



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

Net Assets: \$ 399,621,828

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	10,000,000	\$8,453,906	2.12%
FARM Mortgage Trust	2.180%	01/25/51	6,250,000	6,209,056	1.55%
U.S. Treasury Notes	2.875%	08/15/28	5,500,000	6,014,980	1.51%
FNMA	4.000%	12/25/43	4,748,991	5,153,272	1.29%
U.S. Treasury Bonds	2.000%	02/15/50	4,500,000	4,551,328	1.14%
U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	4,372,426	1.09%
U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	4,271,305	1.07%
U.S. Treasury Notes	0.625%	08/15/30	4,563,900	4,229,273	1.06%
U.S. Treasury STRIPS	0.000%	02/15/37	5,500,000	4,124,142	1.03%
U.S. Treasury Notes	1.625%	02/15/26	4,000,000	4,088,906	1.02%
U.S. Treasury Notes	0.875%	11/15/30	4,000,000	3,779,219	0.95%
U.S. Treasury Bonds	3.000%	02/15/48	3,000,000	3,652,266	0.91%
U.S. Treasury Bonds	1.125%	08/15/40	4,000,000	3,455,625	0.86%
U.S. Treasury STRIPS	0.000%	08/15/34	4,000,000	3,172,769	0.79%
U.S. Treasury STRIPS	0.000%	02/15/36	4,000,000	3,073,965	0.77%
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	2,339,758	0.59%
FNMA	3.000%	08/20/51	2,198,992	2,189,938	0.55%
FNMA	3.000%	07/25/45	2,044,494	2,183,148	0.55%
FNMA	3.000%	03/25/50	2,077,414	2,165,532	0.54%
FHLMC	3.500%	12/15/47	2,005,274	2,116,699	0.53%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	1,974,141	0.49%
GNMA	2.500%	07/20/50	1,975,000	1,952,715	0.49%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,876,370	0.47%
U.S. Treasury Bonds	1.375%	11/15/40	2,000,000	1,804,844	0.45%
U.S. Treasury STRIPS	0.000%	05/15/29	2,000,000	1,774,475	0.44%
Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,749,695	0.44%
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,682,089	0.42%
FNMA	3.500%	10/20/29	1,539,477	1,635,014	0.41%
GNMA	3.000%	05/20/46	1,575,566	1,633,586	0.41%
FHLMC	4.000%	08/15/43	1,499,825	1,628,368	0.41%
FHLMC	3.500%	01/15/48	1,486,368	1,578,566	0.39%
Brean ABS Trust	1.750%	10/25/61	1,600,000	1,551,992	0.39%
Freedom Mortgage Trust	6.000%	06/18/27	1,484,000	1,545,337	0.39%
LL ABS Trust	3.790%	03/15/23	1,500,000	1,528,802	0.38%
Oportun Funding XIV, LLC	3.440%	03/08/28	1,500,000	1,516,212	0.38%
FNMA	3.500%	10/25/47	1,454,196	1,509,360	0.38%
Drop Mortgage Trust	2.340%	04/15/26	1,500,000	1,501,411	0.38%
BX Trust	1.750%	09/15/23	1,500,000	1,499,553	0.38%
FNMA	0.334%	08/27/36	1,600,000	1,494,335	0.37%
FHLMC	3.000%	11/15/46	1,385,000	1,454,716	0.36%
FHLMC	3.500%	11/15/45	1,345,307	1,402,627	0.35%
Tesla Auto Lease Trust	1.320%	09/22/25	1,400,000	1,384,374	0.35%
BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,372,596	0.34%
Continental Credit Card, LLC	2.240%	12/15/28	1,350,000	1,349,956	0.34%
FNMA	3.000%	07/25/49	1,290,214	1,338,514	0.33%
Upstart Pass-Through Trust	2.000%	07/20/27	1,331,729	1,325,371	0.33%
FHLMC	0.000%	10/15/41	1,406,669	1,306,532	0.33%
GNMA	4.000%	07/20/48	1,162,000	1,275,639	0.32%
FMC GMSR Issuer Trust	3.620%	07/25/26	1,250,000	1,252,979	0.31%
BX Trust	3.202%	12/11/41	1,177,000	1,245,276	0.31%



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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	3.500%	01/15/48	1,143,360	\$1,244,077	0.31%
FNMA	3.353%	11/01/26	1,150,886	1,241,311	0.31%
FNMA	4.000%	03/01/35	1,142,258	1,240,400	0.31%
Liberty Lending Services	2.170%	05/15/29	1,250,000	1,239,420	0.31%
BX Trust	1.172%	09/15/37	1,235,829	1,230,302	0.31%
FHLMC	4.000%	05/15/48	1,146,185	1,228,713	0.31%
Motel 6 Trust	2.800%	09/15/38	1,220,000	1,220,384	0.31%
Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	1,218,547	0.30%
Continental Credit Card, LLC	3.660%	12/15/28	1,200,000	1,201,424	0.30%
Star	1.780%	04/17/38	1,200,000	1,199,999	0.30%
BX Trust	2.054%	05/15/37	1,200,000	1,193,957	0.30%
RMF Proprietary Issuance Trust	2.125%	09/25/61	1,200,000	1,186,920	0.30%
GNMA	4.500%	08/20/49	1,114,213	1,174,513	0.29%
Continental Credit Card, LLC	3.830%	08/15/26	1,150,769	1,172,285	0.29%
FHLMC	3.914%	07/15/35	1,150,000	1,166,873	0.29%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,166,537	0.29%
BX Trust	1.884%	06/15/23	1,150,000	1,149,999	0.29%
LoanCore Issuer Ltd.	2.584%	05/15/36	1,170,000	1,147,280	0.29%
GNMA	3.000%	12/20/45	1,052,874	1,133,831	0.28%
Westgate Resorts	6.213%	03/20/34	1,061,195	1,112,193	0.28%
FHLMC	3.500%	09/25/49	1,000,000	1,100,869	0.28%
FHLMC	2.049%	01/25/51	1,091,896	1,100,079	0.28%
Sunnova Solar Issuer, LLC	2.730%	11/01/55	1,086,316	1,096,807	0.27%
First Help Financial, LLC	1.630%	09/15/27	1,090,000	1,077,697	0.27%
FNMA	3.500%	02/25/48	1,026,317	1,065,178	0.27%
Invitation Homes Trust	1.086%	07/17/37	1,061,785	1,062,198	0.27%
FHLMC	3.000%	11/15/44	1,020,410	1,060,266	0.27%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,056,198	0.26%
FNMA	3.500%	05/25/42	965,989	1,051,615	0.26%
BX Commercial Mortgage Trust	2.184%	11/15/32	1,034,500	1,034,499	0.26%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	1,017,664	0.25%
FNMA	3.500%	03/25/43	1,000,000	1,016,663	0.25%
Brex, Inc.	2.130%	07/17/24	1,000,000	1,007,298	0.25%
FMC GMSR Issuer Trust	4.450%	01/25/26	1,000,000	1,005,502	0.25%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	989,332	1,003,795	0.25%
Chase Mortgage Finance Corp.	1.599%	02/25/50	1,003,374	1,003,602	0.25%
Upstart Securitization Trust	2.500%	04/20/27	996,401	1,003,448	0.25%
Credit Suisse First Boston	3.759%	12/06/22	1,000,000	1,003,266	0.25%
Credibility Asset Securitization	2.390%	04/15/26	1,000,000	1,002,664	0.25%
Goldman Sachs Mortgage Securities Corp. Trust	2.591%	05/15/26	1,000,000	1,000,782	0.25%
Acre Mortgage Trust	2.687%	12/15/37	1,000,000	1,000,000	0.25%
Stellar Jay Ireland Dac	5.926%	03/15/28	1,000,000	999,990	0.25%
Home Partners of America Trust	2.652%	12/17/26	1,000,000	999,983	0.25%
Extended Stay America Trust	2.934%	07/15/38	994,825	999,811	0.25%
PNMAC GMSR Issuer Trust	2.739%	08/25/23	1,000,000	999,701	0.25%
ReadyCap Commercial Mortgage Trust	2.500%	07/25/36	1,000,000	999,692	0.25%
LoanCore Issuer Ltd.	1.384%	07/15/36	1,000,000	999,690	0.25%
KKR Financial Management	1.154%	02/15/39	1,000,000	999,382	0.25%
FMC GMSR Issuer Trust	3.850%	10/26/26	1,000,000	999,273	0.25%
BXMT Ltd.	1.564%	02/18/38	1,000,000	996,544	0.25%
Upstart Securitization Trust	1.750%	06/20/31	1,000,000	996,084	0.25%
Wells Fargo & Co.	3.550%	09/29/25	925,000	996,017	0.25%
Colony American Finance Ltd.	3.104%	03/26/29	1,000,000	995,765	0.25%
ACC Trust	1.430%	07/22/24	1,000,000	995,580	0.25%
BDS Ltd.	2.000%	01/18/36	1,000,000	995,105	0.25%



Schedule of Investments (continued)
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Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	\$994,193	0.25%
FHLMC	1.849%	07/25/41	993,842	993,841	0.25%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	979,405	0.25%
ReadyCap Commercial Mortgage Trust	2.236%	02/25/35	968,443	974,869	0.24%
First Help Financial, LLC	0.830%	12/15/26	977,322	973,906	0.24%
FREMF Mortgage Trust	2.330%	01/25/29	943,102	936,928	0.23%
Liberty Lending Services	1.070%	05/15/29	925,502	922,442	0.23%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	907,388	0.23%
FNMA	3.000%	10/25/46	850,000	892,207	0.22%
FHLMC	3.500%	02/15/52	800,913	888,449	0.22%
FNMA	4.940%	12/01/43	755,467	881,791	0.22%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	878,740	876,413	0.22%
FNMA	4.500%	07/25/41	816,035	865,847	0.22%
GNMA	3.000%	04/20/50	806,653	859,475	0.22%
Veros Auto Receivables Trust	0.920%	10/15/26	857,993	857,473	0.21%
FNMA	6.500%	07/25/42	744,189	855,904	0.21%
FNMA	4.500%	06/01/37	762,324	840,260	0.21%
Bank of America Corp.	1.486%	05/19/24	830,000	839,126	0.21%
FNMA	3.140%	07/01/32	750,000	830,812	0.21%
American Water Capital Corp.	2.300%	06/01/31	825,000	828,300	0.21%
J.P. Morgan Wealth Management	1.349%	02/26/71	826,468	827,488	0.21%
Progress Residential Trust	1.303%	04/17/38	850,000	825,911	0.21%
Comcast Corp.	3.950%	10/15/25	750,000	824,098	0.21%
Oportun Funding, LLC	3.450%	05/15/24	800,000	811,045	0.20%
FHLMC	3.014%	07/16/35	800,000	810,754	0.20%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	809,454	0.20%
FNMA	3.500%	05/25/42	758,000	809,414	0.20%
Discover Bank	4.650%	09/13/28	700,000	806,169	0.20%
Goldman Sachs Group, Inc.	2.615%	04/22/32	800,000	803,289	0.20%
BX Trust	2.059%	09/15/37	823,886	800,247	0.20%
Public Storage	1.850%	05/01/28	800,000	799,019	0.20%
Avant Loans Funding Trust	2.300%	07/15/30	800,000	796,360	0.20%
Mercury Financial Credit Card	2.330%	03/20/26	800,000	794,557	0.20%
Tennessee Valley Authority	4.625%	09/15/60	525,000	787,719	0.20%
Colony American Finance Ltd.	1.707%	12/15/52	800,000	784,827	0.20%
Wisconsin Power & Light	1.950%	09/16/31	800,000	781,298	0.20%
Capital One Financial Corp.	1.878%	11/02/27	775,000	772,545	0.19%
Genesis Private Label Amortization Trust	6.630%	07/20/26	750,000	770,201	0.19%
Westgate Resorts	3.963%	03/20/34	746,290	766,346	0.19%
Lendmark Funding Trust	3.410%	11/20/31	750,000	765,589	0.19%
General Motors Financial Co., Inc.	4.300%	07/13/25	700,000	761,473	0.19%
Upstart Securitization Trust	2.750%	02/20/27	755,853	759,509	0.19%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	758,983	0.19%
Newtek Small Business Loan Trust	2.350%	12/25/44	761,650	757,494	0.19%
FHLMC	2.500%	05/25/49	758,520	754,444	0.19%
CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	750,633	0.19%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	750,216	0.19%
OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	749,204	0.19%
Oportun Funding, LLC	1.470%	05/08/31	750,000	748,843	0.19%
Small Business Lending Trust	3.200%	12/15/26	746,000	748,328	0.19%
BXMT	2.334%	05/17/38	750,000	746,424	0.19%
PFP III	2.485%	04/14/38	749,963	746,271	0.19%
Dominion Energy, Inc.	1.450%	04/15/26	750,000	744,270	0.19%
Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	743,090	0.19%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	742,880	0.19%



Schedule of Investments (continued)
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HPEFS Equipment Trust	1.290%	03/20/29	750,000	\$741,989	0.19%
Social Professional Loan Program	3.050%	11/16/48	730,000	738,820	0.18%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	735,225	0.18%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	727,948	0.18%
Social Professional Loan Program	4.160%	11/26/40	700,000	725,155	0.18%
Credito RL USA	1.350%	02/16/27	723,841	723,469	0.18%
Multi Family Connecticut Avenue	1.789%	10/15/49	725,267	723,237	0.18%
GNMA	3.500%	09/20/48	689,379	721,621	0.18%
FNMA	4.000%	02/25/44	693,765	715,634	0.18%
Multi Family Connecticut Avenue	2.039%	03/25/50	713,767	715,104	0.18%
LHOME Mortgage Trust	4.335%	03/25/24	700,000	706,478	0.18%
FHF Trust	1.270%	03/15/27	701,008	698,641	0.17%
WEC Energy Group, Inc.	0.800%	03/15/24	700,000	697,545	0.17%
Finance of America HECM	3.640%	02/25/31	700,000	693,726	0.17%
Aventura Mall Trust	4.249%	07/09/40	650,000	688,723	0.17%
Progress Residential Trust	2.106%	04/17/38	700,000	686,781	0.17%
Upstart Pass-Through Trust	1.750%	10/20/29	687,546	684,432	0.17%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	678,047	0.17%
Acre Mortgage Trust	3.187%	12/15/37	675,000	675,000	0.17%
College Ave Student Loans	2.320%	07/25/51	675,000	674,061	0.17%
Ocwen Master Advance Receivables	1.300%	08/15/52	670,000	669,793	0.17%
AT&T, Inc.	2.300%	06/01/27	650,000	664,773	0.17%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	657,840	0.16%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	655,326	0.16%
Oportun Funding, LLC	3.650%	05/08/31	650,000	655,123	0.16%
U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	655,057	0.16%
Motel 6 Trust	1.600%	09/15/38	650,000	650,000	0.16%
OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	649,280	0.16%
PFP Ltd.	1.735%	04/16/36	650,000	649,221	0.16%
Helmerich & Payne, Inc.	2.900%	09/29/31	650,000	647,041	0.16%
FNMA	5.000%	03/25/41	570,000	645,413	0.16%
FNMA	4.299%	06/25/43	602,783	644,482	0.16%
Prodigy Finance	1.336%	07/25/51	642,147	644,368	0.16%
Protective Life Global Funding	1.900%	07/05/28	650,000	643,916	0.16%
Regional Management Issuance Trust	3.230%	08/15/33	650,000	641,065	0.16%
FNMA	3.500%	05/25/48	600,000	631,327	0.16%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	600,000	626,617	0.16%
J.P. Morgan Wealth Management	1.849%	02/26/71	623,781	626,101	0.16%
FHLMC	5.357%	02/15/33	601,423	625,853	0.16%
BXMT Ltd.	2.114%	02/16/37	625,000	623,474	0.16%
Regional Management Issuance Trust	3.040%	03/17/31	625,000	618,499	0.15%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	614,864	617,252	0.15%
FNMA	4.000%	09/25/48	543,974	614,112	0.15%
Bank of Montreal France	0.949%	01/22/27	630,000	613,141	0.15%
Home Partners of America Trust	2.922%	10/19/39	610,079	612,749	0.15%
Upstart Securitization Trust	3.829%	01/21/30	600,000	606,558	0.15%
FNMA	3.500%	03/25/49	548,839	606,169	0.15%
Newtek Small Business Loan Trust	2.700%	02/25/44	614,755	605,887	0.15%
Realty Income Corp.	0.750%	03/15/26	625,000	605,215	0.15%
Multi Family Housing Mortgage Loan	1.864%	11/15/35	600,000	602,843	0.15%
TPG Real Estate Finance	1.314%	10/15/34	600,000	599,811	0.15%
Equitable Financial Life	1.800%	03/08/28	609,000	598,733	0.15%
Truist Financial Corp.	1.267%	03/02/27	600,000	591,326	0.15%
GNMA	3.000%	02/16/40	568,112	588,887	0.15%
FNMA	3.500%	06/01/31	546,419	588,608	0.15%



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Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	\$587,780	0.15%
FHLMC	4.000%	11/15/40	555,000	585,514	0.15%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	584,686	0.15%
GNMA	3.000%	08/20/49	540,446	583,877	0.15%
CLI Funding VI, LLC	3.620%	09/18/45	573,138	582,622	0.15%
Diamond Resorts Owner Trust	2.050%	11/21/33	582,185	581,179	0.15%
Freedom Financial	3.060%	03/18/27	575,000	579,394	0.14%
Helios Issuer, LLC	1.800%	02/20/48	584,192	578,280	0.14%
MVW Own Trust	1.940%	01/22/41	582,403	577,427	0.14%
GNMA	4.500%	08/16/40	495,389	577,228	0.14%
Freedom Mortgage Trust	5.920%	03/25/23	577,830	576,491	0.14%
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	490,000	573,644	0.14%
GNMA	3.000%	01/20/43	532,000	573,287	0.14%
Lendmark Funding Trust	4.690%	04/21/31	550,000	569,364	0.14%
FNMA	2.750%	10/25/49	554,579	568,755	0.14%
FHLMC	4.500%	12/01/37	511,156	567,169	0.14%
GNMA	3.500%	08/20/49	517,000	566,346	0.14%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	550,000	556,645	0.14%
FNMA	0.739%	07/25/36	550,754	554,807	0.14%
ACC Auto Trust	1.080%	04/15/27	555,337	554,753	0.14%
Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	553,638	0.14%
CVS Health Corp.	3.750%	04/01/30	500,000	550,918	0.14%
Walt Disney Co. (The)	2.000%	09/01/29	550,000	550,461	0.14%
Octane Receivables Trust	2.230%	11/20/28	550,000	546,533	0.14%
Morgan Stanley	3.875%	01/27/26	500,000	545,804	0.14%
Citigroup, Inc.	3.887%	01/10/28	500,000	544,558	0.14%
Home Partners of America Trust	3.157%	09/17/27	536,233	539,781	0.14%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	537,377	0.13%
Oracle Corp.	3.250%	05/15/30	500,000	530,570	0.13%
GNMA	3.000%	09/20/46	500,000	529,310	0.13%
GNMA	3.000%	09/20/46	500,000	528,112	0.13%
FNMA	1.950%	04/25/28	514,328	527,995	0.13%
GNMA	4.000%	04/20/49	490,565	527,212	0.13%
FNMA	6.511%	09/25/42	2,436,251	525,920	0.13%
Kroger Co. (The)	1.700%	01/15/31	550,000	523,736	0.13%
Principal Life Global Funding II	1.250%	06/23/25	525,000	520,881	0.13%
Social Professional Loan Program	4.140%	02/25/48	500,000	518,495	0.13%
Zoetics, Inc.	2.000%	05/15/30	525,000	515,137	0.13%
Holiday Inn Timeshare Trust	3.420%	10/09/39	500,065	512,178	0.13%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	508,228	0.13%
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	508,159	0.13%
FNMA	3.000%	05/25/42	500,568	508,100	0.13%
Opportun Funding XIII, LLC	3.870%	08/08/25	500,000	507,475	0.13%
Citigroup, Inc	1.678%	05/15/24	500,000	507,280	0.13%
College Ave Student Loans	4.120%	07/25/51	500,000	503,295	0.13%
Credibility Asset Securitization	3.380%	04/15/26	500,000	501,566	0.13%
MassMutual Global Funding	2.150%	03/09/31	500,000	501,514	0.13%
FedEx Corp.	2.400%	05/15/31	500,000	500,944	0.13%
Motel 6 Trust	2.200%	09/15/38	500,000	500,000	0.13%
ReadyCap Commercial Mortgage Trust	2.000%	07/25/36	500,000	499,848	0.13%
Eaton Vance Corp.	3.625%	06/15/23	478,000	499,604	0.12%
KeyBank NA	0.423%	01/03/24	500,000	499,123	0.12%
Morgan Stanley	0.529%	01/25/24	500,000	498,948	0.12%
FNMA	3.500%	06/01/33	462,830	498,539	0.12%
U.S. Treasury Notes	0.375%	09/15/24	500,000	494,922	0.12%



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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Truist Financial Corp.	1.887%	06/07/29	500,000	\$494,703	0.12%
Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	494,523	0.12%
Carvana Auto Receivable Trust	1.320%	11/09/26	500,000	493,833	0.12%
Cold Storage Trust	2.849%	11/16/37	491,495	491,200	0.12%
American Electric Power, Inc.	1.000%	11/01/25	500,000	491,101	0.12%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	490,749	0.12%
FedEx Corp.	1.875%	02/20/34	496,927	490,445	0.12%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	487,883	0.12%
FHLMC	2.500%	07/15/42	475,000	486,504	0.12%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	486,164	0.12%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	485,406	0.12%
FREMF Mortgage Trust	1.982%	07/25/28	492,062	485,207	0.12%
FHLMC	4.000%	11/15/46	471,592	485,106	0.12%
Principal Life Global Funding II	0.875%	01/12/26	500,000	484,571	0.12%
GNMA	3.500%	01/20/30	461,999	480,056	0.12%
United Airlines Pass-Through Trust	4.875%	07/15/27	449,000	474,474	0.12%
Met Life Global Funding I	1.550%	01/07/31	500,000	472,871	0.12%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	472,131	0.12%
Upstart Pass-Through Trust	3.000%	01/20/27	467,882	471,718	0.12%
Morgan Stanley	1.794%	02/13/32	500,000	471,009	0.12%
FHLMC	3.000%	12/15/47	441,240	468,116	0.12%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	463,123	0.12%
GNMA	6.000%	06/20/34	403,531	462,840	0.12%
GNMA	3.500%	09/20/35	436,000	460,271	0.12%
GNMA	5.500%	11/15/38	393,581	458,840	0.11%
Wells Fargo Mortgage Trust	2.590%	02/15/40	454,511	455,649	0.11%
FHLMC	3.500%	02/15/30	427,406	455,365	0.11%
Bank of America Corp.	2.592%	04/29/31	450,000	455,190	0.11%
Freedom Mortgage Trust	2.130%	10/27/25	456,672	453,694	0.11%
GNMA	3.500%	05/20/47	408,418	448,902	0.11%
Fifth Third Bancorp	1.707%	11/01/27	450,000	448,481	0.11%
Bank of America Corp.	3.458%	03/15/25	425,000	447,991	0.11%
FNMA	0.000%	11/25/32	477,987	447,946	0.11%
FREMF Mortgage Trust	2.330%	08/25/29	442,285	440,117	0.11%
Social Professional Loan Program	3.120%	05/15/46	425,000	433,829	0.11%
CarNow Auto Receivables Trust	0.970%	10/15/24	433,014	433,212	0.11%
FNMA	3.914%	04/25/43	448,709	432,000	0.11%
FNMA	11.504%	08/25/43	350,236	430,702	0.11%
Goldman Sachs Group, Inc.	3.500%	01/23/25	405,000	430,407	0.11%
Freedom Financial	2.830%	03/20/28	425,000	427,191	0.11%
Freedom Mortgage Trust	2.580%	11/25/24	416,404	414,755	0.10%
General Electric Capital Corp.	6.750%	03/15/32	300,000	412,335	0.10%
Credit Acceptance Auto Loan Trust	3.060%	03/15/29	400,000	412,245	0.10%
FNMA	3.500%	02/01/33	380,748	410,121	0.10%
Bank of America Corp.	2.015%	02/13/26	400,000	407,444	0.10%
FHLMC	3.500%	01/15/45	391,939	407,345	0.10%
Business Jet Securities, LLC	5.193%	07/15/34	408,819	406,351	0.10%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	405,817	0.10%
FHLMC	3.000%	05/15/45	387,835	403,754	0.10%
FHLMC	4.000%	11/01/34	371,101	400,852	0.10%
FNMA	4.000%	01/01/35	371,122	400,763	0.10%
Carvana Auto Receivable Trust	1.820%	09/08/27	400,000	398,741	0.10%
KeyCorp	2.550%	10/01/29	385,000	397,828	0.10%
JPMorgan Chase & Co.	1.578%	04/22/27	400,000	396,119	0.10%
GNMA	3.000%	01/20/29	376,780	394,949	0.10%



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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	3.000%	01/20/48	386,026	\$393,550	0.10%
JPMorgan Chase & Co.	1.470%	09/22/27	400,000	392,735	0.10%
MassMutual Global Funding	1.200%	07/16/26	400,000	392,337	0.10%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	389,188	0.10%
FHLMC	6.000%	07/25/36	334,295	388,683	0.10%
Wells Fargo Mortgage Trust	1.890%	02/15/40	386,334	386,817	0.10%
Renew Financial, LLC	3.670%	09/20/52	369,458	383,465	0.10%
FNMA	3.500%	03/01/35	355,566	381,745	0.10%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	375,008	0.09%
FHLMC	3.000%	05/15/43	365,615	374,837	0.09%
GNMA	5.964%	03/20/46	1,930,603	374,809	0.09%
Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	373,038	0.09%
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	372,497	0.09%
GoodGreen Trust	2.630%	04/15/55	368,447	370,109	0.09%
Exantas Capital Corp.	5.664%	04/17/37	362,620	369,284	0.09%
FNMA	3.000%	02/25/43	350,000	368,273	0.09%
US Bancorp	2.400%	07/30/24	350,000	363,749	0.09%
Royal Bank of Canada	1.150%	06/10/25	365,000	363,098	0.09%
GNMA	5.000%	03/20/49	328,008	362,820	0.09%
FNMA	4.500%	11/25/43	300,000	361,891	0.09%
FNMA	4.000%	07/25/41	321,407	360,817	0.09%
American Airlines Pass-Through Trust	3.200%	12/15/29	354,150	360,118	0.09%
Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	360,021	0.09%
FNMA	3.000%	01/25/43	352,000	359,888	0.09%
Business Jet Securities, LLC	2.918%	04/15/36	358,025	359,471	0.09%
FNMA	4.000%	07/25/49	318,000	354,875	0.09%
AbbVie, Inc.	2.950%	11/21/26	335,000	354,139	0.09%
GNMA	5.914%	02/16/41	2,021,211	352,052	0.09%
GNMA	4.500%	07/15/40	298,892	351,334	0.09%
Diamond Resorts Owner Trust	2.700%	11/21/33	349,311	349,758	0.09%
BB-UBS Trust	3.430%	11/05/36	335,000	349,744	0.09%
GNMA	6.564%	12/20/39	1,770,712	347,581	0.09%
FREMF Mortgage Trust	2.230%	01/25/28	346,742	345,774	0.09%
FNMA	3.911%	11/25/42	391,187	345,335	0.09%
FNMA	3.000%	11/01/33	327,472	344,689	0.09%
American Homes 4 Rent	3.678%	12/17/36	327,493	344,330	0.09%
FNMA	3.500%	10/01/29	321,541	344,058	0.09%
A10 Securitization	2.033%	08/15/40	341,695	342,634	0.09%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	341,226	0.09%
FNMA	2.500%	09/25/42	329,000	335,367	0.08%
FNMA	3.000%	02/25/49	320,785	333,520	0.08%
FREMF Mortgage Trust	2.233%	02/25/25	333,766	331,519	0.08%
GNMA	2.000%	09/20/42	342,000	331,391	0.08%
CVS Health Corp.	5.050%	03/25/48	250,000	328,681	0.08%
American Homes 4 Rent	6.418%	12/18/36	300,000	328,636	0.08%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	328,398	0.08%
Bank of America Corp.	3.875%	08/01/25	300,000	327,219	0.08%
American Homes 4 Rent	6.231%	10/17/36	300,000	326,021	0.08%
BMW US Capital, LLC	3.900%	04/09/25	300,000	325,309	0.08%
BXG Receivables	4.440%	02/02/34	312,183	324,402	0.08%
FMC Corp.	3.450%	10/01/29	300,000	322,674	0.08%
Bancorp Commercial Mortgage Trust (The)	2.784%	03/16/35	324,000	322,636	0.08%
GNMA	0.590%	07/20/64	320,088	321,372	0.08%
American Campus Communities, Inc.	3.750%	04/15/23	309,000	320,189	0.08%
Atmos Energy Corp.	2.625%	09/15/29	310,000	320,123	0.08%



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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	2.500%	06/20/42	318,000	\$317,100	0.08%
Amgen, Inc.	1.900%	02/21/25	310,000	316,824	0.08%
FHLMC	0.000%	09/15/43	365,270	315,755	0.08%
FNMA	5.500%	07/25/35	282,383	315,585	0.08%
Oracle Corp.	2.800%	04/01/27	300,000	313,550	0.08%
Continental Credit Card, LLC	4.950%	08/15/26	300,000	312,900	0.08%
American Water Capital Corp.	2.800%	05/01/30	300,000	312,325	0.08%
MVW Own Trust	1.440%	01/22/41	313,602	310,775	0.08%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	308,977	0.08%
FHLMC	3.000%	03/15/43	307,244	308,821	0.08%
PPG Industries, Inc.	2.550%	06/15/30	300,000	307,006	0.08%
Oracle Corp.	2.300%	03/25/28	300,000	304,515	0.08%
Credit Suisse First Boston	4.941%	04/17/36	300,000	303,745	0.08%
FNMA	4.000%	01/25/48	3,187,592	303,739	0.08%
United Airlines Pass-Through Trust	5.875%	04/15/29	270,990	303,175	0.08%
FHLMC	0.000%	07/15/37	338,717	302,539	0.08%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	302,506	0.08%
First Horizon Bank	5.750%	05/01/30	250,000	302,489	0.08%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	301,350	0.08%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	301,273	0.08%
20 Times Square Trust	3.203%	05/17/35	300,000	300,760	0.08%
FNMA	5.000%	10/25/43	250,000	300,432	0.08%
FNMA	6.000%	04/25/34	244,941	299,940	0.08%
A10 Securitization	2.617%	08/15/40	300,000	299,799	0.07%
GNMA	4.000%	02/20/34	281,921	299,718	0.07%
FHLMC	5.000%	02/15/41	262,142	298,842	0.07%
TES, LLC	4.330%	10/20/47	284,059	298,677	0.07%
American Tower Corp.	1.450%	09/15/26	300,000	295,538	0.07%
Home Depot, Inc. (The)	1.500%	09/15/28	300,000	294,616	0.07%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	294,251	0.07%
Mondelez International, Inc.	1.250%	09/24/26	300,000	294,001	0.07%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	293,649	0.07%
CubeSmart LP	3.000%	02/15/30	280,000	292,289	0.07%
Fidelity National Information Services	1.650%	03/01/28	300,000	291,745	0.07%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	291,620	0.07%
Apple, Inc.	1.650%	05/11/30	300,000	291,479	0.07%
GNMA	4.463%	06/20/63	278,805	288,829	0.07%
FNMA	2.550%	12/01/28	272,270	288,451	0.07%
Waste Management, Inc.	1.150%	03/15/28	300,000	286,365	0.07%
FHLMC	0.490%	01/15/35	283,221	285,484	0.07%
British Telecommunications plc	3.250%	11/08/29	275,000	284,697	0.07%
Fifth Third Bancorp	2.375%	01/28/25	275,000	283,835	0.07%
Regions Financial Corp.	2.250%	05/18/25	275,000	283,699	0.07%
GNMA	4.500%	09/20/42	273,689	281,716	0.07%
Wells Fargo & Co.	2.188%	04/30/26	275,000	281,045	0.07%
BHMS Mortgage Trust	1.340%	07/16/35	280,000	280,089	0.07%
Daimler Finance, LLC	1.750%	03/10/23	275,000	279,182	0.07%
FNMA	3.280%	12/01/32	250,000	277,955	0.07%
FHLMC	3.500%	04/15/44	250,000	276,746	0.07%
GNMA	4.914%	03/16/38	1,704,118	275,791	0.07%
International Exchange, Inc.	0.700%	06/15/23	275,000	275,217	0.07%
FNMA	16.586%	11/25/31	211,304	274,521	0.07%
Finance of America HECM	1.710%	07/25/30	271,673	272,449	0.07%
Business Jet Securities, LLC	3.967%	11/15/35	267,790	272,075	0.07%
GNMA	3.000%	06/20/49	847,484	269,901	0.07%



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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	\$266,928	0.07%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	265,867	0.07%
GNMA	2.750%	01/20/48	284,000	263,853	0.07%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	263,637	0.07%
GNMA	5.000%	02/20/35	236,969	263,338	0.07%
PNC Financial Services	2.600%	07/23/26	250,000	262,646	0.07%
FNMA	3.500%	05/25/48	247,826	262,487	0.07%
GNMA	3.500%	08/20/49	2,424,152	260,782	0.07%
PNC Bank NA	2.700%	10/22/29	250,000	260,773	0.07%
Progressive Corp.	3.200%	03/26/30	240,000	260,668	0.07%
Comerica Bank	2.500%	07/23/24	250,000	260,648	0.07%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	260,629	0.07%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	260,438	0.07%
Helios Issuer, LLC	2.980%	06/20/47	251,767	259,321	0.06%
Spirit Realty LP	3.200%	02/15/31	250,000	258,849	0.06%
Truist Financial Corp.	2.150%	12/06/24	250,000	258,314	0.06%
Valero Energy Corp.	2.700%	04/15/23	250,000	257,100	0.06%
Discover Bank	2.700%	02/06/30	250,000	256,366	0.06%
Apple, Inc.	2.200%	09/11/29	250,000	255,655	0.06%
BSPRT Issuer Ltd.	1.140%	09/17/35	256,121	255,494	0.06%
Carrier Global Corp.	2.700%	02/15/31	250,000	255,212	0.06%
Nucor Corp.	2.000%	06/01/25	250,000	255,200	0.06%
FNMA	2.000%	07/25/42	254,061	254,761	0.06%
Wells Fargo & Co.	2.393%	06/02/28	250,000	254,092	0.06%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	253,704	0.06%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	253,147	0.06%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	251,512	0.06%
Newtek Small Business Loan Trust	3.500%	12/25/44	258,961	251,233	0.06%
A10 Securitization	5.465%	08/15/40	250,000	251,073	0.06%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	250,799	0.06%
A10 Securitization	4.129%	08/15/40	250,000	250,390	0.06%
FHLMC	7.500%	01/15/36	222,923	250,242	0.06%
Bank of America Corp.	1.658%	03/11/27	250,000	248,839	0.06%
Spirit Realty LP	2.100%	03/15/28	250,000	245,397	0.06%
Comcast Corp.	1.950%	01/15/31	250,000	243,983	0.06%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	243,823	0.06%
FNMA	4.000%	12/01/44	215,659	239,340	0.06%
FHF Trust	2.590%	12/15/23	237,009	238,426	0.06%
FNMA	6.500%	09/25/32	205,109	237,958	0.06%
Citizens Financial Group	2.850%	07/27/26	225,000	236,717	0.06%
Georgia Power Co.	2.100%	07/30/23	230,000	235,342	0.06%
Mosaic Solar Loans, LLC	2.100%	04/20/46	231,483	232,623	0.06%
GNMA	3.500%	02/20/49	218,579	232,224	0.06%
Athene Global Funding	2.500%	01/14/25	225,000	231,960	0.06%
College Ave Student Loans	4.460%	12/28/48	223,881	230,650	0.06%
FHLMC	6.610%	08/15/30	1,761,017	230,084	0.06%
GNMA	0.681%	05/20/66	231,021	230,007	0.06%
FHLMC	2.000%	09/25/50	262,000	228,754	0.06%
FHLMC	6.530%	07/15/42	981,254	228,450	0.06%
FNMA	5.000%	02/25/40	200,000	228,396	0.06%
FNMA	5.000%	07/25/38	203,604	228,134	0.06%
GNMA	6.000%	04/20/36	200,073	225,208	0.06%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	211,476	0.05%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	211,160	0.05%
Citigroup, Inc.	3.352%	04/24/25	200,000	210,714	0.05%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Republic Services, Inc.	2.500%	08/15/24	200,000	\$207,805	0.05%
Social Professional Loan Program	4.430%	10/25/41	200,000	206,003	0.05%
PECO Energy Co.	3.000%	09/15/49	200,000	205,793	0.05%
FNMA	2.430%	10/01/29	192,117	202,473	0.05%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	201,699	0.05%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	200,965	0.05%
BX Trust	1.409%	09/15/37	205,971	200,807	0.05%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	199,356	0.05%
Hero Funding Trust	3.080%	09/20/42	192,861	197,593	0.05%
Toronto-Dominion Bank (The)	1.200%	06/03/26	200,000	197,527	0.05%
Royal Bank of Canada	1.150%	07/14/26	200,000	196,544	0.05%
CubeSmart LP	2.000%	02/15/31	200,000	193,981	0.05%
Upstart Pass-Through Trust	3.500%	03/20/28	189,008	192,308	0.05%
LL ABS Trust	2.330%	07/15/22	189,937	190,846	0.05%
FNMA	3.550%	08/01/30	171,268	190,083	0.05%
FHLMC	4.500%	02/15/42	1,525,107	188,861	0.05%
FHLMC	0.000%	08/15/42	212,475	187,896	0.05%
Citigroup, Inc.	2.976%	11/05/30	180,000	187,782	0.05%
Hero Funding Trust	3.570%	09/20/47	179,748	186,329	0.05%
BP Capital Markets plc	3.194%	04/06/25	175,000	186,117	0.05%
FNMA	4.000%	04/01/42	1,341,251	184,713	0.05%
Octane Receivables Trust	1.710%	02/20/25	182,769	184,094	0.05%
State Street Corp.	2.354%	11/01/25	175,000	181,658	0.05%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	179,108	0.04%
Morgan Stanley	2.699%	01/22/31	175,000	178,874	0.04%
FNMA	4.000%	08/25/33	1,763,224	178,546	0.04%
FNMA	5.500%	02/25/35	156,597	174,073	0.04%
GNMA	4.596%	08/20/67	168,550	173,971	0.04%
FHLMC	3.000%	02/15/43	172,610	172,631	0.04%
PPL Electric Utilities	3.000%	10/01/49	160,000	169,090	0.04%
Mill City Solar Loan Ltd.	3.690%	07/20/43	159,001	167,809	0.04%
Pricoa Global Funding	3.450%	09/01/23	160,000	167,624	0.04%
GNMA	4.500%	06/15/46	148,033	167,346	0.04%
FNMA	0.588%	06/25/43	10,811,841	166,858	0.04%
Citigroup, Inc.	4.125%	07/25/28	150,000	166,773	0.04%
Comcast Corp.	3.969%	11/01/47	144,000	165,808	0.04%
Hero Funding Trust	3.190%	09/20/48	159,251	164,148	0.04%
FNMA	2.000%	01/25/50	171,000	156,882	0.04%
Newtek Small Business Loan Trust	4.000%	02/25/44	161,778	156,737	0.04%
DTE Energy Co.	2.529%	10/01/24	150,000	156,252	0.04%
Social Professional Loan Program	4.440%	05/25/40	150,000	155,541	0.04%
FNMA	5.000%	05/25/39	809,028	155,229	0.04%
Hero Funding Trust	5.240%	09/20/42	153,754	153,852	0.04%
ERP Operating LP	2.500%	02/15/30	150,000	153,810	0.04%
Alaska Airlines	4.800%	08/15/27	138,239	153,425	0.04%
FNMA	7.500%	03/25/34	126,155	151,964	0.04%
FHLMC	5.000%	07/15/33	124,291	151,119	0.04%
SFS Asset Securitization, LLC	5.023%	06/10/25	150,000	150,536	0.04%
FHLMC	4.000%	12/01/28	138,960	149,711	0.04%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	149,605	0.04%
Citigroup Commercial Mortgage	3.340%	07/15/30	150,000	148,955	0.04%
Bank of America Corp.	1.319%	06/19/26	150,000	148,840	0.04%
FNMA	4.870%	10/01/41	127,196	143,542	0.04%
FNMA	3.500%	10/01/46	137,246	143,054	0.04%
Verizon Communications, Inc.	2.987%	10/30/56	143,000	135,772	0.03%



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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	0.469%	11/25/36	133,587	\$135,310	0.03%
Ameren Corp.	2.500%	09/15/24	130,000	135,104	0.03%
FNMA	4.250%	05/25/37	125,878	134,946	0.03%
FHLMC	0.000%	08/15/36	146,468	134,664	0.03%
FNMA	4.820%	12/01/29	120,402	134,050	0.03%
FHLMC	0.000%	02/01/34	144,767	133,540	0.03%
Credit Suisse First Boston	4.941%	04/17/36	135,000	133,005	0.03%
FNMA	2.370%	10/01/26	126,616	132,097	0.03%
College Ave Student Loans	1.489%	12/28/48	129,589	131,512	0.03%
FNMA	0.489%	02/25/42	129,922	131,306	0.03%
Credit Suisse First Boston	4.284%	04/17/36	127,000	130,953	0.03%
GNMA	6.614%	06/20/37	723,905	130,177	0.03%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	130,005	0.03%
GNMA	5.250%	06/20/38	118,235	129,830	0.03%
DTE Energy Co.	2.950%	03/01/30	125,000	129,487	0.03%
Northern States Power Co. of Wisconsin	2.900%	03/01/50	125,000	128,943	0.03%
FNMA	4.000%	12/25/28	120,000	128,595	0.03%
Abbott Laboratories	4.750%	11/30/36	100,000	127,829	0.03%
Total Capital International SA	2.829%	01/10/30	120,000	127,546	0.03%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	127,067	0.03%
GNMA	0.605%	01/16/40	125,452	126,714	0.03%
Hero Funding Trust	3.750%	09/20/41	122,097	126,448	0.03%
Kroger Co. (The)	2.200%	05/01/30	125,000	124,821	0.03%
CSX Corp.	4.250%	11/01/66	100,000	124,805	0.03%
FNMA	3.000%	08/25/42	119,266	123,790	0.03%
FNMA	5.000%	06/01/35	775,793	122,551	0.03%
Upstart Pass-Through Trust	3.750%	02/20/28	119,923	122,073	0.03%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	121,407	0.03%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	120,982	0.03%
Dell International, LLC / EMC Corp.	5.300%	10/01/29	100,000	120,285	0.03%
FNMA	3.500%	02/25/43	1,839,226	119,769	0.03%
Laurel Road Prime Student Loan	2.730%	10/25/48	117,438	119,299	0.03%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	117,961	119,265	0.03%
AbbVie, Inc.	4.550%	03/15/35	100,000	119,139	0.03%
American Homes 4 Rent	3.467%	04/17/52	113,490	118,631	0.03%
Diamond Resorts Owner Trust	3.530%	02/20/32	116,208	118,599	0.03%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	117,410	0.03%
FNMA	5.000%	03/25/35	733,638	117,277	0.03%
AT&T, Inc.	4.500%	05/15/35	100,000	115,546	0.03%
PPG Industries, Inc.	2.400%	08/15/24	110,000	114,079	0.03%
Bancorp Commercial Mortgage Trust (The)	2.434%	08/15/32	115,235	114,039	0.03%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	112,659	0.03%
American Homes 4 Rent	4.250%	02/15/28	100,000	112,247	0.03%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	111,759	0.03%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	111,641	0.03%
Life Storage LP	3.875%	12/15/27	100,000	111,026	0.03%
AT&T, Inc.	2.550%	12/01/33	114,000	110,713	0.03%
Helios Issuer, LLC	3.750%	06/20/46	105,923	110,590	0.03%
Spirit Realty LP	4.450%	09/15/26	100,000	110,471	0.03%
Discover Financial Services	4.100%	02/09/27	100,000	110,157	0.03%
American Tower Corp.	3.800%	08/15/29	100,000	109,863	0.03%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	109,551	0.03%
Kirby Corp.	4.200%	03/01/28	100,000	109,302	0.03%
Coterra Energy, Inc.	3.900%	05/15/27	100,000	109,093	0.03%
Bank of America Corp.	3.824%	01/20/28	100,000	109,067	0.03%



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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	\$109,065	0.03%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	108,994	0.03%
FNMA	4.000%	02/25/47	1,643,545	108,793	0.03%
FNMA	0.000%	10/25/43	127,705	108,766	0.03%
Lincoln National Corp.	3.625%	12/12/26	100,000	108,724	0.03%
Morgan Stanley	3.625%	01/20/27	100,000	108,684	0.03%
Realty Income Corp.	3.875%	04/15/25	100,000	108,474	0.03%
Capital One Financial Corp.	3.750%	07/28/26	100,000	108,133	0.03%
Shell International Finance BV	6.375%	12/15/38	73,000	108,101	0.03%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	108,055	0.03%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	107,979	0.03%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	107,329	107,715	0.03%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	107,324	0.03%
Morgan Stanley	3.700%	10/23/24	100,000	107,245	0.03%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	107,102	0.03%
Ford Motor Co.	4.346%	12/08/26	100,000	106,912	0.03%
Valero Energy Corp.	3.400%	09/15/26	100,000	106,908	0.03%
Citigroup, Inc.	3.300%	04/27/25	100,000	106,760	0.03%
Morgan Stanley	3.125%	07/27/26	100,000	106,237	0.03%
Realty Income Corp.	3.000%	01/15/27	100,000	106,234	0.03%
Skopos Auto Receivables Trust	3.430%	09/15/23	105,943	106,151	0.03%
ERP Operating LP	2.850%	11/01/26	100,000	105,837	0.03%
Southwest Airlines Co.	3.000%	11/15/26	100,000	105,091	0.03%
DTE Energy Co.	2.850%	10/01/26	100,000	104,813	0.03%
Kroger Co. (The)	2.650%	10/15/26	100,000	104,737	0.03%
CMS Energy Corp.	2.950%	02/15/27	100,000	104,636	0.03%
Southwestern Electric Power	2.750%	10/01/26	100,000	104,553	0.03%
New York Life Global Funding	2.900%	01/17/24	100,000	104,517	0.03%
Morgan Stanley	3.737%	04/24/24	100,000	104,269	0.03%
Lennox International, Inc.	3.000%	11/15/23	100,000	103,916	0.03%
Comcast Corp.	2.650%	02/01/30	100,000	103,562	0.03%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	103,439	0.03%
FNMA	5.000%	08/25/36	92,030	103,394	0.03%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	103,097	0.03%
Citigroup, Inc.	1.381%	07/01/26	100,000	103,008	0.03%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	102,526	0.03%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	102,487	0.03%
Verizon Communications, Inc.	1.225%	05/15/25	100,000	102,213	0.03%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	101,465	0.03%
Citigroup Commerical Mortgage	1.190%	07/15/30	101,547	101,184	0.03%
Bank of America Corp.	2.881%	04/24/23	100,000	101,074	0.03%
GNMA	4.000%	02/20/44	1,332,494	100,361	0.03%
Champlain Housing Mortgage Trust	1.484%	11/17/36	100,000	99,969	0.02%
Cosmopolitan Hotel Trust	2.334%	11/15/36	100,000	99,968	0.02%
FHLMC	4.500%	12/15/39	90,630	99,767	0.02%
FHLMC	6.610%	06/15/35	1,844,531	99,678	0.02%
FHLMC	0.590%	10/15/40	98,433	99,668	0.02%
Upstart Pass-Through Trust	3.350%	04/20/28	97,985	99,500	0.02%
Ford Motor Co.	7.450%	07/16/31	75,000	99,281	0.02%
Mosaic Solar Loans, LLC	4.010%	06/22/43	92,974	98,795	0.02%
GNMA	2.000%	01/20/43	100,000	98,637	0.02%
Hero Funding Trust	4.990%	09/20/47	96,538	98,135	0.02%
CPS Auto Trust	3.730%	09/15/23	97,261	97,938	0.02%
American Tower Corp.	2.100%	06/15/30	100,000	97,116	0.02%
FHLMC	1.190%	11/15/37	93,380	94,445	0.02%



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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	5.961%	07/25/44	519,738	\$94,378	0.02%
College Ave Student Loans	4.750%	12/26/47	87,564	92,247	0.02%
FHLMC	0.590%	07/15/41	90,899	91,932	0.02%
GNMA	5.000%	12/20/38	85,040	91,558	0.02%
FNMA	2.000%	12/25/32	90,487	90,435	0.02%
FNMA	3.500%	06/25/34	1,060,657	90,348	0.02%
FNMA	6.500%	03/01/29	81,623	89,504	0.02%
FHLMC	4.500%	11/15/39	79,991	88,030	0.02%
FHLMC	0.000%	04/15/36	96,737	87,429	0.02%
College Ave Student Loans	5.500%	12/26/47	80,510	83,659	0.02%
GNMA	0.583%	07/20/64	81,952	82,322	0.02%
FNMA	3.500%	03/25/35	898,422	82,009	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	80,503	0.02%
GNMA	3.500%	03/20/46	72,928	78,375	0.02%
FNMA	5.000%	02/01/36	599,462	78,087	0.02%
LL ABS Trust	3.520%	03/15/27	77,702	78,060	0.02%
Social Professional Loan Program	2.720%	11/26/40	76,746	77,772	0.02%
FHLMC	6.500%	09/01/38	63,866	74,569	0.02%
FNMA	6.000%	12/25/32	63,720	74,295	0.02%
Continental Credit Card, LLC	6.410%	01/15/25	72,866	73,656	0.02%
FHLMC	6.510%	05/15/36	390,847	72,817	0.02%
FNMA	3.000%	04/25/43	71,511	71,685	0.02%
GoodGreen Trust	3.740%	10/15/52	64,320	67,130	0.02%
Earnest Student Loan Program, LLC	3.590%	01/25/41	66,307	66,418	0.02%
FHLMC	0.390%	05/15/28	67,100	66,392	0.02%
Spirit Realty LP	4.000%	07/15/29	60,000	65,955	0.02%
Hero Funding Trust	4.670%	09/20/48	62,057	65,715	0.02%
GNMA	3.000%	10/20/37	1,578,094	60,053	0.01%
Westgate Resorts	3.580%	12/20/31	58,357	58,892	0.01%
Westgate Resorts	4.100%	12/20/31	58,357	58,711	0.01%
Mosaic Solar Loans, LLC	4.770%	06/22/43	54,775	58,420	0.01%
GNMA	2.500%	02/20/45	57,026	56,377	0.01%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	55,084	0.01%
FNMA	6.511%	05/25/35	377,353	54,178	0.01%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	53,238	0.01%
CubeSmart LP	3.125%	09/01/26	50,000	52,842	0.01%
FHLMC	4.500%	09/15/41	514,757	52,261	0.01%
Boston Properties LP	2.750%	10/01/26	50,000	52,259	0.01%
New York Life Global Funding	2.350%	07/14/26	50,000	51,796	0.01%
FNMA	3.500%	07/25/35	504,873	51,575	0.01%
GNMA	6.114%	02/20/42	440,350	50,158	0.01%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	48,644	49,139	0.01%
FHLMC	0.000%	05/25/37	51,495	47,539	0.01%
FNMA	2.005%	12/25/39	43,724	45,641	0.01%
Renew Financial, LLC	3.220%	09/22/53	42,026	43,458	0.01%
FNMA	0.000%	10/25/36	45,497	42,969	0.01%
Colony American Finance Ltd.	3.141%	11/15/48	42,262	42,457	0.01%
FHLMC	3.500%	07/15/31	1,070,590	41,107	0.01%
FNMA	4.000%	06/25/40	1,108,720	40,856	0.01%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	35,784	36,070	0.01%
Freedom Financial	2.520%	03/18/27	35,792	35,844	0.01%
Laurel Road Prime Student Loan	3.540%	05/26/43	35,217	35,751	0.01%
FNMA	0.000%	01/25/43	37,866	32,798	0.01%
GNMA	5.000%	11/16/41	209,415	31,959	0.01%
Renew Financial, LLC	5.750%	09/20/52	30,126	30,666	0.01%



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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Airways Pass-Through Trust	7.125%	04/22/25	28,083	\$29,838	0.01%
Octane Receivables Trust	3.160%	09/20/23	29,358	29,533	0.01%
Freedom Financial	3.870%	06/18/26	26,841	26,881	0.01%
FNMA	3.500%	11/25/27	408,206	26,093	0.01%
FNMA	2.000%	08/25/42	25,640	24,162	0.01%
GNMA	0.832%	05/20/68	1,053,852	23,665	0.01%
FHLMC	3.000%	06/15/31	693,890	22,651	0.01%
Bancorp Commercial Mortgage Trust (The)	1.214%	09/17/36	22,191	22,191	0.01%
GNMA	8.552%	04/20/39	21,384	21,910	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	20,871	21,340	0.01%
GNMA	2.500%	10/20/41	18,148	18,864	0.00%
GNMA	0.477%	05/20/63	1,813,329	18,067	0.00%
FNMA	6.000%	01/25/34	89,286	17,900	0.00%
Gold Key Resorts, LLC	3.220%	03/17/31	16,812	16,983	0.00%
FNMA	4.000%	01/25/28	220,562	16,963	0.00%
GNMA	0.344%	08/20/66	1,540,876	16,731	0.00%
GNMA	6.000%	03/20/38	233,649	14,727	0.00%
Structured Asset Securities Corp.	2.097%	12/25/33	10,216	10,533	0.00%
FNMA	6.461%	05/25/40	63,202	10,320	0.00%
FNMA	4.500%	12/25/40	138,109	4,776	0.00%
GNMA	4.000%	08/20/43	169,568	3,944	0.00%
GNMA	1.906%	01/20/62	66,211	3,157	0.00%
GNMA	4.124%	11/20/67	21,208	1,554	0.00%
GNMA	3.949%	04/20/67	32,749	441	0.00%
FNMA	4.000%	02/25/40	66,673	353	0.00%
FNMA	5.000%	06/25/40	18,934	215	0.00%
Money Market Funds					1.33%
State Street Institutional Liquid Reserves Fund - Premier Class			5,318,426	\$5,319,490	1.33%

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.