198,949	194,259
GNMA, Series 2016-32, Class MS (IO) (-1 * 1MO LIBOR + 605) [a]	5.617%	03/20/46	2,800,030	517,445
GNMA, Series 2019-98, Class BI (IO)	3.000%	06/20/49	847,484	289,669

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives - 5.0% (Continued)				
GNMA, Series 2012-H02, Class AI (IO) [(a)]	1.909%	01/20/62	$ 187,906	$ 8,127
GNMA, Series 2013-H13, Class T1 (IO) [(a)]	0.473%	05/20/63	2,167,355	33,974
GNMA, Series 2016-H20, Class GI (IO) [(a)]	0.401%	08/20/66	2,069,990	21,347
GNMA, Series 2017-H11, Class PI (IO) [(a)]	3.950%	04/20/67	161,736	2,775
GNMA, Series 2017-H22, Class ID (IO) [(a)]	3.872%	11/20/67	66,361	3,504
GNMA, Series 2018-H08, Class NI (IO) [(a)]	0.836%	05/20/68	1,299,965	32,329
				11,685,779
Agency MBS Passthrough - 4.5%				
FHLMC, Pool #FG G14973	4.000%	12/01/28	196,476	216,315
FHLMC, Pool #FG U59010	4.000%	11/01/34	272,751	293,493
FHLMC, Pool #G61909	4.500%	12/01/37	707,277	777,812
FHLMC, Pool #FG G06085	6.500%	09/01/38	79,648	91,087
FNMA, Pool #FN 252409	6.500%	03/01/29	109,222	122,705
FNMA, Pool #FN AL5850	3.500%	10/01/29	162,934	173,760
FNMA, Pool #FN AS7287	3.500%	06/01/31	750,750	828,099
FNMA, Pool #FN AL3200	3.500%	02/01/33	545,238	585,887
FNMA, Pool #FN AT7120	3.500%	06/01/33	653,634	702,538
FNMA, Pool #FN AL5166	3.000%	11/01/33	445,521	470,871
FNMA, Pool #FN AL6685	4.000%	01/01/35	275,102	296,052
FNMA, Pool #FN MA2198	3.500%	03/01/35	529,979	572,703
FNMA, Pool #FN BM1486	4.000%	03/01/35	1,668,977	1,822,165
FNMA, Pool #FN MA3050	4.500%	06/01/37	1,103,812	1,214,655
FNMA, Pool #FN AS4073	4.000%	12/01/44	258,675	285,911
FNMA, Pool #FN MA2778	3.500%	10/01/46	336,908	350,034
GNMA, Pool #MA5738M	4.000%	02/20/34	537,017	569,824
GNMA, Pool #GN 784279	5.500%	11/15/38	501,148	584,416
GNMA, Pool #711522X	4.500%	07/15/40	378,477	440,472
GNMA, Pool #GN 78541	4.500%	06/15/46	225,370	250,691
				10,649,490
ARM - 0.0% [(d)]				
Structured Asset Securities Corp., Series 2003-37A, Class 2-A [(a)]	3.528%	12/25/33	11,489	11,082

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Auto Loan - 6.4%				
American Credit Acceptance Receivables Trust, Series 2017-1, Class E [c]	5.440%	03/13/24	$ 100,000	$ 101,193
American Credit Acceptance Receivables Trust, Series 2018-3, Class D [c]	4.140%	10/15/24	480,000	493,676
American Credit Acceptance Receivables Trust, Series 2020-2, Class C [c]	3.880%	04/13/26	300,000	315,873
American Credit Acceptance Receivables Trust, Series 2020-3, Class C [c]	1.850%	06/15/26	300,000	303,354
American Credit Acceptance Receivables Trust, Series 2020-3, Class D [c]	2.400%	06/15/26	300,000	304,171
Arivo Acceptance Auto Loan Receivables Trust, Series 2019-1, Class A [c]	2.990%	07/15/24	109,208	111,062
Bank of the West Auto Trust, Series 2017-1, Class B [c]	2.620%	11/15/23	100,000	102,201
Chesapeake FDG II LLC, Series 2018-3, Class A2 (1MO LIBOR + 48) [a][c]	0.632%	01/15/31	233,887	231,442
CIG Auto Receivables Trust, Series 2020-1, Class D [c]	2.350%	01/12/26	300,000	299,810
CPS Auto Receivables Trust, Series 2020-B, Class C [c]	3.300%	04/15/26	400,000	414,834
CPS Auto Receivables Trust, Series 2020-C, Class D [c]	2.410%	11/16/26	400,000	401,464
CPS Auto Trust, Series 2017-D, Class C [c]	3.010%	10/17/22	40,991	41,162
CPS Auto Trust, Series 2017-D, Class D [c]	3.730%	09/15/23	260,000	264,693
CPS Auto Trust, Series 2019-C, Class C [c]	2.840%	06/16/25	250,000	254,745
Credit Acceptance Auto Trust, Series 2019-3, Class C [c]	3.060%	03/15/29	400,000	412,271
Drive Auto Receivables Trust, Series 2020-2, Class C	2.280%	08/17/26	400,000	411,276
Drive Auto Receivables Trust, Series 2020-1, Class D	2.700%	05/17/27	500,000	512,839
DT Auto Owner Trust, Series 2019-2, Class D [c]	3.480%	02/18/25	195,000	202,369
DT Auto Owner Trust, Series 2019-3, Class D [c]	2.960%	04/15/25	285,000	291,893
DT Auto Owner Trust, Series 2020-2, Class E [c]	4.730%	03/16/26	300,000	322,892
Exeter Automobile Receivables Trust, Series 2020-2, Class D [c]	4.730%	04/15/26	300,000	323,646
FHF Trust, Series 2020-1, Class A [c]	2.590%	12/15/23	267,018	268,145

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Auto Loan - 6.4% (Continued)				
Hertz Fleet Lease Funding LP, Series 2017-1, Class C [(c)]	3.140%	04/10/31	$ 700,000	$ 700,188
Hertz Fleet Lease Funding LP, Series 2017-1, Class E [(c)]	5.800%	04/10/31	1,000,000	1,003,037
Hertz Fleet Lease Funding LP, Series 2018-1, Class D [(c)]	4.170%	05/10/32	300,000	300,674
Hertz Fleet Lease Funding LP, Series 2018-1, Class E [(c)]	5.550%	05/10/32	600,000	602,281
Hertz Fleet Lease Funding LP, Series 2019-1, Class A1 (1M LIBOR + 47) [(a)(c)]	0.626%	01/10/33	332,045	332,806
Hertz Fleet Lease Funding LP, Series 2019-1, Class E [(c)]	4.620%	01/10/33	100,000	100,884
Navistar Financial Dealer Note Master Trust, Series 2019-1, Class D (1MO LIBOR + 145) [(a)(c)]	1.598%	05/28/24	285,000	283,420
NextGear Floorplan Master Owner Trust, Series 2018-1, Class A-1 (1MO LIBOR + 64) [(a)(c)]	0.792%	02/15/23	150,000	150,070
NextGear Floorplan Master Owner Trust, Series 2019-2, Class A-1 (1MO LIBOR + 70) [(a)(c)]	0.852%	10/15/24	350,000	342,560
OneMain Direct Auto Receivables, Series 2018-1, Class B [(c)]	3.710%	04/14/25	300,000	307,182
OSCAR US Funding Trust, Series 2019-11, Class A-4 [(c)]	2.680%	09/10/26	145,000	151,704
Santander Consumer Auto Receivables, Series 2020-B, Class D [(c)]	2.140%	12/15/26	400,000	399,642
Santander Drive Auto Trust, Series 2019-3, Class D	2.680%	10/15/25	175,000	180,015
Skopos Auto Receivables Trust, Series 2019-1, Class A [(c)]	2.900%	12/15/22	137,345	138,269
Skopos Auto Receivables Trust, Series 2019-1, Class B [(c)]	3.430%	09/15/23	600,000	608,544
Tesla Auto Lease Trust, Series 2018-B, Class D [(c)]	5.290%	11/22/21	250,000	257,867
Tesla Auto Lease Trust, Series 2019-A, Class D [(c)]	3.370%	01/20/23	350,000	361,469
Tesla Auto Lease Trust, Series 2020-A, Class D [(c)]	2.330%	02/20/24	250,000	253,716
United Auto Credit Securitization Trust, Series 2020-1, Class D [(c)]	2.880%	02/10/25	300,000	305,211

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Auto Loan - 6.4% (Continued)				
Westlake Auto Receivables Trust, Series 2019-3, Class D [c]	2.720%	11/15/24	$ 523,000	$ 535,272
Westlake Auto Receivables Trust, Series 2019-2, Class D [c]	3.200%	11/15/24	375,000	386,624
Westlake Auto Receivables Trust, Series 2020-1, Class C [c]	2.520%	04/15/25	300,000	308,139
Westlake Auto Receivables Trust, Series 2020-2, Class C [c]	2.010%	07/15/25	275,000	278,946
Westlake Auto Receivables Trust, Series 2020-2, Class D [c]	2.760%	01/15/26	280,000	287,234
				14,960,765
Conduit - 0.0% [d]				
WF-RBS Commercial Mortgage Trust, Series 2011-C2, Class D [a][c]	5.850%	02/15/44	100,000	99,180
CRE/CLO - 2.8%				
A10 Securitization, Series 2020-C, Class B [c][e]	2.617%	08/15/40	300,000	299,749
A10 Securitization, Series 2020-C, Class D [c][e]	4.129%	08/15/40	250,000	249,734
A10 Securitization, Series 2020-C, Class E [c][e]	5.465%	08/15/40	250,000	249,701
A10 Securitization, Series 2020-C, Class A [c][e]	2.021%	09/15/50	300,000	300,009
Bancorp Commercial Mortgage Trust (The), Series 2017-CRE2, Class C (1MO LIBOR + 235) [a][c]	2.512%	08/15/32	250,000	240,624
Bancorp Commercial Mortgage Trust (The), Series 2018-CR3, Class D (1MO LIBOR + 270) [a][c]	2.862%	03/16/35	324,000	309,622
Bancorp Commercial Mortgage Trust (The), Series 2019-CRE6, Class A (1MO LIBOR + 105) [a][c]	1.202%	09/17/36	475,759	469,520
BXMT Ltd, Series 2020-FL2, Class C (1MO LIBOR + 165) [a][c]	1.812%	02/18/38	225,000	218,812
BXMT Ltd., Series 2017-FL1, Class B (1MO LIBOR + 150) [a][c]	1.662%	06/15/35	275,000	273,625
BXMT Ltd., Series 2020-FL2, Class A (1MO LIBOR + 90) [a][c]	1.062%	02/16/37	425,000	417,297
BXMT Ltd., Series 2020-FL2, Class D (1MO LIBOR + 195) [a][c]	2.112%	02/16/37	625,000	597,656
Exantas Capital Corp., Series 2020-RS09, Class D (1MO LIBOR + 550) [a][c][e]	5.675%	04/17/37	375,000	376,672
KKR Real Estate Finance Trust, Inc., Series 2018-FL1, Class A (1MO LIBOR + 110) [a][c]	1.262%	06/15/36	500,000	496,250
MF1, Series 2020-FL3, Class B (1MO LIBOR + 375) [a][c]	3.912%	07/15/35	300,000	303,375
Multi Family Housing Mortgage Loan, Series 2019-FL2, Class A (1MO LIBOR + 113) [a][c]	1.305%	11/27/34	300,000	294,938
Multi Family Housing Mortgage Loan, Series 2019-FL2, Class C (1MO LIBOR + 200) [a][c]	2.175%	12/25/34	300,000	285,750
ReadyCap Commercial Mortgage Trust, Series 2020-FL4, Class A (1MO LIBOR + 215) [a][c]	2.298%	02/25/35	400,000	400,000
ReadyCap Commercial Mortgage Trust, Series 2018-FL2, Class D (1MO LIBOR + 270) [a][c][e]	2.848%	06/25/35	50,000	47,220
TPG Real Estate Finance, Series 2019-FL3, Class A (1MO LIBOR + 115) [a][c]	1.312%	10/15/34	400,000	393,000
VMC Finance LLC, Series 2018-FL2, Class A (1MO LIBOR + 92) [a][c]	1.082%	10/15/35	244,440	239,762
				6,463,316

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Credit Cards - 0.7%				
Continental Credit Card LLC, Series 2017-1, Class B [c]	6.410%	01/15/25	$ 260,777	$ 262,848
Continental Credit Card LLC, Series 2019-1, Class A [c]	3.830%	08/15/26	600,000	608,816
Continental Credit Card LLC, Series 2019-1, Class B [c]	4.950%	08/15/26	300,000	304,737
Fortiva Retail Credit Master Note, Series 2018-1, Class A [c]	5.540%	11/15/23	150,000	150,453
Genesis Private Label Amortization Trust, Series 2020-1, Class C [c]	4.190%	07/20/30	100,000	100,511
Genesis Sales Finance Master Trust, Series 2019-A, Class A [c]	4.680%	08/20/23	100,000	100,520
				1,527,885
Equipment - 1.0%				
Business Jet Securities LLC, Series 2018-1, Class A [a][c]	4.335%	02/15/33	170,337	170,638
Business Jet Securities LLC, Series 2018-1, Class B [a][c]	6.048%	02/15/33	121,163	122,677
Business Jet Securities LLC, Series 2018-2, Class A [c]	4.447%	06/15/33	345,946	345,883
Business Jet Securities LLC, Series 2018-2, Class B [c]	5.437%	06/15/33	359,154	361,167
Business Jet Securities LLC, Series 2019-1, Class B [c]	5.193%	07/15/34	566,508	566,906
CLI Funding V LLC, Series 2014-2, Class ABS NT [c]	3.380%	10/18/29	124,141	124,154
CLU Funding VI LLC, Series 2019-1, Class A [c]	3.710%	05/18/44	97,169	98,908
Global SC Finance II SRL, Series 2013-1, Class A [c]	2.980%	04/17/28	129,167	129,586
Octane Receivables Trust, Series 2019-1, Class A [c]	3.160%	09/20/23	113,145	112,880
Octane Receivables Trust, Series 2020-1, Class A [c]	1.710%	02/20/25	375,000	375,015
				2,407,814

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
HECM - 0.3%				
Cascade Funding Mortgage Trust, Series 2018-RM1, Class A1 [(c)]	4.580%	06/25/48	$ 82,261	$ 82,537
Finance of America HECM, Series 2020-HB2, Class A [(c)]	1.710%	07/25/30	332,109	332,562
RMF Buyout Issuance Trust, Series 2020-2, Class M2 [(c)]	3.091%	06/25/30	250,000	250,709
				665,808
Hospitality - 1.8%				
BHMS Mortgage Trust, Series 2018-ATLS, Class A (1MO LIBOR + 125) [(a)(c)]	1.402%	07/16/35	280,000	268,494
BX Trust, Series 2018-GW, Class E (1MO LIBOR + 197) [(a)(c)]	2.123%	05/15/37	150,000	136,837
BX Trust, Series 2019-OC11, Class B [(c)]	3.605%	12/09/41	300,000	310,858
BX Trust, Series 2019-OC11, Class D [(a)(c)]	4.075%	12/09/41	225,000	218,169
BX Trust, Series 2019-OC11, Class A [(c)]	3.202%	12/11/41	577,000	610,370
Champlain Housing Mortgage Trust, Series 2017-COSMO, Class B (1M LIBOR + 140) [(a)(c)]	1.552%	11/17/36	100,000	96,488
Cosmopolitan Hotel Trust, Series 2017-COSMO, Class D (1MO LIBOR + 225) [(a)(c)]	2.412%	11/15/36	100,000	94,983
Cosmopolitan Hotel Trust, Series 2017-COSMO, Class A (1MO LIBOR + 93) [(a)(c)]	1.092%	11/17/36	700,000	676,292
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class A (1MO LIBOR + 92) [(a)(c)]	1.072%	07/16/35	778,781	740,210
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class B (1MO LIBOR + 125) [(a)(c)]	1.402%	07/16/35	632,760	591,809
Hawaii Hotel Trust, Series 2019-MAUI, Class B (1MO LIBOR + 145) [(a)(c)]	1.612%	05/17/38	156,000	145,052
Motel 6 Trust, Series 2017-MTL6, Class D (1MO LIBOR +215) [(a)(c)]	2.312%	08/15/34	353,077	342,889
				4,232,451

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Industrial - 1.0%				
BX Commercial Mortgage Trust, Series 2018-IND, Class A (1MO LIBOR + 75) [(a)(c)]	0.902%	11/15/35	$ 631,114	$ 631,114
BX Commercial Mortgage Trust, Series 2019-XL, Class A (1MO LIBOR + 92) [(a)(c)]	1.072%	10/15/36	545,846	545,682
BX Commercial Mortgage Trust, Series 2019-XL, Class B (1MO LIBOR + 108) [(a)(c)]	1.232%	10/15/36	650,269	649,046
BX Commercial Mortgage Trust, Series 2020-BXLP, Class B (1MO LIBOR + 100) [(a)(c)]	1.152%	12/15/36	226,792	225,939
BX Commercial Mortgage Trust, Series 2020-BXLP, Class C (1MO LIBOR + 112) [(a)(c)]	1.272%	12/15/36	179,835	178,717
BX Commercial Mortgage Trust, Series 2020-BXLP, Class E (1MO LIBOR + 160) [(a)(c)]	1.752%	12/15/36	211,806	209,151
				2,439,649
Laboratory - 0.7%				
CAMB Commercial Mortgage Trust, Series 2019-LIFE, Class A (1MO LIBOR + 107) [(a)(c)]	1.222%	12/15/37	350,000	350,326
CGDBB Commercial Mortgage Trust, Series 2017-BIOC, Class B (1MO LIBOR + 97) [(a)(c)]	1.122%	07/15/32	411,095	410,338
DBGS Mortgage Trust, Series 2018-BIOD, Class B (1MO LIBOR + 89) [(a)(c)]	1.040%	05/15/35	496,554	490,322
KNDL Mortgage Trust, Series 2019-KNSQ, Class D (1MO LIBOR + 135) [(a)(c)]	1.512%	05/15/36	425,000	423,169
				1,674,155
Manufactured Housing - 0.1%				
Cascade Funding Mortgage Trust, Series 2019-MH1, Class M [(c)]	5.985%	11/25/44	100,000	100,908
Mixed-Use - 0.1%				
20 Times Square Trust, Series 2018-20TS, Class B [(a)(c)]	3.203%	05/17/35	300,000	297,560

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Multifamily - 0.5%				
FREMG Mortgage Trust, Series 2018-KF50, Class B (1MO LIBOR + 190) [(a)(c)]	2.055%	07/25/28	$ 363,788	$ 345,774
Multi Family Connecticut Avenue, Series 2019-01, Class M-7 (1MO LIBOR + 170) [(a)(c)]	1.848%	10/15/49	614,364	586,785
Multi Family Connecticut Avenue, Series 2020-01, Class M-7 (1MO LIBOR + 195) [(a)(c)]	2.098%	03/25/50	349,047	338,182
				1,270,741
Non-Performing Loan - 0.2%				
Volt LXXX LLC, Series 2019-NP6, Class A-1A [(a)(c)]	3.228%	10/25/49	412,330	412,508
Non-QM - 0.0% [(d)]				
Arroyo Mortgage Trust, Series 2018-1, Class A1 [(c)]	3.763%	04/25/48	77,462	78,989
Residential Transition Loan - 0.1%				
Antler Mortgage Trust, Series 2019-RTL1, Class A1 [(c)]	4.458%	06/27/22	189,916	189,769
LHFC Depositor LLC, Series 2019-RLT1, Class A2 [(c)]	4.948%	10/25/23	100,000	98,998
				288,767
Retail - 0.2%				
BX Trust, Series 2018-EXCL, Class A (1MO LIBOR + 1088) [(a)(c)]	1.250%	09/15/37	90,739	82,611
Citigroup Commercial Mortgage, Series 2017-MDRB, Class D (1MO LIBOR + 325) [(a)(c)]	3.402%	07/15/30	150,000	140,312
Credit Suisse First Boston, Series 2018-SITE, Class A [(c)]	4.284%	04/17/36	127,000	125,014
Credit Suisse First Boston, Series 2018-SITE, Class C [(a)(c)]	4.941%	04/17/36	100,000	91,072
Credit Suisse First Boston, Series 2018-SITE, Class D [(a)(c)]	4.941%	04/17/36	135,000	110,264
				549,273

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Single Family Rental - 2.5%				
American Homes 4 Rent, Series 2014-SFR2, Class E [(c)]	6.231%	10/17/36	$ 300,000	$ 338,219
American Homes 4 Rent, Series 2014-SFR2, Class D [(c)]	3.678%	12/17/36	335,897	362,151
American Homes 4 Rent, Series 2014-SFR3, Class E [(c)]	6.418%	12/18/36	300,000	338,037
American Homes 4 Rent, Series 2015-SFR1, Class A [(c)]	3.467%	04/17/52	116,234	124,124
B2R Mortgage Trust, Series 2015-2, Class A [(c)]	3.336%	11/15/48	4,176	4,174
Colony American Finance Ltd., Series 2016-2, Class B [(c)]	3.141%	11/15/48	150,000	150,789
Colony American Finance Ltd., Series 2020-1, Class A2 [(c)]	2.296%	03/15/50	250,000	258,061
Colony American Finance Ltd., Series 2020-1, Class A1 [(c)]	1.832%	03/17/50	247,379	250,083
Home Partners of America Trust, Series 2019-1, Class B [(c)]	3.157%	09/17/27	573,952	589,998
Home Partners of America Trust, Series 2019-2, Class B [(c)]	2.922%	10/19/39	638,796	669,098
Invitation Homes Trust, Series 2017-SFR2, Class A (1MO LIBOR + 85) [(a)(c)]	1.012%	12/17/36	496,647	495,181
Invitation Homes Trust, Series 2018-SFR1, Class B (1MO LIBOR + 95) [(a)(c)]	1.112%	03/17/37	750,000	742,773
Invitation Homes Trust, Series 2018-SFR1, Class E (1MO LIBOR + 200) [(a)(c)]	2.162%	03/17/37	249,966	250,239
Invitation Homes Trust, Series 2018-SFR2, Class E (1MO LIBOR + 200) [(a)(c)]	2.162%	06/17/37	190,000	190,208
Invitation Homes Trust, Series 2018-SFR3, Class A (1MO LIBOR + 100) [(a)(c)]	1.162%	07/17/37	1,080,914	1,081,085
				5,844,220

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Small Business - 1.0%				
Credibly Asset Securitization LLC, Series 2018-1, Class A [(c)]	4.800%	11/15/23	$ 500,000	$ 496,042
Kabbage Funding LLC, Series 2019-1, Class A [(c)]	3.825%	03/15/24	8,724	8,649
Kabbage Funding LLC, Series 2019-1, Class C [(c)]	4.611%	03/15/24	250,000	236,284
Newtek Small Business Loan Trust, Series 2018-1, Class B (1MO LIBOR + 300) [(a)(c)]	3.175%	02/25/44	211,274	192,020
Newtek Small Business Loan Trust, Series 2019-01, Class B (1MO LIBOR + 250) [(a)(c)]	2.675%	12/25/44	353,068	324,609
Ondeck Asset Securitization Trust, Series 2018-1, Class C [(c)]	4.520%	04/18/22	250,000	242,786
SFS Asset Securitization LLC, Series 2019-1, Class A [(c)]	4.238%	06/10/25	350,000	348,745
SFS Asset Securitization LLC, Series 2019-1, Class B [(c)]	5.023%	06/10/25	150,000	143,133
Small Business Lending Trust, Series 2019-A, Class A [(c)]	2.850%	07/15/26	157,697	155,143
Small Business Lending Trust, Series 2020-A, Class B [(c)]	3.200%	12/15/26	225,000	211,129
				2,358,540
Student Loan - 2.0%				
College Ave Student Loans, Series 2018-A, Class B [(a)(c)]	4.750%	12/26/47	140,000	147,755
College Ave Student Loans, Series 2018-A, Class C [(a)(c)]	5.500%	12/26/47	100,000	104,997
College Ave Student Loans, Series 2019-A, Class A1 (1MO LIBOR + 140) [(a)(c)]	1.548%	12/28/48	167,368	165,429
College Ave Student Loans, Series 2019-A, Class C [(c)]	4.460%	12/28/48	250,000	259,106
Earnest Student Loan Program LLC, Series 2016-C, Class A-2 [(c)]	2.680%	07/25/35	237,163	238,752
Earnest Student Loan Program LLC, Series 2017-A, Class B [(c)]	3.590%	01/25/41	70,221	71,243
Laurel Road Prime Student Loan, Series 2018-B, Class A2 [(c)]	3.540%	05/26/43	89,949	92,597
Laurel Road Prime Student Loan, Series 2019-A, Class A2FX [(c)]	2.730%	10/25/48	261,412	267,305
SMB Private Education Loan Trust, Series 2018-C, Class B [(c)]	4.000%	11/17/42	200,000	202,870
Social Professional Loan Program, Series 2015-B, Class A-2 [(c)]	2.510%	09/27/32	42,567	42,695
Social Professional Loan Program, Series 2016-C, Class A-2B [(a)(c)]	2.360%	12/27/32	90,039	91,205
Social Professional Loan Program, Series 2015-D, Class B [(a)(c)]	3.590%	10/26/37	108,687	110,187
Social Professional Loan Program, Series 2017-B, Class CFX [(c)]	4.440%	05/25/40	150,000	157,373
Social Professional Loan Program, Series 2017-E, Class A-2B [(a)(c)]	2.720%	11/26/40	199,306	202,596
Social Professional Loan Program, Series 2017-E, Class C [(c)]	4.160%	11/26/40	700,000	734,741
Social Professional Loan Program, Series 2016-E, Class C [(c)]	4.430%	10/25/41	200,000	209,123
Social Professional Loan Program, Series 2018-A, Class A-1 (1MO LIBOR + 35) [(a)(c)]	0.525%	02/25/42	80,315	79,601
Social Professional Loan Program, Series 2020-A, Class BFX [(c)]	3.120%	05/15/46	425,000	442,164
Social Professional Loan Program, Series 2018-D, Class BFX [(c)]	4.140%	02/25/48	200,000	213,877
Social Professional Loan Program, Series 2019-C, Class BFX [(c)]	3.050%	11/16/48	730,000	759,620
				4,593,236

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer - 4.0%				
Avant Loans Funding Trust, Series 2019-A, Class A [(c)]	3.480%	07/15/22	$ 32,935	$ 32,971
Avant Loans Funding Trust, Series 2020-REV1, Class A [(c)]	2.170%	05/15/29	200,000	199,366
Freedom Financial, Series 2018-1, Class B [(c)]	4.560%	07/18/24	350,000	350,924
Freedom Financial, Series 2018-2, Class A [(c)]	3.990%	10/20/25	26,988	27,018
Freedom Financial, Series 2019-1, Class A [(c)]	3.420%	06/18/26	58,901	58,934
Freedom Financial, Series 2019-1, Class B [(c)]	3.870%	06/18/26	200,000	200,271
Freedom Financial, Series 2020-FP1, Class A [(c)]	2.520%	03/18/27	139,079	139,133
Freedom Financial, Series 2020-FP1, Class B [(c)]	3.060%	03/18/27	225,000	225,062
Freedom Financial, Series 2020-2CP, Class A [(c)]	4.520%	06/18/27	430,163	435,402
Freedom Financial, Series 2020-3FP, Class A [(c)]	2.400%	09/20/27	192,703	193,011
Freedom Financial, Series 2020-3FP, Class B [(c)]	4.180%	09/20/27	250,000	252,319
LendingPoint Asset Securitization Trust, Series 2019-1, Class A [(c)]	3.154%	08/15/25	62,002	62,042
LendingPoint Asset Securitization Trust, Series 2019-1, Class B [(c)]	3.613%	08/15/25	444,000	444,694
LendingPoint Asset Securitization Trust, Series 2020-1, Class B [(c)]	3.107%	02/10/26	350,000	350,028
LL ABS Trust, Series 2020-1, Class A [(c)]	2.330%	07/15/22	325,000	325,625
LL ABS Trust, Series 2020-1, Class B [(c)]	3.790%	03/15/23	250,000	251,815
LL ABS Trust, Series 2019-1, Class B [(c)]	3.520%	03/15/27	150,000	148,730
Mariner Financial Issuance Trust, Series 2018-A, Class A [(c)]	4.200%	11/20/30	505,000	507,497
Marlette Funding Trust, Series 2019-4, Class B [(c)]	2.950%	12/17/29	125,000	125,843
OneMain Financial Issuance Trust, Series 2020-2, Class A [(c)]	1.750%	09/14/35	550,000	554,010
Oportun Funding VII LLC, Series 2018-C, Class A [(c)]	4.100%	10/08/24	300,000	305,249
Oportun Funding VIII LLC, Series 2018-A, Class B [(c)]	4.450%	03/08/24	650,000	651,876
Oportun Funding XII LLC, Series 2018-D, Class B [(c)]	4.830%	12/09/24	100,000	101,150
Oportun Funding XIII LLC, Series 2019-13, Class B [(c)]	3.870%	08/08/25	500,000	502,981
Prosper Marketplace Issuance Trust, Series 2019-3, Class B [(c)]	3.590%	07/15/25	150,000	150,997

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Securitized - 60.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer - 4.0% (Continued)				
Prosper Marketplace Issuance Trust, Series 2019-4, Class B [(c)]	3.200%	02/17/26	$ 200,000	$ 200,824
Regional Management Issuance Trust, Series 2019-1, Class C [(c)]	4.110%	11/15/28	200,000	196,538
Regional Management Issuance Trust, Series 2020-1, Class A [(c)]	2.500%	10/15/30	250,000	249,987
Upgrade Master Pass-Thru Trust, Series 2019-ST1, Class A [(c)]	4.000%	07/15/25	80,210	80,410
Upgrade Master Pass-Thru Trust, Series 2019-ST3, Class A [(c)]	3.750%	11/15/25	119,597	120,178
Upgrade Receivables Trust, Series 2019-1, Class B [(c)]	4.090%	03/15/25	181,627	182,070
Upstart Pass-Through Trust, Series 2020-ST1, Class A [(c)]	3.750%	02/20/28	220,662	220,103
Upstart Pass-Through Trust, Series 2020-ST2, Class A [(c)]	3.500%	03/20/28	333,256	329,593
Upstart Pass-Through Trust, Series 2020-ST3, Class A [(c)]	3.350%	04/20/28	172,138	173,962
Upstart Securitization Trust, Series 2019-1, Class B [(c)]	4.190%	04/20/26	51,897	52,050
Upstart Securitization Trust, Series 2019-2, Class A [(c)]	2.897%	09/20/29	127,752	128,801
Upstart Securitization Trust, Series 2019-2, Class B [(c)]	3.734%	09/20/29	700,000	697,384
Upstart Securitization Trust, Series 2019-3, Class B [(c)]	3.829%	01/21/30	200,000	202,923
				9,431,771
Total Securitized (Cost $137,383,045)				$ 142,372,622

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Treasury - 17.2%	**Coupon**	**Maturity**	**Shares / Par Value**	**Fair Value**
U.S. Treasury Notes	0.125%	04/15/21	$ 216,358	$ 217,288
U.S. Treasury Notes [b]	2.000%	11/30/22	1,500,000	1,560,234
U.S. Treasury Bonds [b]	1.500%	03/31/23	1,225,000	1,266,200
U.S. Treasury Notes [b]	1.625%	04/30/23	100,000	103,801
U.S. Treasury Notes	2.500%	05/15/24	750,000	812,373
U.S. Treasury Notes [b]	2.250%	11/15/24	250,000	270,703
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	295,592
U.S. Treasury Notes [b]	2.000%	08/15/25	1,000,000	1,083,398
U.S. Treasury Notes [b]	2.250%	11/15/25	2,000,000	2,198,047
U.S. Treasury Notes [b]	1.625%	02/15/26	3,000,000	3,208,125
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	1,012,656
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	951,811
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,360,703
U.S. Treasury Notes	0.625%	08/15/30	1,000,000	994,219
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	449,601
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	704,998
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	642,565
U.S. Treasury STRIPS [b]	0.000%	05/15/35	1,000,000	845,604
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,410,054
U.S. Treasury Notes	4.750%	02/15/37	150,000	236,350
U.S. Treasury Bonds	3.500%	02/15/39	235,000	329,881
U.S. Treasury Bonds	4.250%	05/15/39	500,000	767,109
U.S. Treasury Bonds	3.875%	08/15/40	550,000	814,064
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,630,084
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,154,590
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	372,128
U.S. Treasury Bonds	2.750%	11/15/42	600,000	768,258
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	2,228,203
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	2,101,999
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,683,917
U.S. Treasury Bonds [b]	2.375%	11/15/49	1,750,000	2,136,572
U.S. Treasury Bonds [b]	2.000%	02/15/50	2,350,000	2,658,070
U.S. Treasury Bonds [b]	1.250%	05/15/50	2,300,000	2,179,609
Total Treasury (Cost $37,184,253)				$ 40,448,806

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)

Registered Investment Companies - 10.9%	**Shares**		**Fair Value**
State Street Institutional Liquid Reserves Fund, Premier Class, 0.11% [f]	12,516,263	$	12,518,767
State Street Navigator Securities Lending Portfolio I, 0.08% [f][g]	13,221,498		13,221,498
Total Registered Investment Companies (Cost $25,737,457)		$	25,740,265
Total Investment Securities - 106.0% (Cost $238,863,511)		$	249,500,401
Liabilities in Excess of Other Assets - (6.0)%			(14,019,101)
Net Assets - 100.0%		$	235,481,300

(a) Variable rate security. The rate shown is the effective interest rate as of September 30, 2020. The benchmark on which the rate is calculated is shown parenthetically, if applicable. Certain variable rate securities are not based on a published rate and spread but are determined by the issuer or agent and may be based on index changes, prerepayment of underlying positions and/or other variables. These securities do not indicate a reference rate and spread in their description above.
(b) All or a portion of the security is on loan. The total fair value of the securities on loan as of September 30, 2020 was $18,491,493.
(c) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities have been deemed liquid under procedures approved by the Fund's Board of Trustees and may normally be sold to qualified institutional buyers in transactions exempt from registration. The total fair value of these securities as of September 30, 2020 was $68,962,078, representing 29.3% of net assets.
(d) Percentage rounds to less than 0.1%.
(e) Illiquid security as determined under procedures approved by the Board of Trustees. The total fair value of these securities as of September 30, 2020 was $1,523,085, representing 0.6% of net assets.
(f) The rate shown is the 7-day effective yield as of September 30, 2020.
(g) This security was purchased with cash collateral held from securities on loan.

AG - Aktiengesellschaft
BV - Besloten Vennootschap
IO - Interest Only
LIBOR - London Interbank Offered Rate
NV - Naamloze Vennootschap
NA - National Association
plc - Public Limited Company
PO - Principal Only
SA - Societe Anonyme
SOFR - Secured Overnight Financing Rate
UA - Uitgesloten Aansprakelijkheid

Schedule of Investments
Diamond Hill Core Bond Fund
August 31, 2020

Net Assets: $ 221,229,908

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	$3,208,828	1.45%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,667,947	1.21%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,644,852	1.20%
FNMA	3.500%	11/25/47	2,208,182	2,380,478	1.08%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,358,594	1.07%
FNMA	3.000%	07/25/45	2,044,494	2,275,236	1.03%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	2,213,086	1.00%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,200,781	0.99%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	2,125,977	0.96%
GNMA	2.500%	07/20/50	1,975,000	2,116,623	0.96%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	2,086,702	0.94%
FNMA	4.000%	03/01/35	1,705,087	1,847,372	0.83%
FHLMC	4.000%	08/15/43	1,489,779	1,689,612	0.76%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,622,947	0.73%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,562,578	0.71%
FHLMC	3.000%	11/15/46	1,385,000	1,525,815	0.69%
GNMA	2.500%	02/20/50	1,385,112	1,448,151	0.65%
FHLMC	5.255%	02/15/33	1,310,338	1,409,565	0.64%
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,397,556	0.63%
FNMA	4.500%	07/25/41	1,145,843	1,304,893	0.59%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,267,827	0.57%
FNMA	4.500%	06/01/37	1,108,126	1,217,639	0.55%
FNMA	3.500%	02/25/48	1,094,486	1,186,524	0.54%
FHLMC	3.500%	09/25/49	1,000,000	1,168,166	0.53%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,148,875	0.52%
GNMA	3.000%	12/20/45	1,052,900	1,136,922	0.51%
FHLMC	3.000%	11/15/44	1,020,410	1,104,926	0.50%
FNMA	3.500%	05/25/42	965,989	1,093,443	0.49%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,084,727	0.49%
Invitation Homes Trust	1.181%	07/17/37	1,084,235	1,081,609	0.49%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	1,010,898	0.46%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	1,000,000	1,002,908	0.45%
GNMA	2.000%	12/20/42	973,942	979,844	0.44%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	949,396	0.43%
FNMA	3.000%	10/25/46	850,000	942,986	0.43%
FNMA	4.940%	12/01/43	771,390	880,433	0.40%
FHLMC	3.500%	02/15/52	768,913	876,294	0.40%
FHLMC	3.000%	03/15/43	862,027	867,946	0.39%
FNMA	2.500%	02/25/43	846,138	844,398	0.38%
FNMA	3.500%	06/01/31	771,882	843,651	0.38%
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	839,210	0.38%
U.S. Treasury Notes	2.500%	05/15/24	750,000	813,838	0.37%
Tennessee Valley Authority	4.625%	09/15/60	525,000	811,369	0.37%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	810,176	0.37%
FHLMC	4.500%	12/01/37	727,926	797,720	0.36%
FHLMC	2.500%	05/25/49	758,520	794,327	0.36%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	763,027	0.34%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	762,820	0.34%
Social Professional Loan Program	3.050%	11/16/48	730,000	757,200	0.34%
Goldman Sachs Mortgage Securities Corp. Trust	1.082%	07/16/35	778,781	746,669	0.34%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
August 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Invitation Homes Trust	1.131%	03/17/37	750,000	$741,651	0.34%
Social Professional Loan Program	4.160%	11/26/40	700,000	734,554	0.33%
FNMA	3.500%	06/01/33	680,774	731,960	0.33%
FNMA	3.000%	02/25/49	681,150	719,210	0.32%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	702,009	0.32%
FNMA	3.500%	05/25/42	600,000	689,321	0.31%
AT&T, Inc.	2.300%	06/01/27	650,000	689,294	0.31%
Upstart Securitization Trust	3.734%	09/20/29	700,000	688,149	0.31%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	686,917	0.31%
FNMA	5.000%	03/25/41	570,000	682,633	0.31%
BX Commercial Mortgage Trust	0.925%	11/15/35	684,067	681,497	0.31%
Cosmopolitan Hotel Trust	1.105%	11/17/36	700,000	675,454	0.31%
Oportun Funding VII LLC	4.450%	03/08/24	650,000	652,258	0.29%
BX Commercial Mortgage Trust	1.255%	10/15/36	650,269	647,420	0.29%
Home Partners of America Trust	2.922%	10/19/39	638,796	645,376	0.29%
U. S. Treasury Strips	0.000%	08/15/34	750,000	638,991	0.29%
BX Trust	3.202%	12/11/41	577,000	609,818	0.28%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	608,288	0.27%
Skopos Auto Receivables Trust	3.430%	09/15/23	600,000	607,769	0.27%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	600,000	602,184	0.27%
Continental Credit Card LLC	3.830%	08/15/26	600,000	601,664	0.27%
FNMA	3.500%	02/01/33	558,857	600,311	0.27%
BXMT Ltd.	2.131%	02/16/37	625,000	596,976	0.27%
FNMA	3.500%	03/01/35	551,283	595,918	0.27%
GNMA	5.500%	11/15/38	509,783	595,152	0.27%
FNMA	1.950%	04/25/28	568,657	591,802	0.27%
FNMA	3.500%	03/25/49	526,911	591,775	0.27%
Goldman Sachs Mortgage Securities Corp. Trust	1.412%	07/16/35	632,760	591,596	0.27%
GNMA	4.000%	02/20/34	557,330	590,429	0.27%
Home Partners of America Trust	3.157%	09/17/27	574,439	589,317	0.27%
GNMA	3.500%	08/20/49	517,000	582,664	0.26%
FNMA	4.000%	09/25/48	519,212	576,923	0.26%
FHLMC	3.000%	02/15/43	558,951	576,001	0.26%
Business Jet Securities LLC	5.193%	07/15/34	570,690	571,280	0.26%
FNMA	2.750%	10/25/49	537,089	565,782	0.26%
GNMA	3.000%	08/20/49	540,446	563,652	0.25%
OneMain Financial Issuance Trust	2.620%	09/14/35	550,000	553,621	0.25%
GNMA	4.500%	08/16/40	470,098	552,740	0.25%
GNMA	3.000%	07/20/49	500,000	550,668	0.25%
Hertz Fleet Lease Funding LP	3.140%	04/10/31	550,000	549,731	0.25%
GNMA	3.500%	01/20/30	517,392	548,351	0.25%
Zoetics, Inc.	2.000%	05/15/30	525,000	545,536	0.25%
FHLMC	6.000%	07/25/36	458,537	545,401	0.25%
BX Trust	1.095%	10/15/36	545,846	545,192	0.25%
GNMA	2.500%	01/20/50	531,000	542,419	0.25%
GNMA	3.000%	09/20/46	500,000	542,345	0.24%
Principal Life Global Funding II	1.250%	06/23/25	525,000	535,678	0.24%
FedEx Corp.	1.875%	02/20/34	525,000	533,809	0.24%
Chevron Corp.	1.995%	05/11/27	500,000	530,098	0.24%
FNMA	3.825%	11/25/42	537,215	528,633	0.24%
GNMA	3.000%	09/20/46	500,000	515,781	0.23%
Citigroup, Inc	0.000%	05/15/24	500,000	512,777	0.23%
Drive Auto Receivables Trust	2.700%	05/17/27	500,000	511,911	0.23%
Mariner Financial Issuance Trust	4.200%	11/20/30	505,000	509,659	0.23%
Progress Residential Trust	2.571%	09/17/36	500,000	508,220	0.23%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
August 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	2.500%	07/15/42	475,000	$505,979	0.23%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	500,695	0.23%
GNMA	3.000%	01/20/43	437,000	496,771	0.22%
FHLMC	3.000%	12/15/47	441,240	496,076	0.22%
Tunisian Republic	1.416%	08/05/21	500,000	495,486	0.22%
Invitation Homes Trust	1.025%	12/17/36	498,453	494,766	0.22%
KKR Real Estate Finance Trust, Inc.	1.281%	06/15/36	500,000	493,750	0.22%
Bancorp Commercial Mortgage Trust (The)	1.212%	09/17/36	500,835	493,005	0.22%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	490,283	0.22%
FNMA	11.277%	08/25/43	350,236	483,983	0.22%
FNMA	3.000%	11/01/33	454,915	483,795	0.22%
Westlake Auto Receivables Trust	2.720%	11/15/24	473,000	481,139	0.22%
Freedom Financial	4.520%	06/18/27	472,112	479,076	0.22%
FHLMC	0.000%	09/15/43	521,948	476,447	0.22%
Wells Fargo & Co.	3.550%	09/29/25	425,000	475,747	0.21%
GNMA	3.000%	12/20/49	450,000	475,732	0.21%
Bank of America Corp.	3.458%	03/15/25	425,000	464,394	0.21%
GNMA	6.000%	06/20/34	376,315	453,641	0.20%
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	448,128	0.20%
FHLMC	2.500%	05/15/42	440,000	443,977	0.20%
LendingPoint Asset Securitization Trust	3.613%	08/15/25	444,000	443,917	0.20%
GNMA	4.500%	07/15/40	380,420	443,085	0.20%
Social Professional Loan Program	3.120%	05/15/46	425,000	442,085	0.20%
GoodGreen Trust	2.630%	04/15/55	449,974	438,082	0.20%
FNMA	0.000%	01/25/43	512,860	432,485	0.20%
Volt LXXX LLC	3.228%	10/25/49	431,347	427,549	0.19%
Textainer Marine Containers	4.110%	08/20/43	425,000	425,955	0.19%
Toronto-Dominion Bank (The)	0.550%	01/27/23	425,000	425,936	0.19%
KNDL Mortgage Trust	1.525%	05/15/36	425,000	418,688	0.19%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	417,116	0.19%
Bank of America Corp.	2.015%	02/13/26	400,000	416,792	0.19%
FNMA	3.000%	05/15/45	374,512	416,165	0.19%
CPS Auto Trust	3.300%	04/15/26	400,000	413,501	0.19%
Drive Auto Receivables Trust	2.280%	08/17/26	400,000	411,858	0.19%
FHLMC	6.538%	08/15/30	2,663,775	411,629	0.19%
KeyCorp	2.550%	10/01/29	385,000	410,069	0.19%
Credit Acceptance Auto Trust	3.060%	03/15/29	400,000	409,741	0.19%
CGDBB Commercial Mortgage Trust	1.145%	07/15/32	411,095	408,786	0.18%
FNMA	5.500%	07/25/35	350,559	408,111	0.18%
Santander Consumer Auto Recievables	3.330%	12/15/26	400,000	400,491	0.18%
ReadyCap Commercial Mortgage Trust	2.325%	02/25/35	400,000	400,004	0.18%
Finance of America HECM	1.710%	07/25/30	400,000	399,918	0.18%
GNMA	4.231%	06/20/63	375,328	398,667	0.18%
FHLMC	0.562%	01/15/35	396,166	397,683	0.18%
FNMA	16.380%	11/25/31	274,071	393,331	0.18%
TPG Real Estate Finance	1.312%	10/15/34	400,000	391,000	0.18%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	380,000	390,835	0.18%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	390,332	0.18%
FHLMC	0.000%	07/15/37	425,295	390,015	0.18%
FNMA	3.000%	02/25/43	350,000	389,881	0.18%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	389,715	0.18%
FNMA	3.000%	01/25/43	352,000	389,218	0.18%
Westlake Auto Receivables Trust	3.200%	11/15/24	375,000	385,067	0.17%
GNMA	3.000%	01/20/48	372,765	384,827	0.17%
FNMA	6.500%	09/25/32	325,891	384,184	0.17%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
August 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	4.000%	07/25/41	321,407	$382,685	0.17%
FNMA	4.500%	11/25/43	300,000	380,361	0.17%
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	379,715	0.17%
FNMA	4.000%	07/25/49	318,000	373,922	0.17%
US Bancorp	2.400%	07/30/24	350,000	373,804	0.17%
FNMA	2.000%	07/25/42	363,000	373,746	0.17%
Royal Bank of Canada	1.150%	06/10/25	365,000	371,562	0.17%
FHLMC	3.000%	05/15/43	369,927	370,773	0.17%
FHLMC	3.000%	10/15/45	348,094	368,942	0.17%
AbbVie, Inc.	2.950%	11/21/26	335,000	368,443	0.17%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	367,796	0.17%
Business Jet Securities LLC	5.437%	06/15/33	364,901	367,021	0.17%
GNMA	2.500%	06/20/50	350,000	365,146	0.16%
FNMA	3.500%	10/01/46	350,724	364,516	0.16%
American Homes 4 Rent	3.678%	12/17/36	336,442	361,273	0.16%
Tesla Auto Lease Trust	3.370%	01/20/23	350,000	360,131	0.16%
GNMA	5.000%	03/20/49	309,459	356,556	0.16%
Hertz Fleet Lease Funding LP	0.625%	01/10/33	354,822	353,832	0.16%
Business Jet Securities LLC	4.447%	06/15/33	352,546	352,494	0.16%
GNMA	3.500%	02/20/49	328,609	351,144	0.16%
Freedom Financial	4.560%	07/18/24	350,000	350,616	0.16%
FNMA	2.500%	09/25/42	329,000	350,565	0.16%
American Airlines Pass-Through Trust	3.200%	12/15/29	374,400	350,431	0.16%
CAMB Commercial Mortgage Trust	1.245%	12/15/37	350,000	349,787	0.16%
SFS Asset Securitization LLC	4.238%	06/10/25	350,000	348,720	0.16%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	350,000	348,494	0.16%
GNMA	2.000%	09/20/42	342,000	343,941	0.16%
Mosaic Solar Loans LLC	2.100%	04/20/46	338,799	343,380	0.16%
Atmos Energy Corp.	2.625%	09/15/29	310,000	342,593	0.15%
NextGear Floorplan Master Owner Trust	0.862%	10/15/24	350,000	341,509	0.15%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	340,623	0.15%
Multi Family Connecticut Avenue	2.125%	03/25/50	349,202	338,676	0.15%
Upstart Pass-Through Trust	3.500%	03/20/28	344,465	338,354	0.15%
GNMA	0.678%	07/20/64	337,549	337,896	0.15%
FMC Corp.	3.450%	10/01/29	300,000	336,002	0.15%
Hilton Grand Vacations Trust	4.220%	02/25/39	324,340	334,509	0.15%
American Homes 4 Rent	6.418%	12/18/36	300,000	334,413	0.15%
American Homes 4 Rent	6.231%	10/17/36	300,000	332,940	0.15%
Simon Property Group LP	2.000%	09/13/24	320,000	331,088	0.15%
GNMA	5.000%	02/20/35	290,000	330,329	0.15%
Oracle Corp.	2.800%	04/01/27	300,000	329,086	0.15%
Newtek Small Business Loan Trust	2.675%	12/25/44	357,367	328,339	0.15%
American Water Capital Corp.	2.800%	05/01/30	300,000	328,331	0.15%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	328,183	0.15%
Amgen, Inc.	1.900%	02/21/25	310,000	324,752	0.15%
FHLMC	6.458%	07/15/42	1,414,277	324,561	0.15%
CVS Health Corp.	5.050%	03/25/48	250,000	324,523	0.15%
BMW US Capital LLC	3.800%	04/06/23	300,000	324,486	0.15%
DT Auto Owner Trust	4.730%	03/16/26	300,000	322,851	0.15%
FHLMC	5.000%	02/15/41	262,142	321,332	0.15%
Exeter Automobile Receivables Trust	4.730%	04/15/26	300,000	321,290	0.15%
FHLMC	0.000%	08/15/42	346,431	320,324	0.14%
PPG Industries, Inc.	2.550%	06/15/30	300,000	319,919	0.14%
FNMA	5.000%	10/25/43	250,000	318,108	0.14%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	316,169	0.14%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
American Credit Acceptance Receivables Trust	3.880%	04/13/26	300,000	$315,123	0.14%
FHLMC	7.500%	01/15/36	267,133	314,297	0.14%
FNMA	4.000%	04/01/42	2,220,029	310,872	0.14%
Apple, Inc.	1.650%	05/11/30	300,000	310,593	0.14%
GNMA	4.500%	09/20/42	259,716	308,692	0.14%
BX Trust	3.605%	12/09/41	300,000	307,156	0.14%
GNMA	6.000%	04/20/36	265,956	307,106	0.14%
OneMain Direct Auto Recievables	3.710%	04/14/25	300,000	306,788	0.14%
Westlake Auto Receivables Trust	2.520%	04/15/25	300,000	306,441	0.14%
Helios Issuer LLC	2.980%	06/20/47	293,757	305,296	0.14%
United Auto Credit Securitization Trust	2.880%	02/10/25	300,000	303,993	0.14%
FNMA	4.000%	01/01/35	281,785	303,016	0.14%
MF1	3.925%	07/15/35	300,000	302,625	0.14%
FHLMC	4.000%	11/01/34	281,048	302,381	0.14%
American Credit Acceptance	1.850%	06/15/26	300,000	301,769	0.14%
FNMA	5.000%	07/25/38	262,017	301,254	0.14%
Continental Credit Card LLC	4.950%	08/15/26	300,000	301,221	0.14%
American Credit Acceptance	2.400%	06/15/26	300,000	301,212	0.14%
Hertz Fleet Lease Funding LP	4.170%	05/10/32	300,000	300,638	0.14%
British Telecommunications plc	3.250%	11/08/29	275,000	299,920	0.14%
CubeSmart LP	3.000%	02/15/30	280,000	299,264	0.14%
20 Times Square	3.203%	05/17/35	300,000	295,489	0.13%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	295,473	0.13%
FHLMC	3.500%	04/15/44	250,000	295,410	0.13%
Multi Family Housing Mortgage Loan	1.305%	11/27/34	300,000	294,000	0.13%
Fifth Third Bancorp	2.375%	01/28/25	275,000	292,060	0.13%
Regions Financial Corp.	2.250%	05/18/25	275,000	291,959	0.13%
TES LLC	4.330%	10/20/47	288,612	291,424	0.13%
Oncor Electric Delivery Co. LLC	3.700%	05/15/50	240,000	290,652	0.13%
GNMA	3.000%	06/20/49	847,484	290,426	0.13%
GNMA	4.542%	08/20/67	274,980	289,017	0.13%
DT Auto Owner Trust	2.960%	04/15/25	285,000	288,409	0.13%
Wells Fargo & Co.	2.188%	04/30/26	275,000	287,390	0.13%
Westlake Auto Receivables Trust	2.760%	01/15/26	280,000	286,754	0.13%
FHF Trust	2.590%	12/15/23	284,568	285,180	0.13%
FNMA	4.000%	12/01/44	259,220	284,419	0.13%
FNMA	2.000%	08/25/42	285,275	283,436	0.13%
Navistar Financial Dealer Note Master Trust	1.625%	05/28/24	285,000	283,342	0.13%
Laurel Road Prime Student Loan	2.730%	10/25/48	274,516	282,740	0.13%
First Tennessee Bank	5.750%	05/01/30	250,000	282,649	0.13%
Multi Family Housing Mortgage Loan	2.172%	12/25/34	300,000	282,000	0.13%
Daimler Finance LLC	1.750%	03/10/23	275,000	281,123	0.13%
Westlake Auto Receivables Trust	2.010%	07/15/25	275,000	278,505	0.13%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	276,994	0.13%
International Exchange, Inc.	0.700%	06/15/23	275,000	276,730	0.13%
Progressive Corp.	3.200%	03/26/30	240,000	276,179	0.12%
FNMA	3.500%	05/25/48	247,826	274,724	0.12%
PNC Financial Services	2.600%	07/23/26	250,000	274,430	0.12%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	273,688	0.12%
GNMA	1.402%	05/20/66	270,426	272,449	0.12%
Continental Credit Card LLC	6.410%	01/15/25	270,284	272,433	0.12%
BXMT Ltd.	1.681%	06/15/35	275,000	272,250	0.12%
FNMA	6.000%	04/25/34	204,117	271,639	0.12%
U.S. Treasury Notes	2.250%	11/15/24	250,000	271,201	0.12%
PNC Bank NA	2.700%	10/22/29	250,000	270,575	0.12%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Apple, Inc.	2.200%	09/11/29	250,000	$270,193	0.12%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	269,100	0.12%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	267,802	0.12%
BHMS Mortgage Trust	1.412%	07/16/35	280,000	267,730	0.12%
JPMorgan Chase & Co.	2.522%	04/22/31	250,000	267,675	0.12%
Comerica Bank	2.500%	07/23/24	250,000	266,903	0.12%
Bank of America Corp.	2.592%	04/29/31	250,000	266,023	0.12%
Branch Banking & Trust Co.	2.150%	12/06/24	250,000	265,612	0.12%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	264,791	0.12%
CLI Funding LLC	3.620%	05/18/42	263,682	264,608	0.12%
CPS Auto Trust	3.730%	09/15/23	260,000	264,419	0.12%
CAL Funding Ltd.	3.960%	02/25/43	262,500	263,972	0.12%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	263,517	0.12%
College Ave Student Loans	4.460%	12/28/48	250,000	263,085	0.12%
Nucor Corp.	2.000%	06/01/25	250,000	262,238	0.12%
Valero Energy Corp.	2.700%	04/15/23	250,000	261,323	0.12%
Wells Fargo & Co.	2.393%	06/02/28	250,000	261,127	0.12%
Carrier Global Corp.	2.700%	02/15/31	250,000	260,661	0.12%
Discover Bank	2.700%	02/06/30	250,000	260,485	0.12%
Regions Financial Corp.	2.750%	08/14/22	250,000	260,339	0.12%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	259,679	0.12%
Berkshire Hathaway Financial	1.850%	03/12/30	250,000	259,316	0.12%
Royal Bank of Canada	1.950%	01/17/23	250,000	259,086	0.12%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	258,381	0.12%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	257,989	0.12%
Comcast Corp.	1.950%	01/15/31	250,000	257,247	0.12%
Earnest Student Loan Program LLC	2.680%	07/25/35	253,282	255,265	0.12%
GNMA	2.500%	01/20/50	257,000	254,925	0.12%
PNC Bank NA	1.743%	02/24/23	250,000	254,870	0.12%
CPS Auto Trust	2.840%	06/16/25	250,000	254,079	0.11%
GNMA	4.500%	06/15/46	228,228	253,971	0.11%
Met Life Global Funding I	0.900%	06/08/23	250,000	253,086	0.11%
Freedom Financial	4.920%	09/20/27	250,000	252,820	0.11%
FHLMC	2.000%	09/25/50	262,000	252,175	0.11%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	251,963	0.11%
Colony American Finance Ltd.	1.832%	03/17/50	247,803	250,660	0.11%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	250,185	0.11%
FNMA	0.658%	06/25/43	13,147,050	249,334	0.11%
Invitation Homes Trust	2.181%	03/17/37	249,966	248,954	0.11%
A10 Securitization	4.050%	03/15/36	250,000	248,702	0.11%
Citizens Financial Group	2.850%	07/27/26	225,000	248,274	0.11%
Progress Residential Trust	3.032%	04/17/37	250,000	247,951	0.11%
Spirit Realty LP	3.200%	02/15/31	250,000	244,153	0.11%
FNMA	5.000%	02/25/40	200,000	243,440	0.11%
Credibly Asset Securitization LLC	4.800%	11/15/23	250,000	242,798	0.11%
A10 Securitization	4.700%	03/15/36	250,000	241,507	0.11%
Georgia Power Co.	2.100%	07/30/23	230,000	240,840	0.11%
Upgrade Receivables Trust	4.090%	03/15/25	240,013	240,612	0.11%
Chesapeake FDG II LLC	0.642%	01/15/31	242,794	240,075	0.11%
Bancorp Commercial Mortgage Trust (The)	2.525%	08/15/32	250,000	237,496	0.11%
GNMA	3.000%	02/20/49	233,551	236,793	0.11%
GNMA	2.500%	06/20/42	225,000	236,762	0.11%
FNMA	3.500%	02/25/43	3,343,220	235,835	0.11%
Freedom Financial	3.420%	06/18/26	235,473	235,685	0.11%
U.S. Treasury Notes	4.750%	02/15/37	150,000	235,535	0.11%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
August 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
VMC Finance LLC	1.101%	10/15/35	244,440	$233,046	0.11%
Athene Global Funding	2.500%	01/14/25	225,000	232,278	0.10%
FNMA	3.000%	04/25/43	228,580	230,790	0.10%
Upstart Securitization Trust	3.750%	02/20/28	228,503	226,514	0.10%
BX Commercial Mortgage Trust	1.162%	12/15/36	226,792	225,657	0.10%
Freedom Financial	3.010%	09/20/27	225,000	225,319	0.10%
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	225,107	0.10%
FNMA	5.500%	02/25/35	191,610	223,553	0.10%
Freedom Financial	3.060%	03/18/27	225,000	223,363	0.10%
Occidental Petroleum Corp.	2.700%	08/15/22	225,000	221,214	0.10%
BXMT Ltd.	1.081%	02/16/37	225,000	219,938	0.10%
FHLMC	4.000%	12/01/28	199,774	219,897	0.10%
FHLMC	3.500%	06/25/28	200,000	219,184	0.10%
U.S. Treasury Notes	0.125%	04/15/21	216,358	218,053	0.10%
Citigroup, Inc.	3.352%	04/24/25	200,000	217,622	0.10%
BXMT Ltd	1.831%	02/18/38	225,000	217,125	0.10%
PECO Energy Co.	3.000%	09/15/49	200,000	216,696	0.10%
Social Professional Loan Program	2.720%	11/26/40	212,817	216,275	0.10%
BX Trust	4.075%	12/09/41	225,000	214,229	0.10%
Mill City Solar Loan Ltd.	3.690%	07/20/43	205,001	213,719	0.10%
Republic Services, Inc.	2.500%	08/15/24	200,000	213,616	0.10%
GNMA	6.542%	06/20/37	973,308	212,207	0.10%
Social Professional Loan Program	4.140%	02/25/48	200,000	210,415	0.09%
Capital One Financial Corp.	2.600%	05/15/23	200,000	209,713	0.09%
Social Professional Loan Program	4.430%	10/25/41	200,000	209,097	0.09%
BX Commercial Mortgage Trust	1.762%	12/15/36	211,806	208,756	0.09%
Small Business Lending Trust	3.200%	12/15/26	225,000	208,470	0.09%
Met Life Global Funding I	1.950%	01/13/23	200,000	207,042	0.09%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	206,769	0.09%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	205,135	0.09%
FNMA	7.500%	03/25/34	168,264	205,034	0.09%
Volkswagen AG	2.500%	09/24/21	200,000	204,066	0.09%
FNMA	3.550%	08/01/30	175,282	203,160	0.09%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	202,116	0.09%
Diamond Resorts Owner Trust	3.530%	02/20/32	201,936	201,464	0.09%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	200,837	0.09%
Westgate Resorts	3.963%	03/20/34	196,192	200,729	0.09%
Freedom Financial	3.870%	06/18/26	200,000	199,694	0.09%
DT Auto Owner Trust	3.480%	02/18/25	195,000	199,634	0.09%
GNMA	4.000%	02/20/44	2,236,951	199,411	0.09%
Upstart Securitization Trust	3.829%	01/21/30	200,000	198,747	0.09%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	198,597	0.09%
Antler Mortgage Trust	4.458%	06/27/22	200,000	197,882	0.09%
FNMA	5.000%	05/25/39	1,175,361	197,852	0.09%
Citigroup, Inc.	2.976%	11/05/30	180,000	195,448	0.09%
Newtek Small Business Loan Trust	3.175%	02/25/44	213,829	194,186	0.09%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	193,782	0.09%
BP Capital Markets plc	3.194%	04/06/25	175,000	192,771	0.09%
GNMA	5.250%	06/20/38	170,674	192,574	0.09%
Invitation Homes Trust	2.175%	06/17/37	190,000	188,974	0.09%
Morgan Stanley	2.699%	01/22/31	175,000	188,583	0.09%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
August 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	0.000%	08/15/36	201,199	$187,393	0.08%
GNMA	2.500%	08/20/46	176,243	187,140	0.08%
State Street Corp.	2.354%	11/01/25	175,000	186,682	0.08%
FNMA	4.250%	05/25/37	166,984	184,012	0.08%
FHLMC	0.000%	02/01/34	193,974	182,355	0.08%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	182,200	0.08%
Multi Family Connecticut Avenue	1.875%	10/15/49	189,211	181,687	0.08%
Bank of New York Mellon Corp. (The)	1.950%	08/23/22	175,000	180,816	0.08%
Santander Drive Auto Trust	2.680%	10/15/25	175,000	179,032	0.08%
FNMA	3.500%	10/01/29	167,749	178,651	0.08%
BX Commercial Mortgage Trust	1.282%	12/15/36	179,835	178,485	0.08%
Business Jet Securities LLC	4.335%	02/15/33	174,817	175,111	0.08%
Upstart Pass-Through Trust	3.350%	04/20/28	177,232	174,854	0.08%
FHLMC	0.662%	10/15/40	173,710	174,653	0.08%
Pricoa Global Funding	3.450%	09/01/23	160,000	173,989	0.08%
Comcast Corp.	3.969%	11/01/47	144,000	173,167	0.08%
Citigroup, Inc.	4.125%	07/25/28	150,000	172,272	0.08%
College Ave Student Loans	1.575%	12/28/48	169,814	172,068	0.08%
PPL Electric Utilities	3.000%	10/01/49	160,000	172,034	0.08%
United Airlines Pass-Through Trust	5.375%	02/15/23	179,459	171,978	0.08%
FNMA	0.555%	11/25/36	170,325	171,536	0.08%
FNMA	5.000%	06/01/35	996,230	170,984	0.08%
GNMA	0.682%	01/16/40	170,010	170,763	0.08%
TAL Advantage LLC	3.270%	11/21/39	170,000	169,994	0.08%
FNMA	0.575%	02/25/42	169,142	169,910	0.08%
Small Business Lending Trust	2.850%	07/15/26	172,696	169,691	0.08%
FNMA	5.000%	03/25/35	983,564	168,958	0.08%
Hero Funding Trust	3.080%	09/20/42	162,115	165,416	0.07%
FNMA	2.000%	01/25/50	171,000	164,367	0.07%
ERP Operating LP	2.500%	02/15/30	150,000	161,243	0.07%
FNMA	0.000%	10/25/43	184,097	159,825	0.07%
DTE Energy Co.	2.590%	10/01/24	150,000	159,768	0.07%
GNMA	6.042%	02/20/42	859,505	159,584	0.07%
Skopos Auto Receivables Trust	2.900%	12/15/22	156,777	157,883	0.07%
Social Professional Loan Program	4.440%	05/25/40	150,000	157,455	0.07%
Alaska Airlines	4.800%	08/15/27	150,000	156,714	0.07%
FNMA	4.820%	12/01/29	132,884	156,030	0.07%
FHLMC	5.000%	07/15/33	117,263	153,346	0.07%
FNMA	4.870%	10/01/41	130,625	152,017	0.07%
Bank of America Corp.	1.319%	06/19/26	150,000	151,894	0.07%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	150,000	151,068	0.07%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,820	0.07%
College Ave Student Loans	4.750%	12/26/47	140,000	150,741	0.07%
Fortiva Retail Credit Master Note	5.540%	11/15/23	150,000	150,729	0.07%
Freedom Financial	2.520%	03/18/27	149,934	149,964	0.07%
Navistar Financial Dealer Note Master Trust	1.725%	09/25/23	150,000	149,949	0.07%
NextGear Floorplan Master Owner Trust	0.802%	02/15/23	150,000	149,572	0.07%
LL ABS Trust	3.520%	03/15/27	150,000	147,891	0.07%
OSCAR US Funding Trust	2.680%	09/10/26	145,000	147,886	0.07%
Verizon Communications, Inc.	5.500%	03/16/47	100,000	145,821	0.07%
Amgen, Inc.	2.650%	05/11/22	140,000	145,251	0.07%
Hawaii Hotel Trust	1.625%	05/17/38	156,000	145,066	0.07%
FNMA	2.000%	12/25/32	142,654	144,005	0.06%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	142,910	0.06%
FNMA	0.825%	07/25/36	141,851	142,599	0.06%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
August 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	5.875%	07/25/44	790,932	$141,931	0.06%
Upstart Securitization Trust	2.897%	09/20/29	140,591	141,785	0.06%
GNMA	5.000%	12/20/38	127,082	140,209	0.06%
Citigroup, Inc.	5.316%	03/26/41	100,000	139,487	0.06%
Citigroup Commercial Mortgage	3.425%	07/15/30	150,000	139,084	0.06%
FNMA	3.500%	03/25/35	1,568,798	138,829	0.06%
Ameren Corp.	2.500%	09/15/24	130,000	138,759	0.06%
FNMA	4.000%	12/25/28	120,000	135,983	0.06%
Abbott Laboratories	4.750%	11/30/36	100,000	135,278	0.06%
DTE Energy Co.	2.950%	03/01/30	125,000	135,127	0.06%
Bank of Nova Scotia	1.950%	02/01/23	130,000	134,595	0.06%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	133,959	0.06%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	133,813	0.06%
Northern States Power Co. of Minnesota	2.900%	03/01/50	125,000	133,561	0.06%
FHLMC	0.662%	07/15/41	132,580	133,473	0.06%
Global SC Finance II SRL	2.980%	04/17/28	133,333	133,411	0.06%
Total Capital International SA	2.829%	01/10/30	120,000	133,274	0.06%
FNMA	3.500%	06/25/34	1,589,139	133,016	0.06%
GNMA	3.000%	10/20/37	2,576,639	132,519	0.06%
FHLMC	4.500%	11/15/44	129,966	131,845	0.06%
FNMA	3.000%	06/25/43	130,071	131,713	0.06%
Kroger Co. (The)	2.200%	05/01/30	125,000	130,886	0.06%
Helios Issuer LLC	3.750%	06/20/46	126,087	130,784	0.06%
Mosaic Solar Loans LLC	4.010%	06/22/43	122,344	128,453	0.06%
CLI FDG V LLC	3.380%	10/18/29	126,550	126,779	0.06%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	126,526	0.06%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	125,658	125,583	0.06%
General Electric Capital Corp.	6.750%	03/15/32	100,000	125,248	0.06%
Marlette Funding Trust	2.950%	12/17/29	125,000	125,210	0.06%
AbbVie, Inc.	4.550%	03/15/35	100,000	124,777	0.06%
Business Jet Securities LLC	6.048%	02/15/33	123,050	124,642	0.06%
Credit Suisse First Boston	4.284%	04/17/36	127,000	124,556	0.06%
American Homes 4 Rent	3.467%	04/17/52	116,459	124,544	0.06%
FHLMC	4.500%	12/15/39	109,000	124,391	0.06%
FNMA	6.500%	03/01/29	110,296	123,738	0.06%
CSX Corp.	4.250%	11/01/66	100,000	123,689	0.06%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	122,109	0.06%
Octane Receivables Trust	3.160%	09/20/23	120,837	120,512	0.05%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	120,198	0.05%
AT&T, Inc.	4.500%	05/15/35	100,000	119,540	0.05%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	119,266	0.05%
FHLMC	1.262%	11/15/37	117,149	118,799	0.05%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	118,471	0.05%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	118,465	0.05%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	116,456	118,173	0.05%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	117,979	0.05%
FHLMC	0.000%	04/15/36	127,700	117,935	0.05%
PPG Industries, Inc.	2.400%	08/15/24	110,000	117,069	0.05%
FNMA	5.000%	02/01/36	838,851	117,016	0.05%
FHLMC	3.500%	07/15/31	2,167,825	116,548	0.05%
American Tower Corp.	3.800%	08/15/29	100,000	115,534	0.05%
LendingPoint Asset Securitization Trust	3.154%	08/15/25	115,378	115,497	0.05%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	115,159	0.05%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	114,574	0.05%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	114,476	0.05%

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
August 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Dell International LLC	5.300%	10/01/29	100,000	$114,051	0.05%
AT&T, Inc.	3.800%	02/15/27	100,000	114,041	0.05%
FHLMC	6.438%	05/15/36	546,204	113,931	0.05%
American Homes 4 Rent	4.250%	02/15/28	100,000	113,834	0.05%
Bank of America Corp.	3.824%	01/20/28	100,000	113,710	0.05%
Morgan Stanley	3.625%	01/20/27	100,000	113,598	0.05%
Realty Income Corp.	3.875%	04/15/25	100,000	113,211	0.05%
Social Professional Loan Program	3.590%	10/26/37	111,652	113,192	0.05%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	112,990	0.05%
Apple, Inc.	3.000%	06/20/27	100,000	112,758	0.05%
FHLMC	4.500%	11/15/39	100,000	112,649	0.05%
Lincoln National Corp.	3.625%	12/12/26	100,000	112,054	0.05%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	111,922	0.05%
Westgate Resorts	3.580%	12/20/31	113,321	111,774	0.05%
Morgan Stanley	3.700%	10/23/24	100,000	111,635	0.05%
Morgan Stanley	3.125%	07/27/26	100,000	111,582	0.05%
Discover Financial Services	4.100%	02/09/27	100,000	111,324	0.05%
Life Storage LP	3.875%	12/15/27	100,000	111,061	0.05%
Citigroup, Inc.	3.300%	04/27/25	100,000	111,015	0.05%
Westgate Resorts	4.100%	12/20/31	113,321	110,785	0.05%
ERP Operating LP	2.850%	11/01/26	100,000	110,686	0.05%
Valero Energy Corp.	3.400%	09/15/26	100,000	110,240	0.05%
Credit Suisse First Boston	4.782%	04/17/36	135,000	109,808	0.05%
Capital One Financial Corp.	3.750%	07/28/26	100,000	109,661	0.05%
Comcast Corp.	2.650%	02/01/30	100,000	109,293	0.05%
GNMA	3.000%	01/20/48	107,698	109,289	0.05%
Kroger Co. (The)	2.650%	10/15/26	100,000	109,184	0.05%
Shell International Finance BV	6.375%	12/15/38	73,000	109,011	0.05%
DTE Energy Co.	2.850%	10/01/26	100,000	108,979	0.05%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	108,359	0.05%
College Ave Student Loans	5.500%	12/26/47	100,000	108,345	0.05%
Spirit Realty LP	4.450%	09/15/26	100,000	108,184	0.05%
Realty Income Corp.	3.000%	01/15/27	100,000	108,062	0.05%
Morgan Stanley	3.737%	04/24/24	100,000	108,046	0.05%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	108,016	0.05%
GNMA	3.500%	09/20/35	100,000	107,972	0.05%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	107,926	0.05%
Southwestern Electric Power	2.750%	10/01/26	100,000	107,775	0.05%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	107,764	0.05%
New York Life Global Funding	2.900%	01/17/24	100,000	107,686	0.05%
Renew Financial LLC	3.670%	09/20/52	103,476	107,285	0.05%
CMS Energy Corp.	2.950%	02/15/27	100,000	107,237	0.05%
Lennox International, Inc.	3.000%	11/15/23	100,000	105,940	0.05%
FNMA	4.000%	06/25/40	2,037,340	105,733	0.05%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	105,376	0.05%
Kirby Corp.	4.200%	03/01/28	100,000	105,222	0.05%
U.S. Treasury Notes	1.625%	04/30/23	100,000	103,934	0.05%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	103,892	0.05%
Bank of America Corp.	2.881%	04/24/23	100,000	103,688	0.05%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	103,578	0.05%
Cimarex Energy Co.	3.900%	05/15/27	100,000	103,210	0.05%
Huntington Bancshares, Inc.	2.300%	01/14/22	100,000	102,505	0.05%
Principal Life Global Funding II	2.375%	11/21/21	100,000	102,391	0.05%
Bank of the West Auto Trust	2.620%	11/15/23	100,000	102,256	0.05%
Verizon Communications, Inc.	2.874%	05/15/25	100,000	102,190	0.05%

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Diamond Hill Core Bond Fund
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Nationstar HECM Loan Trust	4.155%	11/25/28	100,000	$102,072	0.05%
American Tower Corp.	2.100%	06/15/30	100,000	102,057	0.05%
Hero Funding Trust	4.670%	09/20/48	95,025	101,530	0.05%
Citigroup, Inc.	1.546%	07/01/26	100,000	101,329	0.05%
JPMorgan Chase & Co.	1.275%	01/15/23	100,000	101,004	0.05%
Southwest Airlines Co.	3.000%	11/15/26	100,000	100,830	0.05%
American Credit Acceptance Receivables Trust	5.440%	03/13/24	100,000	100,740	0.05%
Oportun Funding LLC	4.830%	12/09/24	100,000	100,697	0.05%
Hertz Fleet Lease Funding LP	4.620%	01/10/33	100,000	100,644	0.05%
Genesis Sales Finance Master Trust	4.680%	08/20/23	100,000	100,608	0.05%
Genesis Private Label Amortization Trust	4.190%	07/20/30	100,000	100,525	0.05%
SunTrust Bank	3.525%	10/26/21	100,000	100,467	0.05%
Ford Motor Co.	4.346%	12/08/26	100,000	100,250	0.05%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	100,228	0.05%
OnDeck Asset Securitization Trust	4.020%	04/18/22	100,000	100,054	0.05%
GNMA	2.000%	01/20/43	100,000	99,764	0.04%
Social Professional Loan Program	2.360%	12/27/32	98,584	99,503	0.04%
WF-RBS Commercial Mortgage Trust	5.662%	02/15/44	100,000	98,915	0.04%
Hero Funding Trust	3.750%	09/20/41	95,003	98,805	0.04%
FNMA	6.000%	12/25/32	82,789	98,768	0.04%
CLU Funding VI LLC	3.710%	05/18/44	98,065	98,758	0.04%
Laurel Road Prime Student Loan	3.540%	05/26/43	96,312	97,937	0.04%
FHLMC	0.462%	05/15/28	97,962	96,304	0.04%
Champlain Housing Mortgage Trust	1.575%	11/17/36	100,000	96,121	0.04%
Cosmopolitan Hotel Trust	2.425%	11/15/36	100,000	95,322	0.04%
GNMA	0.664%	07/20/64	94,672	94,782	0.04%
LHFC Depositor LLC	4.948%	10/25/23	100,000	94,108	0.04%
FNMA	5.000%	08/25/36	80,313	94,051	0.04%
Hero Funding Trust	3.570%	09/20/47	89,776	93,949	0.04%
FHLMC	4.500%	09/15/41	826,219	93,219	0.04%
FHLMC	6.500%	09/01/38	80,733	92,334	0.04%
GoodGreen Trust	3.740%	10/15/52	87,026	91,934	0.04%
Hero Funding Trust	3.190%	09/20/48	88,372	90,926	0.04%
Credit Suisse First Boston	4.782%	04/17/36	100,000	90,907	0.04%
GNMA	8.456%	04/20/39	84,060	87,423	0.04%
Ford Motor Co.	7.450%	07/16/31	75,000	87,398	0.04%
FNMA	6.425%	05/25/35	512,917	86,504	0.04%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	85,047	84,798	0.04%
BXT Trust	1.262%	09/15/20	90,739	82,844	0.04%
Social Professional Loan Program	0.525%	02/25/42	83,236	82,448	0.04%
Cascade Funding Mortgage Trust	4.580%	06/25/48	82,261	82,416	0.04%
Arroyo Mortgage Trust	3.763%	04/25/48	79,076	81,187	0.04%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	80,704	0.04%
Kabbage Funding LLC	4.611%	03/15/24	100,000	80,000	0.04%
GNMA	3.500%	03/20/46	70,014	79,419	0.04%
Mosaic Solar Loans LLC	4.770%	06/22/43	73,501	76,121	0.03%
Earnest Student Loan Program LLC	3.590%	01/25/41	74,738	75,799	0.03%
FNMA	3.500%	07/25/35	745,135	74,692	0.03%
FNMA	0.000%	10/25/36	70,817	68,231	0.03%
FHLMC	0.000%	05/25/37	71,929	67,409	0.03%
FNMA	3.000%	08/25/42	63,419	66,828	0.03%
FNMA	3.636%	12/25/39	60,948	63,501	0.03%
Spirit Realty LP	4.000%	07/15/29	60,000	62,839	0.03%
Upstart Securitization Trust	4.190%	04/20/26	60,693	60,860	0.03%
Renew Financial LLC	3.220%	09/22/53	59,299	60,228	0.03%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
August 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	2.500%	02/20/45	55,388	$58,099	0.03%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	57,591	0.03%
Avant Loans Funding Trust	3.480%	07/15/22	56,868	56,934	0.03%
GNMA	2.500%	10/20/41	54,523	55,590	0.02%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	55,259	0.02%
CubeSmart LP	3.125%	09/01/26	50,000	54,018	0.02%
Boston Properties LP	2.750%	10/01/26	50,000	53,992	0.02%
New York Life Global Funding	2.350%	07/14/26	50,000	53,895	0.02%
Renew Financial LLC	5.750%	09/20/52	50,153	51,649	0.02%
American Tower Corp.	2.250%	01/15/22	50,000	51,227	0.02%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,768	0.02%
Goldman Sachs Group, Inc.	1.354%	04/26/22	50,000	50,262	0.02%
Jackson National Life Global Funding	0.795%	06/11/21	50,000	50,150	0.02%
CPS Auto Trust	3.010%	10/17/22	49,582	49,817	0.02%
FHLMC	3.000%	06/15/31	1,283,310	47,318	0.02%
GNMA	5.000%	11/16/41	295,432	44,780	0.02%
Social Professional Loan Program	2.510%	09/27/32	44,500	44,666	0.02%
ReadyCap Commercial Mortgage Trust	2.875%	06/25/35	50,000	44,540	0.02%
FNMA	3.500%	11/25/27	632,851	43,688	0.02%
FNMA	4.500%	12/25/40	653,834	40,744	0.02%
Hero Funding Trust	4.990%	09/20/47	37,273	38,118	0.02%
FNMA	6.500%	12/25/34	179,802	36,263	0.02%
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,585	0.02%
GNMA	0.472%	05/20/63	2,196,233	34,032	0.02%
GNMA	0.710%	05/20/68	1,313,437	33,169	0.01%
Freedom Financial	3.990%	10/20/25	33,100	33,125	0.01%
FHLMC	2.008%	12/15/37	30,727	32,806	0.01%
GNMA	6.000%	03/20/38	414,916	32,647	0.01%
FNMA	4.000%	02/25/40	719,604	30,476	0.01%
FNMA	3.000%	08/25/47	30,329	30,270	0.01%
Kabbage Funding LLC	3.825%	03/15/24	30,016	29,741	0.01%
FNMA	4.000%	01/25/28	342,873	29,024	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	34,632	28,640	0.01%
FNMA	5.325%	10/25/34	332,929	28,037	0.01%
FNMA	6.000%	01/25/34	116,678	26,467	0.01%
Hero Funding Trust	5.240%	09/20/42	24,096	24,278	0.01%
Gold Key Resorts LLC	3.220%	03/17/31	24,034	24,037	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	26,658	24,006	0.01%
BXG Receivables Note Trust	3.990%	12/02/27	21,608	21,527	0.01%
GNMA	0.272%	08/20/66	2,081,966	21,470	0.01%
NFAS LLC	4.172%	08/15/24	20,936	20,806	0.01%
FNMA	6.375%	05/25/40	122,416	20,417	0.01%
FORA Financial Asset Securitization LLC	4.018%	10/15/24	15,840	15,832	0.01%
GNMA	4.000%	08/20/43	362,707	15,161	0.01%
Hero Funding Trust	4.500%	09/21/42	14,579	14,587	0.01%
GNMA	6.238%	05/16/38	67,624	12,623	0.01%
Structured Asset Securities Corp.	3.727%	12/25/33	11,559	11,101	0.00%
B2R Mortgage Trust	3.336%	11/15/48	9,167	9,161	0.00%
GNMA	1.912%	01/20/62	187,207	8,210	0.00%
FNMA	3.672%	01/01/21	7,701	7,699	0.00%
FNMA	5.000%	06/25/40	114,897	6,455	0.00%
FHLMC	0.000%	05/15/37	6,525	6,199	0.00%
GNMA	3.769%	11/20/67	74,601	3,765	0.00%
GNMA	3.881%	04/20/67	164,846	2,861	0.00%
FHLMC	3.000%	02/15/22	155,006	2,243	0.00%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
August 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	4.500%	08/15/25	50,979	$307	0.00%
Money Market Funds					**3.28%**
State Street Institutional Liquid Reserves Fund - Premier Class			7,259,870	$7,262,048	3.28%

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.

Schedule of Investments
Diamond Hill Core Bond Fund
July 31, 2020

Net Assets: $ 216,131,622

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	$3,221,836	1.49%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,823,093	1.31%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,382,656	1.10%
FNMA	3.500%	11/25/47	2,201,760	2,376,472	1.10%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	2,316,270	1.07%
FNMA	3.000%	07/25/45	2,044,494	2,278,790	1.05%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	2,263,242	1.05%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,209,219	1.02%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	2,207,478	1.02%
GNMA	2.500%	07/20/50	1,975,000	2,071,281	0.96%
FNMA	4.000%	03/01/35	1,767,197	1,908,969	0.88%
FHLMC	4.000%	08/15/43	1,484,830	1,693,058	0.78%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,565,332	0.72%
U.S. Treasury Notes	4.250%	11/15/40	925,000	1,487,046	0.69%
FHLMC	3.000%	11/15/46	1,385,000	1,484,184	0.69%
FHLMC	5.253%	02/15/33	1,369,359	1,468,973	0.68%
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,465,025	0.68%
GNMA	2.500%	02/20/50	1,385,112	1,464,313	0.68%
FNMA	4.500%	07/25/41	1,145,843	1,326,741	0.61%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,269,933	0.59%
FNMA	4.500%	06/01/37	1,112,150	1,216,336	0.56%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,195,250	0.55%
FNMA	3.500%	02/25/48	1,091,303	1,186,349	0.55%
FHLMC	3.500%	09/25/49	1,000,000	1,185,532	0.55%
GNMA	3.000%	12/20/45	1,052,902	1,151,312	0.53%
FHLMC	3.000%	11/15/44	1,020,410	1,122,845	0.52%
FNMA	3.500%	05/25/42	965,989	1,103,747	0.51%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,088,398	0.50%
Invitation Homes Trust	1.194%	07/17/37	1,088,618	1,081,144	0.50%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	1,016,563	0.47%
GNMA	2.000%	12/20/42	973,942	981,386	0.45%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	958,027	0.44%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	1,000,000	955,474	0.44%
FNMA	3.000%	10/25/46	850,000	944,618	0.44%
FHLMC	3.000%	03/15/43	880,677	899,044	0.42%
FNMA	4.940%	12/01/43	772,405	890,011	0.41%
FHLMC	3.500%	02/15/52	766,677	883,510	0.41%
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	872,472	0.40%
FNMA	2.500%	02/25/43	846,142	863,534	0.40%
FNMA	3.500%	06/01/31	785,651	847,146	0.39%
Tennessee Valley Authority	4.625%	09/15/60	525,000	846,610	0.39%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	843,240	0.39%
U.S. Treasury Bonds	2.000%	02/15/50	700,000	840,547	0.39%
U.S. Treasury Notes	2.500%	05/15/24	750,000	816,152	0.38%
FHLMC	4.500%	12/01/37	748,107	815,866	0.38%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	798,516	0.37%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	792,031	0.37%
Social Professional Loan Program	3.050%	11/16/48	730,000	753,681	0.35%
Goldman Sachs Mortgage Securities Corp. Trust	1.095%	07/16/35	778,781	741,788	0.34%
Invitation Homes Trust	1.144%	03/17/37	750,000	740,230	0.34%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.500%	06/01/33	686,918	$738,372	0.34%
Social Professional Loan Program	4.160%	11/26/40	700,000	735,247	0.34%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	720,890	0.33%
AT&T, Inc.	2.300%	06/01/27	650,000	688,393	0.32%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	686,548	0.32%
FNMA	5.000%	03/25/41	570,000	685,780	0.32%
Upstart Securitization Trust	3.734%	09/20/29	700,000	683,477	0.32%
BX Commercial Mortgage Trust	0.925%	11/15/35	686,567	682,706	0.32%
Cosmopolitan Hotel Trust	1.115%	11/17/36	700,000	678,623	0.31%
Home Partners of America Trust	2.922%	10/19/39	641,327	662,875	0.31%
BX Commercial Mortgage Trust	1.254%	10/15/36	650,269	646,224	0.30%
Oportun Funding VII LLC	4.450%	03/08/24	650,000	643,289	0.30%
FNMA	3.500%	02/01/33	582,440	625,858	0.29%
GNMA	4.000%	02/20/34	591,244	625,589	0.29%
FNMA	3.500%	03/01/35	566,564	612,217	0.28%
BX Trust	3.202%	12/11/41	577,000	610,868	0.28%
GNMA	5.500%	11/15/38	523,304	610,615	0.28%
Business Jet Securities LLC	5.193%	07/15/34	636,560	609,407	0.28%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	608,427	0.28%
Skopos Auto Receivables Trust	3.430%	09/15/23	600,000	606,975	0.28%
Continental Credit Card LLC	3.830%	08/15/26	600,000	601,056	0.28%
FNMA	1.950%	04/25/28	571,814	597,380	0.28%
FNMA	3.500%	03/25/49	525,379	593,628	0.27%
Home Partners of America Trust	3.157%	09/17/27	574,963	591,752	0.27%
GNMA	3.500%	08/20/49	517,000	588,200	0.27%
FNMA	4.000%	09/25/48	517,487	584,944	0.27%
BXMT Ltd.	2.144%	02/16/37	625,000	581,250	0.27%
FHLMC	3.000%	02/15/43	557,554	578,354	0.27%
FNMA	2.750%	10/25/49	535,861	573,652	0.27%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	600,000	573,185	0.27%
FNMA	3.500%	05/25/42	500,000	570,069	0.26%
GNMA	3.000%	08/20/49	540,446	568,300	0.26%
FHLMC	0.675%	06/15/42	561,162	563,154	0.26%
FHLMC	6.000%	07/25/36	466,826	555,251	0.26%
Zoetics, Inc.	2.000%	05/15/30	525,000	554,498	0.26%
GNMA	4.500%	08/16/40	468,342	553,733	0.26%
GNMA	2.500%	01/20/50	531,000	548,779	0.25%
GNMA	3.000%	09/20/46	500,000	548,370	0.25%
BX Trust	1.095%	10/15/36	545,846	544,476	0.25%
FNMA	3.828%	11/25/42	539,632	544,170	0.25%
Principal Life Global Funding II	1.250%	06/23/25	525,000	536,463	0.25%
GNMA	3.000%	07/20/49	500,000	535,351	0.25%
Chevron Corp.	1.995%	05/11/27	500,000	534,514	0.25%
FedEx Corp.	1.875%	02/20/34	525,000	525,000	0.24%
Freedom Financial	4.520%	06/18/27	518,125	524,485	0.24%
GNMA	3.000%	09/20/46	500,000	521,448	0.24%
Citigroup, Inc	0.000%	05/15/24	500,000	514,424	0.24%
FHLMC	2.500%	07/15/42	475,000	510,643	0.24%
Progress Residential Trust	2.271%	09/17/36	500,000	509,586	0.24%
Mariner Financial Issuance Trust	4.200%	11/20/30	505,000	509,354	0.24%
Progress Residential Trust	2.571%	09/17/36	500,000	507,522	0.23%
FNMA	11.273%	08/25/43	350,236	506,409	0.23%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	506,251	0.23%
Drive Auto Receivables Trust	2.700%	05/17/27	500,000	504,962	0.23%
GNMA	3.000%	01/20/43	437,000	504,063	0.23%

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	3.000%	12/15/47	441,240	$503,504	0.23%
FNMA	3.000%	11/01/33	469,318	500,820	0.23%
Tunisian Republic	1.416%	08/05/21	500,000	495,998	0.23%
Invitation Homes Trust	1.035%	12/17/36	499,723	495,397	0.23%
KKR Real Estate Finance Trust, Inc.	1.294%	06/15/36	500,000	493,125	0.23%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	486,550	0.23%
Westlake Auto Receivables Trust	2.720%	11/15/24	473,000	479,928	0.22%
Wells Fargo & Co.	3.550%	09/29/25	425,000	478,318	0.22%
FNMA	0.000%	01/25/43	550,519	471,901	0.22%
Bank of America Corp.	3.458%	03/15/25	425,000	464,434	0.21%
Volt LXXX LLC	3.228%	10/25/49	463,503	459,166	0.21%
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	457,656	0.21%
GoodGreen Trust	2.630%	04/15/55	450,000	454,623	0.21%
FHLMC	2.500%	05/15/42	440,000	450,730	0.21%
GNMA	4.500%	07/15/40	381,481	443,409	0.21%
LendingPoint Asset Securitization Trust	3.613%	08/15/25	444,000	437,706	0.20%
Social Professional Loan Program	3.120%	05/15/46	425,000	429,664	0.20%
Textainer Marine Containers	4.110%	08/20/43	428,000	429,381	0.20%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	425,621	0.20%
Freedom Financial	3.420%	06/18/26	424,919	425,555	0.20%
Toronto-Dominion Bank (The)	0.570%	01/27/23	425,000	424,048	0.20%
FHLMC	6.525%	08/15/30	2,745,117	423,327	0.20%
FNMA	5.500%	07/25/35	360,621	422,810	0.20%
Bank of America Corp.	2.015%	02/13/26	400,000	417,780	0.19%
KNDL Mortgage Trust	1.535%	05/15/36	425,000	414,636	0.19%
KeyCorp	2.550%	10/01/29	385,000	414,240	0.19%
GNMA	6.000%	06/20/34	343,021	412,501	0.19%
CPS Auto Trust	3.300%	04/15/26	400,000	412,400	0.19%
Drive Auto Receivables Trust	2.280%	08/17/26	400,000	410,442	0.19%
CGDBB Commercial Mortgage Trust	1.145%	07/15/32	411,095	409,177	0.19%
Credit Acceptance Auto Trust	3.060%	03/15/29	400,000	408,445	0.19%
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	408,426	0.19%
FHLMC	0.575%	01/15/35	401,413	402,249	0.19%
Finance of America HECM	1.710%	07/25/30	400,000	400,702	0.19%
ReadyCap Commercial Mortgage Trust	2.350%	02/25/35	400,000	399,994	0.19%
Ocwen Master Advance Receivables	3.107%	08/15/50	400,000	399,660	0.18%
GNMA	3.180%	06/20/63	374,013	398,353	0.18%
FHLMC	0.000%	07/15/37	430,568	396,988	0.18%
FNMA	6.500%	09/25/32	336,756	396,604	0.18%
FNMA	3.000%	02/25/43	350,000	393,476	0.18%
FNMA	4.500%	11/25/43	300,000	390,850	0.18%
GNMA	3.000%	01/20/48	371,835	390,850	0.18%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	380,000	390,765	0.18%
TPG Real Estate Finance	1.344%	10/15/34	400,000	390,500	0.18%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	390,458	0.18%
FNMA	3.500%	10/01/46	375,478	390,445	0.18%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	390,009	0.18%
FNMA	3.000%	01/25/43	352,000	389,088	0.18%
FNMA	4.000%	07/25/41	321,407	387,127	0.18%
Westlake Auto Receivables Trust	3.200%	11/15/24	375,000	385,315	0.18%
Hertz Fleet Lease Funding LP	0.658%	01/10/33	384,850	382,645	0.18%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	382,451	0.18%
FNMA	4.000%	07/25/49	318,000	381,159	0.18%
FHLMC	3.000%	10/15/45	355,876	376,639	0.17%
FHLMC	3.000%	05/15/43	369,004	375,990	0.17%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
US Bancorp	2.400%	07/30/24	350,000	$374,406	0.17%
FNMA	2.000%	07/25/42	363,000	373,763	0.17%
Royal Bank of Canada	1.150%	06/10/25	365,000	371,895	0.17%
AbbVie, Inc.	2.950%	11/21/26	335,000	369,714	0.17%
GNMA	2.500%	06/20/50	350,000	368,172	0.17%
American Homes 4 Rent	3.678%	12/17/36	336,680	360,681	0.17%
Business Jet Securities LLC	4.447%	06/15/33	358,170	358,384	0.17%
GNMA	3.500%	02/20/49	335,244	357,970	0.17%
FNMA	2.500%	09/25/42	329,000	356,705	0.17%
GNMA	5.000%	03/20/49	308,175	355,711	0.16%
Tesla Auto Lease Trust	3.370%	01/20/23	350,000	353,705	0.16%
American Airlines Pass-Through Trust	3.200%	12/15/29	374,400	352,111	0.16%
CAMB Commercial Mortgage Trust	1.245%	12/15/37	350,000	349,228	0.16%
GNMA	2.000%	09/20/42	342,000	348,610	0.16%
Mosaic Solar Loans LLC	2.100%	04/20/46	345,075	348,416	0.16%
Upstart Pass-Through Trust	3.500%	03/20/28	355,301	346,850	0.16%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	345,743	0.16%
Atmos Energy Corp.	2.625%	09/15/29	310,000	345,021	0.16%
CVS Health Corp.	5.050%	03/25/48	250,000	344,436	0.16%
Freedom Financial	4.560%	07/18/24	350,000	343,638	0.16%
Hilton Grand Vacations Trust	4.220%	02/25/39	332,309	342,303	0.16%
GNMA	0.803%	07/20/64	342,169	341,763	0.16%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	341,062	0.16%
American Water Capital Corp.	2.800%	05/01/30	300,000	338,199	0.16%
FMC Corp.	3.450%	10/01/29	300,000	338,119	0.16%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	350,000	337,986	0.16%
NextGear Floorplan Master Owner Trust	0.875%	10/15/24	350,000	337,416	0.16%
American Homes 4 Rent	6.418%	12/18/36	300,000	335,803	0.16%
FHLMC	6.445%	07/15/42	1,478,797	335,474	0.16%
American Homes 4 Rent	6.231%	10/17/36	300,000	334,280	0.15%
Oracle Corp.	2.800%	04/01/27	300,000	333,114	0.15%
GNMA	5.000%	02/20/35	290,000	332,244	0.15%
Simon Property Group LP	2.000%	09/13/24	320,000	330,448	0.15%
Multi Family Connecticut Avenue	2.126%	03/25/50	349,357	328,171	0.15%
Amgen, Inc.	1.900%	02/21/25	310,000	326,125	0.15%
FHLMC	5.000%	02/15/41	262,142	323,642	0.15%
PPG Industries, Inc.	2.550%	06/15/30	300,000	323,435	0.15%
BMW US Capital LLC	3.800%	04/06/23	300,000	323,377	0.15%
FNMA	5.000%	10/25/43	250,000	322,845	0.15%
DT Auto Owner Trust	4.730%	03/16/26	300,000	321,895	0.15%
Exeter Automobile Receivables Trust	4.730%	04/15/26	300,000	321,317	0.15%
FHLMC	7.500%	01/15/36	267,133	317,352	0.15%
GNMA	6.000%	04/20/36	272,890	315,512	0.15%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	315,415	0.15%
Newtek Small Business Loan Trust	2.672%	12/25/44	361,902	314,945	0.15%
Oncor Electric Delivery Co. LLC	3.700%	05/15/50	240,000	314,700	0.15%
Apple, Inc.	1.650%	05/11/30	300,000	314,528	0.15%
FNMA	5.000%	07/25/38	273,413	314,501	0.15%
American Credit Acceptance Receivables Trust	3.880%	04/13/26	300,000	314,366	0.15%
GNMA	4.500%	09/20/42	258,746	309,817	0.14%
FNMA	4.000%	04/01/42	2,220,029	309,361	0.14%
FHLMC	4.000%	11/01/34	286,862	307,634	0.14%
FNMA	4.000%	01/01/35	285,607	306,112	0.14%
OneMain Direct Auto Recievables	3.710%	04/14/25	300,000	305,674	0.14%
BX Trust	3.605%	12/09/41	300,000	305,673	0.14%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
CubeSmart LP	3.000%	02/15/30	280,000	$305,423	0.14%
Westlake Auto Receivables Trust	2.520%	04/15/25	300,000	305,232	0.14%
British Telecommunications plc	3.250%	11/08/29	275,000	305,104	0.14%
Helios Issuer LLC	2.980%	06/20/47	297,265	303,891	0.14%
MF1	3.935%	07/15/35	300,000	301,594	0.14%
United Auto Credit Securitization Trust	2.880%	02/10/25	300,000	301,426	0.14%
FHLMC	3.500%	04/15/44	250,000	301,027	0.14%
Continental Credit Card LLC	4.950%	08/15/26	300,000	300,855	0.14%
FHF Trust	2.590%	12/15/23	300,000	300,664	0.14%
Laurel Road Prime Student Loan	2.730%	10/25/48	288,522	297,696	0.14%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	295,898	0.14%
Multi Family Housing Mortgage Loan	1.315%	11/27/34	300,000	294,000	0.14%
GNMA	3.000%	06/20/49	847,484	293,664	0.14%
FNMA	2.000%	08/25/42	290,004	293,378	0.14%
Regions Financial Corp.	2.250%	05/18/25	275,000	292,234	0.14%
Fifth Third Bancorp	2.375%	01/28/25	275,000	292,171	0.14%
Continental Credit Card LLC	6.410%	01/15/25	286,962	289,723	0.13%
GNMA	4.398%	08/20/67	273,941	289,276	0.13%
TES LLC	4.330%	10/20/47	288,612	288,693	0.13%
DT Auto Owner Trust	2.960%	04/15/25	285,000	287,524	0.13%
Wells Fargo & Co.	2.188%	04/30/26	275,000	287,312	0.13%
Hertz Fleet Lease Funding LP	4.170%	05/10/32	300,000	286,212	0.13%
FNMA	3.000%	04/25/43	282,771	285,485	0.13%
Westlake Auto Receivables Trust	2.760%	01/15/26	280,000	285,083	0.13%
FNMA	4.000%	12/01/44	259,779	284,108	0.13%
Navistar Financial Dealer Note Master Trust	1.622%	05/28/24	285,000	282,896	0.13%
Daimler Finance LLC	1.750%	03/10/23	275,000	281,285	0.13%
Multi Family Housing Mortgage Loan	2.185%	12/25/34	300,000	281,250	0.13%
Progressive Corp.	3.200%	03/26/30	240,000	280,647	0.13%
First Tennessee Bank	5.750%	05/01/30	250,000	277,512	0.13%
Westlake Auto Receivables Trust	2.010%	07/15/25	275,000	277,066	0.13%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	276,965	0.13%
PNC Financial Services	2.600%	07/23/26	250,000	276,962	0.13%
FNMA	3.500%	05/25/48	247,826	276,115	0.13%
FNMA	6.000%	04/25/34	204,117	275,736	0.13%
PNC Bank NA	2.700%	10/22/29	250,000	274,575	0.13%
GNMA	1.402%	05/20/66	271,640	273,949	0.13%
Apple, Inc.	2.200%	09/11/29	250,000	272,869	0.13%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	272,645	0.13%
U.S. Treasury Notes	2.250%	11/15/24	250,000	271,934	0.13%
BXMT Ltd.	1.694%	06/15/35	275,000	271,563	0.13%
Goldman Sachs Mortgage Securities Corp. Trust	1.425%	07/16/35	292,043	270,073	0.12%
JPMorgan Chase & Co.	2.522%	04/22/31	250,000	269,651	0.12%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	268,783	0.12%
Bank of America Corp.	2.592%	04/29/31	250,000	268,406	0.12%
CLI Funding LLC	3.620%	05/18/42	266,970	267,524	0.12%
Earnest Student Loan Program LLC	2.680%	07/25/35	264,927	267,230	0.12%
BHMS Mortgage Trust	1.425%	07/16/35	280,000	266,658	0.12%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	266,600	0.12%
CAL Funding Ltd.	3.960%	02/25/43	265,417	266,524	0.12%
Branch Banking & Trust Co.	2.150%	12/06/24	250,000	265,966	0.12%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	265,833	0.12%
Comerica Bank	2.500%	07/23/24	250,000	265,647	0.12%
Berkshire Hathaway Financial	1.850%	03/12/30	250,000	265,366	0.12%
CPS Auto Trust	3.730%	09/15/23	260,000	264,323	0.12%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
College Ave Student Loans	4.460%	12/28/48	250,000	$264,103	0.12%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	264,027	0.12%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	263,771	0.12%
Carrier Global Corp.	2.700%	02/15/31	250,000	263,612	0.12%
Nucor Corp.	2.000%	06/01/25	250,000	263,123	0.12%
Wells Fargo & Co.	2.393%	06/02/28	250,000	262,649	0.12%
Comcast Corp.	1.950%	01/15/31	250,000	261,126	0.12%
GNMA	4.500%	06/15/46	235,016	261,018	0.12%
Valero Energy Corp.	2.700%	04/15/23	250,000	260,949	0.12%
Regions Financial Corp.	2.750%	08/14/22	250,000	260,562	0.12%
Discover Bank	2.700%	02/06/30	250,000	259,198	0.12%
Royal Bank of Canada	1.950%	01/17/23	250,000	258,951	0.12%
GNMA	2.500%	01/20/50	257,000	258,152	0.12%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	257,131	0.12%
FNMA	0.668%	06/25/43	13,276,377	256,496	0.12%
PNC Bank NA	1.743%	02/24/23	250,000	255,261	0.12%
CPS Auto Trust	2.840%	06/16/25	250,000	253,197	0.12%
Met Life Global Funding I	0.900%	06/08/23	250,000	252,971	0.12%
VMC Finance LLC	1.114%	10/15/35	265,544	252,500	0.12%
Freedom Financial	4.920%	09/20/27	250,000	251,570	0.12%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	251,125	0.12%
Citizens Financial Group	2.850%	07/27/26	225,000	250,030	0.12%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	249,996	0.12%
Chesapeake FDG II LLC	0.655%	01/15/31	252,293	249,503	0.12%
Colony American Finance Ltd.	1.832%	03/17/50	248,226	247,642	0.11%
Progress Residential Trust	3.032%	04/17/37	250,000	247,529	0.11%
Upgrade Receivables Trust	4.090%	03/15/25	250,000	247,200	0.11%
A10 Securitization	4.050%	03/15/36	250,000	246,644	0.11%
FNMA	5.000%	02/25/40	200,000	244,312	0.11%
U.S. Treasury Notes	4.750%	02/15/37	150,000	243,732	0.11%
Credibly Asset Securitization LLC	4.800%	11/15/23	250,000	243,034	0.11%
Invitation Homes Trust	2.194%	03/17/37	249,966	242,836	0.11%
GNMA	3.000%	02/20/49	238,932	242,637	0.11%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	241,789	0.11%
GNMA	2.500%	06/20/42	225,000	240,747	0.11%
Georgia Power Co.	2.100%	07/30/23	230,000	239,861	0.11%
FNMA	3.500%	02/25/43	3,384,752	237,875	0.11%
Bancorp Commercial Mortgage Trust (The)	2.535%	08/15/32	250,000	236,778	0.11%
Upstart Securitization Trust	3.750%	02/20/28	236,888	233,827	0.11%
PECO Energy Co.	3.000%	09/15/49	200,000	233,250	0.11%
A10 Securitization	4.700%	03/15/36	250,000	231,080	0.11%
Athene Global Funding	2.500%	01/14/25	225,000	230,548	0.11%
Social Professional Loan Program	2.720%	11/26/40	224,550	228,303	0.11%
FNMA	5.500%	02/25/35	192,962	227,076	0.11%
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	225,379	0.10%
BX Commercial Mortgage Trust	1.175%	12/15/36	226,792	225,086	0.10%
Freedom Financial	3.010%	09/20/27	225,000	225,043	0.10%
FHLMC	4.000%	12/01/28	205,295	224,569	0.10%
FHLMC	3.500%	06/25/28	200,000	222,512	0.10%
BXMT Ltd.	1.094%	02/16/37	225,000	219,375	0.10%
Citigroup, Inc.	3.352%	04/24/25	200,000	217,787	0.10%
U.S. Treasury Notes	0.125%	04/15/21	216,358	217,742	0.10%
Occidental Petroleum Corp.	2.700%	08/15/22	225,000	217,211	0.10%
GNMA	6.513%	06/20/37	998,475	216,856	0.10%
Mill City Solar Loan Ltd.	3.690%	07/20/43	209,671	216,355	0.10%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Freedom Financial	3.060%	03/18/27	225,000	$215,150	0.10%
Republic Services, Inc.	2.500%	08/15/24	200,000	214,428	0.10%
BX Trust	4.075%	12/09/41	225,000	212,319	0.10%
Social Professional Loan Program	4.140%	02/25/48	200,000	211,527	0.10%
FNMA	3.000%	08/25/47	211,885	211,471	0.10%
BXMT Ltd	1.844%	02/18/38	225,000	210,938	0.10%
Capital One Financial Corp.	2.600%	05/15/23	200,000	209,904	0.10%
Social Professional Loan Program	4.430%	10/25/41	200,000	209,493	0.10%
FNMA	7.500%	03/25/34	171,860	209,373	0.10%
Met Life Global Funding I	1.950%	01/13/23	200,000	207,333	0.10%
GNMA	4.000%	02/20/44	2,337,407	207,264	0.10%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	207,071	0.10%
BX Commercial Mortgage Trust	1.775%	12/15/36	211,806	207,038	0.10%
FNMA	3.550%	08/01/30	175,546	206,159	0.10%
Diamond Resorts Owner Trust	3.530%	02/20/32	207,520	205,037	0.09%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	204,862	0.09%
Volkswagen AG	2.500%	09/24/21	200,000	203,926	0.09%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	203,796	0.09%
Westgate Resorts	3.963%	03/20/34	200,000	200,798	0.09%
Antler Mortgage Trust	4.458%	06/27/22	200,000	200,542	0.09%
DT Auto Owner Trust	3.480%	02/18/25	195,000	199,189	0.09%
Freedom Financial	3.870%	06/18/26	200,000	199,183	0.09%
Business Jet Securities LLC	5.437%	06/15/33	197,765	199,121	0.09%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	198,087	0.09%
GNMA	2.500%	08/20/46	189,039	197,876	0.09%
Upstart Securitization Trust	3.829%	01/21/30	200,000	197,693	0.09%
FNMA	5.000%	05/25/39	1,204,850	197,634	0.09%
Citigroup, Inc.	2.976%	11/05/30	180,000	197,280	0.09%
Marlette Funding Trust	2.800%	03/15/30	200,000	196,273	0.09%
GNMA	5.250%	06/20/38	173,767	196,262	0.09%
Newtek Small Business Loan Trust	3.172%	02/25/44	216,244	196,197	0.09%
BP Capital Markets plc	3.194%	04/06/25	175,000	192,202	0.09%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	192,052	0.09%
Small Business Lending Trust	2.850%	07/15/26	194,793	191,235	0.09%
Morgan Stanley	2.699%	01/22/31	175,000	190,678	0.09%
FHLMC	0.000%	08/15/36	202,827	189,484	0.09%
United Airlines Pass-Through Trust	5.375%	02/15/23	197,903	189,010	0.09%
FHLMC	0.000%	02/01/34	199,341	187,979	0.09%
Global SC Finance SRL	3.090%	07/17/29	188,800	187,915	0.09%
State Street Corp.	2.354%	11/01/25	175,000	187,651	0.09%
FNMA	4.250%	05/25/37	168,891	187,005	0.09%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	186,117	0.09%
PPL Electric Utilities	3.000%	10/01/49	160,000	184,542	0.09%
Comcast Corp.	3.969%	11/01/47	144,000	184,507	0.09%
Invitation Homes Trust	2.185%	06/17/37	190,000	184,126	0.09%
FHLMC	0.675%	10/15/40	182,779	183,408	0.08%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	183,267	0.08%
FNMA	3.500%	10/01/29	171,325	181,312	0.08%
Bank of New York Mellon Corp. (The)	1.950%	08/23/22	175,000	180,746	0.08%
Upstart Pass-Through Trust	3.350%	04/20/28	182,010	178,758	0.08%
Santander Drive Auto Trust	2.680%	10/15/25	175,000	178,243	0.08%
BX Commercial Mortgage Trust	1.295%	12/15/36	179,835	177,814	0.08%
Business Jet Securities LLC	4.335%	02/15/33	177,131	177,517	0.08%
FNMA	5.000%	06/01/35	1,016,438	177,485	0.08%
Multi Family Connecticut Avenue	1.884%	10/15/49	189,384	176,821	0.08%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
LendingPoint Asset Securitization Trust	3.154%	08/15/25	175,824	$175,582	0.08%
Skopos Auto Receivables Trust	2.900%	12/15/22	174,713	175,381	0.08%
FNMA	5.000%	03/25/35	1,004,586	174,390	0.08%
Pricoa Global Funding	3.450%	09/01/23	160,000	174,275	0.08%
GNMA	0.715%	01/16/40	173,221	173,963	0.08%
Citigroup, Inc.	4.125%	07/25/28	150,000	173,718	0.08%
College Ave Student Loans	1.585%	12/28/48	172,469	173,641	0.08%
TAL Advantage LLC	3.270%	11/21/39	173,333	173,102	0.08%
FNMA	0.572%	02/25/42	172,137	172,581	0.08%
FNMA	0.552%	11/25/36	170,949	171,825	0.08%
Hero Funding Trust	3.080%	09/20/42	165,667	169,860	0.08%
GNMA	6.013%	02/20/42	888,968	169,162	0.08%
FNMA	2.000%	01/25/50	171,000	168,881	0.08%
Hertz Fleet Lease Funding LP	3.140%	04/10/31	172,000	167,850	0.08%
Small Business Lending Trust	3.200%	12/15/26	225,000	167,387	0.08%
FNMA	0.000%	10/25/43	187,403	164,707	0.08%
ERP Operating LP	2.500%	02/15/30	150,000	164,436	0.08%
Freedom Financial	2.520%	03/18/27	162,058	161,878	0.07%
DTE Energy Co.	2.590%	10/01/24	150,000	159,851	0.07%
FHLMC	4.500%	11/15/44	155,455	158,000	0.07%
FNMA	4.870%	10/01/41	130,849	157,945	0.07%
FNMA	4.820%	12/01/29	133,732	157,783	0.07%
Social Professional Loan Program	4.440%	05/25/40	150,000	157,620	0.07%
FNMA	5.878%	07/25/44	811,985	155,677	0.07%
Upstart Securitization Trust	2.897%	09/20/29	154,421	155,631	0.07%
Verizon Communications, Inc.	5.500%	03/16/47	100,000	155,511	0.07%
FHLMC	5.000%	07/15/33	116,776	155,451	0.07%
Alaska Airlines	4.800%	08/15/27	150,000	155,395	0.07%
Fortiva Retail Credit Master Note	5.540%	11/15/23	150,000	153,858	0.07%
FNMA	3.000%	06/25/43	150,388	152,272	0.07%
Bank of America Corp.	1.319%	06/19/26	150,000	151,897	0.07%
College Ave Student Loans	4.750%	12/26/47	140,000	151,328	0.07%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,948	0.07%
SFS Asset Securitization LLC	4.238%	06/10/25	150,000	150,123	0.07%
Navistar Financial Dealer Note Master Trust	1.722%	09/25/23	150,000	149,838	0.07%
Barclays Commercial Mortgage Securities LLC	4.280%	09/10/20	150,000	149,623	0.07%
NextGear Floorplan Master Owner Trust	0.815%	02/15/23	150,000	149,537	0.07%
OSCAR US Funding Trust	2.680%	09/10/26	145,000	148,056	0.07%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	150,000	147,728	0.07%
LL ABS Trust	3.520%	03/15/27	150,000	147,123	0.07%
Amgen, Inc.	2.650%	05/11/22	140,000	145,352	0.07%
Northern States Power Co. of Minnesota	2.900%	03/01/50	125,000	145,338	0.07%
FNMA	2.000%	12/25/32	142,654	144,874	0.07%
FNMA	0.822%	07/25/36	143,997	144,806	0.07%
Hawaii Hotel Trust	1.635%	05/17/38	156,000	144,267	0.07%
Citigroup, Inc.	5.316%	03/26/41	100,000	144,244	0.07%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	142,873	0.07%
Abbott Laboratories	4.750%	11/30/36	100,000	140,602	0.07%
Ameren Corp.	2.500%	09/15/24	130,000	139,186	0.06%
Citigroup Commercial Mortgage	3.425%	07/15/30	150,000	138,652	0.06%
FNMA	3.500%	03/25/35	1,612,426	138,371	0.06%
Global SC Finance II SRL	2.980%	04/17/28	137,500	137,196	0.06%
FNMA	4.000%	12/25/28	120,000	136,391	0.06%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	135,208	0.06%
Total Capital International SA	2.829%	01/10/30	120,000	134,931	0.06%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Bank of Nova Scotia	1.950%	02/01/23	130,000	$134,547	0.06%
GNMA	3.000%	10/20/37	2,620,360	134,435	0.06%
CSX Corp.	4.250%	11/01/66	100,000	134,341	0.06%
DTE Energy Co.	2.950%	03/01/30	125,000	134,056	0.06%
Kroger Co. (The)	2.200%	05/01/30	125,000	133,707	0.06%
FHLMC	0.675%	07/15/41	133,027	133,653	0.06%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	133,638	0.06%
FNMA	3.500%	06/25/34	1,627,984	133,004	0.06%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	132,907	132,293	0.06%
Helios Issuer LLC	3.750%	06/20/46	127,950	131,649	0.06%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	131,180	0.06%
Octane Receivables Trust	3.160%	09/20/23	129,273	128,930	0.06%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	127,733	0.06%
CLI FDG V LLC	3.380%	10/18/29	128,491	127,624	0.06%
AbbVie, Inc.	4.550%	03/15/35	100,000	127,452	0.06%
Mosaic Solar Loans LLC	4.010%	06/22/43	124,404	126,425	0.06%
General Electric Capital Corp.	6.750%	03/15/32	100,000	125,976	0.06%
FNMA	6.500%	03/01/29	112,052	125,751	0.06%
American Homes 4 Rent	3.467%	04/17/52	116,652	125,464	0.06%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	123,595	125,248	0.06%
FHLMC	4.500%	12/15/39	109,000	124,616	0.06%
Credit Suisse First Boston	4.284%	04/17/36	127,000	124,026	0.06%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	122,877	0.06%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	122,868	0.06%
Marlette Funding Trust	2.950%	12/17/29	125,000	122,443	0.06%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	121,579	0.06%
FHLMC	0.000%	04/15/36	130,797	121,329	0.06%
FNMA	5.000%	02/01/36	854,003	120,707	0.06%
FHLMC	1.275%	11/15/37	118,582	120,427	0.06%
AT&T, Inc.	4.500%	05/15/35	100,000	120,349	0.06%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	119,708	0.06%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	119,412	0.06%
FHLMC	3.500%	07/15/31	2,191,330	117,644	0.05%
PPG Industries, Inc.	2.400%	08/15/24	110,000	117,398	0.05%
American Tower Corp.	3.800%	08/15/29	100,000	117,148	0.05%
Social Professional Loan Program	3.590%	10/26/37	115,299	116,918	0.05%
FHLMC	6.425%	05/15/36	560,077	116,850	0.05%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	116,551	0.05%
Westgate Resorts	3.580%	12/20/31	117,898	115,756	0.05%
Dell International LLC	5.300%	10/01/29	100,000	115,302	0.05%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	115,089	0.05%
Morgan Stanley	3.625%	01/20/27	100,000	114,949	0.05%
Shell International Finance BV	6.375%	12/15/38	73,000	114,860	0.05%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	114,819	0.05%
Bank of America Corp.	3.824%	01/20/28	100,000	114,415	0.05%
Westgate Resorts	4.100%	12/20/31	117,898	114,313	0.05%
AT&T, Inc.	3.800%	02/15/27	100,000	114,306	0.05%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	113,768	0.05%
GNMA	3.000%	01/20/48	111,544	113,654	0.05%
Apple, Inc.	3.000%	06/20/27	100,000	113,525	0.05%
NFAS LLC	4.172%	08/15/24	115,894	113,448	0.05%
Realty Income Corp.	3.875%	04/15/25	100,000	113,216	0.05%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	113,185	0.05%
FHLMC	4.500%	11/15/39	100,000	112,706	0.05%
Morgan Stanley	3.125%	07/27/26	100,000	112,267	0.05%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Morgan Stanley	3.700%	10/23/24	100,000	$111,710	0.05%
Lincoln National Corp.	3.625%	12/12/26	100,000	111,676	0.05%
FNMA	4.000%	06/25/40	2,111,455	111,575	0.05%
ERP Operating LP	2.850%	11/01/26	100,000	111,445	0.05%
American Homes 4 Rent	4.250%	02/15/28	100,000	111,376	0.05%
Citigroup, Inc.	3.300%	04/27/25	100,000	111,310	0.05%
Discover Financial Services	4.100%	02/09/27	100,000	110,885	0.05%
Comcast Corp.	2.650%	02/01/30	100,000	110,701	0.05%
Life Storage LP	3.875%	12/15/27	100,000	110,627	0.05%
Valero Energy Corp.	3.400%	09/15/26	100,000	110,242	0.05%
Capital One Financial Corp.	3.750%	07/28/26	100,000	110,204	0.05%
Kroger Co. (The)	2.650%	10/15/26	100,000	110,182	0.05%
Credit Suisse First Boston	4.941%	04/17/36	135,000	109,543	0.05%
Realty Income Corp.	3.000%	01/15/27	100,000	109,453	0.05%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	109,085	0.05%
DTE Energy Co.	2.850%	10/01/26	100,000	109,009	0.05%
Renew Financial LLC	3.670%	09/20/52	104,657	108,852	0.05%
College Ave Student Loans	5.500%	12/26/47	100,000	108,829	0.05%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	108,380	0.05%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	108,200	0.05%
Morgan Stanley	3.737%	04/24/24	100,000	108,130	0.05%
New York Life Global Funding	2.900%	01/17/24	100,000	108,101	0.05%
GNMA	3.500%	09/20/35	100,000	108,015	0.05%
Southwestern Electric Power	2.750%	10/01/26	100,000	107,930	0.05%
Social Professional Loan Program	2.360%	12/27/32	106,244	107,274	0.05%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	107,067	0.05%
CMS Energy Corp.	2.950%	02/15/27	100,000	106,863	0.05%
Spirit Realty LP	4.450%	09/15/26	100,000	106,791	0.05%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	106,348	0.05%
Lennox International, Inc.	3.000%	11/15/23	100,000	105,978	0.05%
GNMA	8.418%	04/20/39	101,914	105,464	0.05%
U.S. Treasury Notes	1.625%	04/30/23	100,000	104,113	0.05%
American Tower Corp.	2.100%	06/15/30	100,000	103,988	0.05%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	103,934	0.05%
Bank of America Corp.	2.881%	04/24/23	100,000	103,784	0.05%
Kirby Corp.	4.200%	03/01/28	100,000	103,748	0.05%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	103,629	0.05%
Hero Funding Trust	4.670%	09/20/48	96,433	103,381	0.05%
Laurel Road Prime Student Loan	3.540%	05/26/43	101,511	103,042	0.05%
Principal Life Global Funding II	2.375%	11/21/21	100,000	102,610	0.05%
Huntington Bancshares, Inc.	2.300%	01/14/22	100,000	102,529	0.05%
Bank of the West Auto Trust	2.620%	11/15/23	100,000	102,428	0.05%
Verizon Communications, Inc.	2.874%	05/15/25	100,000	102,342	0.05%
FNMA	6.000%	12/25/32	85,512	102,056	0.05%
Cimarex Energy Co.	3.900%	05/15/27	100,000	101,964	0.05%
Ford Motor Co.	4.346%	12/08/26	100,000	101,500	0.05%
Hero Funding Trust	3.750%	09/20/41	96,863	101,323	0.05%
Nationstar HECM Loan Trust	4.155%	11/25/28	100,000	101,082	0.05%
GNMA	2.000%	01/20/43	100,000	101,016	0.05%
American Credit Acceptance Receivables Trust	5.440%	03/13/24	100,000	100,992	0.05%
JPMorgan Chase & Co.	1.275%	01/15/23	100,000	100,853	0.05%
SunTrust Bank	3.525%	10/26/21	100,000	100,731	0.05%
Genesis Private Label Amortization Trust	4.190%	07/20/30	100,000	100,128	0.05%
Citigroup, Inc.	1.546%	07/01/26	100,000	100,100	0.05%
Oportun Funding LLC	4.830%	12/09/24	100,000	99,978	0.05%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Genesis Sales Finance Master Trust	4.680%	08/20/23	100,000	$99,642	0.05%
CLU Funding VI LLC	3.710%	05/18/44	99,055	99,613	0.05%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	99,336	0.05%
FMC GMSR Issuer Trust	5.070%	05/25/26	100,000	98,528	0.05%
WF-RBS Commercial Mortgage Trust	5.850%	02/15/44	100,000	98,348	0.05%
FHLMC	0.475%	05/15/28	99,880	98,165	0.05%
Southwest Airlines Co.	3.000%	11/15/26	100,000	97,326	0.05%
Hertz Fleet Lease Funding LP	4.620%	01/10/33	100,000	96,266	0.04%
Champlain Housing Mortgage Trust	1.575%	11/17/36	100,000	96,236	0.04%
FHLMC	6.500%	09/01/38	84,114	96,141	0.04%
Hero Funding Trust	3.570%	09/20/47	91,232	96,083	0.04%
FHLMC	4.500%	09/15/41	844,065	95,931	0.04%
FNMA	5.000%	08/25/36	81,430	95,398	0.04%
OnDeck Asset Securitization Trust	4.020%	04/18/22	100,000	95,000	0.04%
GNMA	0.678%	07/20/64	95,016	94,887	0.04%
Cosmopolitan Hotel Trust	2.435%	11/15/36	100,000	94,732	0.04%
LHFC Depositor LLC	4.948%	10/25/23	100,000	93,665	0.04%
GoodGreen Trust	3.740%	10/15/52	88,263	93,599	0.04%
Hero Funding Trust	3.190%	09/20/48	90,033	92,884	0.04%
FORA Financial Asset Securitization LLC	4.018%	10/15/24	91,654	91,484	0.04%
Credit Suisse First Boston	4.941%	04/17/36	100,000	90,899	0.04%
Ford Motor Co.	7.450%	07/16/31	75,000	88,898	0.04%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	89,432	88,834	0.04%
FNMA	6.428%	05/25/35	516,143	87,707	0.04%
Social Professional Loan Program	0.522%	02/25/42	86,571	85,898	0.04%
Avant Loans Funding Trust	3.480%	07/15/22	83,688	83,744	0.04%
Arroyo Mortgage Trust	3.763%	04/25/48	81,344	83,556	0.04%
Cascade Funding Mortgage Trust	4.580%	06/25/48	82,261	82,820	0.04%
BXT Trust	1.272%	09/15/20	90,739	82,704	0.04%
GNMA	3.500%	03/20/46	69,811	80,747	0.04%
Earnest Student Loan Program LLC	3.590%	01/25/41	79,069	80,267	0.04%
Kabbage Funding LLC	4.611%	03/15/24	100,000	80,000	0.04%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	79,898	0.04%
GNMA	5.000%	12/20/38	71,600	79,114	0.04%
Mosaic Solar Loans LLC	4.770%	06/22/43	74,756	76,783	0.04%
FNMA	3.500%	07/25/35	770,421	75,341	0.03%
FNMA	0.000%	10/25/36	73,036	70,504	0.03%
Upstart Securitization Trust	4.190%	04/20/26	69,922	70,255	0.03%
FNMA	3.000%	08/25/42	65,627	69,731	0.03%
FHLMC	0.000%	05/25/37	73,336	68,776	0.03%
FNMA	3.659%	12/25/39	64,960	67,579	0.03%
GNMA	2.500%	10/20/41	65,306	66,253	0.03%
Spirit Realty LP	4.000%	07/15/29	60,000	63,225	0.03%
Renew Financial LLC	3.220%	09/22/53	60,228	61,049	0.03%
CPS Auto Trust	3.010%	10/17/22	59,675	60,004	0.03%
GNMA	2.500%	02/20/45	55,273	59,177	0.03%
Kabbage Funding LLC	3.825%	03/15/24	58,581	58,049	0.03%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	57,646	0.03%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	55,448	0.03%
Boston Properties LP	2.750%	10/01/26	50,000	54,376	0.03%
CubeSmart LP	3.125%	09/01/26	50,000	54,088	0.03%
New York Life Global Funding	2.350%	07/14/26	50,000	54,060	0.03%
Renew Financial LLC	5.750%	09/20/52	50,153	51,725	0.02%
American Tower Corp.	2.250%	01/15/22	50,000	51,287	0.02%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	51,053	0.02%

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
July 31, 2020

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Business Jet Securities LLC	6.048%	02/15/33	49,678	$50,367	0.02%
Goldman Sachs Group, Inc.	1.354%	04/26/22	50,000	50,248	0.02%
Jackson National Life Global Funding	0.795%	06/11/21	50,000	50,160	0.02%
FHLMC	3.000%	06/15/31	1,360,443	48,631	0.02%
Social Professional Loan Program	2.510%	09/27/32	46,835	47,048	0.02%
GNMA	5.000%	11/16/41	296,575	44,880	0.02%
FNMA	3.500%	11/25/27	648,280	44,735	0.02%
ReadyCap Commercial Mortgage Trust	2.872%	06/25/35	50,000	42,862	0.02%
FNMA	4.500%	12/25/40	668,483	42,220	0.02%
Freedom Financial	3.990%	10/20/25	39,659	39,661	0.02%
Hero Funding Trust	4.990%	09/20/47	37,273	38,156	0.02%
FNMA	6.500%	12/25/34	179,802	36,714	0.02%
GNMA	0.473%	05/20/63	2,220,938	35,608	0.02%
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,573	0.02%
GNMA	0.699%	05/20/68	1,343,269	34,884	0.02%
GNMA	6.000%	03/20/38	433,870	34,335	0.02%
FHLMC	2.021%	12/15/37	31,061	33,186	0.02%
FNMA	4.000%	02/25/40	760,462	32,723	0.02%
FNMA	4.000%	01/25/28	360,067	30,503	0.01%
FNMA	5.328%	10/25/34	337,697	29,583	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	34,632	29,347	0.01%
FNMA	6.000%	01/25/34	119,228	27,559	0.01%
Gold Key Resorts LLC	3.220%	03/17/31	25,261	25,259	0.01%
Hero Funding Trust	5.240%	09/20/42	24,096	24,305	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	26,658	23,607	0.01%
BXG Receivables Note Trust	3.990%	12/02/27	22,884	22,716	0.01%
GNMA	0.276%	08/20/66	2,133,354	22,000	0.01%
FNMA	6.378%	05/25/40	123,237	21,293	0.01%
ReadyCap Commercial Mortgage Trust	1.022%	06/25/35	17,031	16,811	0.01%
GNMA	4.000%	08/20/43	375,669	15,873	0.01%
B2R Mortgage Trust	3.336%	11/15/48	15,458	15,448	0.01%
Hero Funding Trust	4.500%	09/21/42	14,579	14,593	0.01%
GNMA	6.223%	05/16/38	69,822	13,164	0.01%
Colony American Finance Ltd.	2.544%	06/15/48	12,460	12,441	0.01%
Structured Asset Securities Corp.	3.819%	12/25/33	11,622	11,140	0.01%
FNMA	3.672%	01/01/21	8,729	8,728	0.00%
GNMA	1.910%	01/20/62	188,370	8,353	0.00%
FNMA	5.000%	06/25/40	124,164	7,192	0.00%
FHLMC	0.000%	05/15/37	6,551	6,245	0.00%
GNMA	3.078%	11/20/67	86,075	4,022	0.00%
GNMA	4.000%	03/20/41	3,926	3,968	0.00%
GNMA	3.180%	04/20/67	188,895	3,840	0.00%
FHLMC	3.000%	02/15/22	168,861	2,592	0.00%
FHLMC	4.500%	08/15/25	64,034	483	0.00%
FNMA	2.000%	09/15/42	297	297	0.00%
Money Market Funds					**3.64%**
State Street Institutional Liquid Reserves Fund - Premier Class			7,871,511	$7,873,873	3.64%

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.