



Schedule of Investments
Diamond Hill Short Duration Securitized Bond Fund
October 31, 2021

Net Assets: \$ 1,522,711,380

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Star	1.780%	04/17/38	18,300,000	\$18,299,989	1.20%
Antler Mortgage Trust	5.438%	05/25/25	16,188,000	16,185,177	1.06%
Multi Family Connecticut Avenue	3.839%	03/25/50	15,000,000	15,605,073	1.02%
BX Trust	1.750%	09/15/23	14,500,000	14,495,676	0.95%
Freedom Mortgage Trust	6.000%	06/18/27	12,585,000	13,105,164	0.86%
Continental Credit Card, LLC	3.830%	08/15/26	12,466,669	12,699,756	0.83%
BX Trust	2.059%	09/15/37	12,580,355	12,219,409	0.80%
Drop Mortgage Trust	2.340%	04/15/26	12,000,000	12,011,290	0.79%
Invitation Homes Trust	1.086%	07/17/37	11,552,633	11,557,127	0.76%
FMC GMSR Issuer Trust	3.850%	10/26/26	11,500,000	11,491,640	0.75%
Extended Stay America Trust	3.784%	07/15/38	11,152,978	11,208,875	0.74%
FHLMC	2.049%	01/25/51	10,873,171	10,954,664	0.72%
Small Business Lending Trust	5.010%	12/15/26	10,800,000	10,809,523	0.71%
MF1 Multifamily Housing Mortgage	4.241%	11/15/35	10,500,000	10,677,282	0.70%
BX Trust	1.172%	09/15/37	10,639,248	10,591,668	0.70%
U.S. Treasury Notes	2.625%	12/31/23	10,000,000	10,441,406	0.69%
Credit Suisse First Boston	3.759%	12/06/22	10,400,000	10,433,970	0.69%
U.S. Treasury Notes	1.750%	06/30/24	10,000,000	10,276,953	0.67%
Consumer Loan Underlying Bond Credit Trust	4.660%	07/15/26	10,000,000	10,173,999	0.67%
U.S. Treasury Notes	0.625%	10/15/24	10,000,000	9,961,719	0.65%
Genesis Private Label Amortization Trust	6.630%	07/20/26	9,500,000	9,755,877	0.64%
Brean ABS Trust	1.750%	10/25/61	10,000,000	9,699,952	0.64%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	9,500,000	9,656,329	0.63%
Citigroup Commercial Mortgage	3.340%	07/15/30	9,650,000	9,582,749	0.63%
PNMAC GMSR Issuer Trust	2.739%	08/25/23	9,400,000	9,397,187	0.62%
Tesla Auto Lease Trust	1.320%	09/22/25	9,500,000	9,393,968	0.62%
FMC GMSR Issuer Trust	3.620%	07/25/26	9,000,000	9,021,447	0.59%
Liberty Lending Services	1.070%	05/15/29	8,792,271	8,763,202	0.58%
Small Business Lending Trust	4.310%	07/15/26	8,455,000	8,462,718	0.56%
Multi Family Connecticut Avenue	1.789%	10/15/49	8,393,317	8,369,822	0.55%
Brex, Inc.	2.130%	07/17/24	8,300,000	8,360,575	0.55%
Upstart Securitization Trust	3.734%	09/20/29	8,247,729	8,300,962	0.55%
BXMT	1.134%	05/17/38	8,250,000	8,242,443	0.54%
LHOME Mortgage Trust	3.228%	09/25/26	8,250,000	8,234,622	0.54%
BXMT	2.334%	05/17/38	8,250,000	8,210,664	0.54%
Mariner Finance Issuance Trust	5.750%	08/21/34	8,000,000	8,081,420	0.53%
Credibility Asset Securitization	2.390%	04/15/26	8,000,000	8,021,311	0.53%
Stellar Jay Ireland Dac	5.926%	03/15/28	7,850,000	7,849,919	0.52%
Continental Credit Card, LLC	4.950%	08/15/26	7,450,000	7,770,357	0.51%
ReadyCap Commercial Mortgage Trust	2.500%	07/25/36	7,545,000	7,542,676	0.50%
Colony American Finance Ltd.	3.104%	03/26/29	7,500,000	7,468,237	0.49%
SFS Asset Securitization, LLC	4.238%	06/10/25	7,400,000	7,408,874	0.49%
Upstart Pass Through Trust	2.000%	07/20/27	7,288,059	7,252,464	0.48%
Upstart Securitization Trust	2.500%	04/20/27	7,174,088	7,224,824	0.47%
Exantas Capital Corp.	5.664%	04/17/37	7,059,000	7,188,725	0.47%
LL ABS Trust	3.790%	03/15/23	7,000,000	7,134,411	0.47%



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LoanCore Issuer Ltd.	2.584%	05/15/36	7,200,000	\$7,060,183	0.46%
FNMA	3.500%	12/25/41	6,671,222	7,046,805	0.46%
American Credit Acceptance Receivables Trust	5.940%	06/14/27	6,750,000	7,046,571	0.46%
Oportun Funding XIV, LLC	3.440%	03/08/28	6,950,000	7,025,115	0.46%
PNMAC GMSR Issuer Trust	2.939%	02/25/23	7,000,000	7,016,283	0.46%
Upstart Pass-Through Trust	2.000%	07/20/27	6,924,992	6,891,927	0.45%
First Help Financial, LLC	0.830%	12/15/26	6,841,257	6,817,344	0.45%
Continental Credit Card, LLC	3.660%	12/15/28	6,800,000	6,808,071	0.45%
Freedom Financial	3.060%	03/18/27	6,750,000	6,801,585	0.45%
ROC Securities Trust	5.682%	08/25/26	6,745,000	6,745,000	0.44%
Liberty Lending Services	3.540%	05/15/29	6,700,000	6,639,626	0.44%
Home Partners of America Trust	2.652%	12/17/26	6,500,000	6,499,887	0.43%
ReadyCap Commercial Mortgage Trust	2.236%	02/25/35	6,440,148	6,482,878	0.43%
Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	6,438,329	6,432,185	0.42%
First Help Financial, LLC	1.630%	09/15/27	6,500,000	6,426,634	0.42%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	6,275,000	6,349,159	0.42%
FREMF Mortgage Trust	2.330%	08/25/29	6,296,545	6,265,692	0.41%
Acre Mortgage Trust	2.687%	12/15/37	6,000,000	6,000,000	0.39%
OneMain Direct Auto Receivables	4.680%	04/14/31	5,500,000	5,990,723	0.39%
Genesis Sales Finance Master Trust	3.770%	12/21/26	6,000,000	5,946,295	0.39%
FREMF Mortgage Trust	2.330%	01/25/29	5,872,142	5,833,705	0.38%
Goldman Sachs Mortgage Securities Corp. Trust	2.591%	05/15/26	5,750,000	5,754,495	0.38%
Upstart Securitization Trust	4.783%	09/20/29	5,587,000	5,681,135	0.37%
Upstart Pass-Through Trust	3.000%	01/20/27	5,621,161	5,667,246	0.37%
Freedom Financial	4.860%	11/18/26	5,500,000	5,615,645	0.37%
FHLMC	1.500%	10/25/51	5,325,873	5,325,883	0.35%
Freedom Financial	1.600%	11/20/28	5,300,000	5,250,150	0.34%
CPS Auto Receivables Trust	4.750%	04/15/26	5,000,000	5,241,855	0.34%
Eaton Vance Corp.	3.625%	06/15/23	5,000,000	5,225,985	0.34%
U.S. Treasury Notes	2.750%	11/15/23	5,000,000	5,225,977	0.34%
BB-UBS Trust	3.430%	11/05/36	5,000,000	5,220,058	0.34%
RMF Proprietary Issuance Trust	2.125%	09/25/61	5,250,000	5,192,775	0.34%
FHLMC	3.914%	07/15/35	5,100,000	5,174,827	0.34%
Consumer Loan Underlying Bond Credit Trust	3.480%	12/15/26	5,000,000	5,077,567	0.33%
Small Business Lending Trust	6.300%	07/15/26	5,000,000	5,017,833	0.33%
OnDeck Asset Securitization Trust	4.940%	05/17/27	5,000,000	5,010,188	0.33%
Veros Auto Receivables Trust	3.640%	08/15/28	5,000,000	4,995,169	0.33%
LHOME Mortgage Trust	5.193%	09/25/26	5,000,000	4,990,940	0.33%
GLS Auto Receivables Trust	1.680%	01/15/27	5,000,000	4,988,712	0.33%
Upstart Pass Through Trust	1.700%	11/20/29	5,000,000	4,981,540	0.33%
Avant Loans Funding Trust	2.300%	07/15/30	5,000,000	4,977,250	0.33%
Hertz Vehicle Finance	4.340%	12/25/27	5,000,000	4,974,876	0.33%
BX Trust	2.054%	05/15/37	5,000,000	4,974,821	0.33%
Access Point Financial, Inc.	6.000%	04/15/29	5,000,000	4,971,482	0.33%
U.S. Treasury Notes	0.125%	10/15/23	5,000,000	4,964,648	0.33%
Cold Storage Trust	3.576%	11/15/37	4,914,953	4,938,868	0.32%
Cosmopolitan Hotel Trust	2.334%	11/15/36	4,900,000	4,898,453	0.32%
Westgate Resorts	6.213%	03/20/34	4,662,828	4,886,910	0.32%
Finance of America HECM	1.710%	07/25/30	4,822,199	4,835,966	0.32%
Multi Family Connecticut Avenue	2.039%	03/25/50	4,814,357	4,823,373	0.32%
Freedom Mortgage Trust	2.580%	11/25/24	4,839,035	4,819,872	0.32%
ACC Trust	1.430%	07/22/24	4,750,000	4,729,005	0.31%
Colony American Finance Ltd.	1.707%	12/15/52	4,750,000	4,659,911	0.31%
Credit Suisse First Boston	4.941%	04/17/36	4,575,000	4,632,113	0.30%



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LL ABS Trust	5.070%	03/15/27	4,500,000	\$4,604,902	0.30%
Goldman Sachs Mortgage Securities Corp. Trust	1.340%	07/16/35	4,615,249	4,603,605	0.30%
Extended Stay America Trust	2.934%	07/15/38	4,576,193	4,599,131	0.30%
FHF Trust	3.100%	09/15/25	4,500,000	4,583,779	0.30%
Bank of America Corp.	1.486%	05/19/24	4,514,000	4,563,632	0.30%
Upstart Securitization Trust	3.829%	01/21/30	4,500,000	4,549,183	0.30%
Bancorp Commercial Mortgage Trust (The)	2.784%	03/16/35	4,500,000	4,481,054	0.29%
TES, LLC	4.330%	10/20/47	4,260,880	4,480,148	0.29%
Veros Auto Receivables Trust	1.490%	10/15/26	4,500,000	4,473,867	0.29%
Foursight Capital Automobile Receivables	2.410%	08/15/25	4,400,000	4,463,590	0.29%
Veros Auto Receivables Trust	0.920%	10/15/26	4,432,963	4,430,277	0.29%
20 Times Square Trust	3.203%	05/17/35	4,400,000	4,411,148	0.29%
BHMS Mortgage Trust	1.340%	07/16/35	4,400,000	4,401,405	0.29%
Credito RL USA	1.350%	02/16/27	4,343,047	4,340,813	0.29%
Freedom Mortgage Trust	2.280%	03/25/29	4,203,458	4,213,640	0.28%
Verizon Communications, Inc.	4.150%	03/15/24	3,900,000	4,171,349	0.27%
ReadyCap Commercial Mortgage Trust	4.836%	02/25/35	4,000,000	4,056,800	0.27%
ReadyCap Commercial Mortgage Trust	3.936%	02/25/35	4,000,000	4,045,255	0.27%
Multi Family Housing Mortgage Loan	1.864%	11/15/35	4,000,000	4,018,956	0.26%
Mercury Financial Credit Card	6.260%	03/20/26	4,000,000	4,007,581	0.26%
Cosmopolitan Hotel Trust	1.014%	11/17/36	4,000,000	3,998,738	0.26%
KKR Financial Management	1.154%	02/15/39	4,000,000	3,997,528	0.26%
Freedom Financial	1.410%	03/20/28	4,000,000	3,997,458	0.26%
Genesis Sales Finance Master Trust	5.590%	12/21/26	4,000,000	3,965,731	0.26%
Westgate Resorts	3.963%	03/20/34	3,854,389	3,957,974	0.26%
Upstart Pass-Through Trust	1.750%	10/20/29	3,928,834	3,911,039	0.26%
Shelter Growth Capital Partners, LLC	2.240%	09/15/36	3,800,000	3,800,000	0.25%
Acre Mortgage Trust	1.885%	10/18/36	3,800,000	3,800,000	0.25%
Morgan Stanley	0.791%	07/22/25	3,800,000	3,778,007	0.25%
FNMA	3.000%	05/25/42	3,670,830	3,726,066	0.24%
Oportun Funding LLC	3.610%	10/08/31	3,750,000	3,721,834	0.24%
BXMT Ltd.	2.114%	02/16/37	3,725,000	3,715,907	0.24%
HPEFS Equipment Trust	1.290%	03/20/29	3,750,000	3,709,943	0.24%
College Ave Student Loans	4.460%	12/28/48	3,582,096	3,690,399	0.24%
Mercury Financial Credit Card	2.330%	03/20/26	3,700,000	3,674,824	0.24%
BXMT Ltd.	1.564%	02/18/38	3,650,000	3,637,386	0.24%
Continental Credit Card, LLC	2.240%	12/15/28	3,600,000	3,599,882	0.24%
Champlain Housing Mortgage Trust	1.484%	11/17/36	3,600,000	3,598,866	0.24%
FREMF Mortgage Trust	1.982%	07/25/28	3,641,261	3,590,535	0.24%
Cascade Funding Mortgage Trust	1.830%	03/20/41	3,588,000	3,514,106	0.23%
ReadyCap Commercial Mortgage Trust	3.000%	07/25/36	3,500,000	3,499,997	0.23%
Benefit Street Partners Realty Trust, Inc.	2.840%	09/17/35	3,500,000	3,497,816	0.23%
OnDeck Asset Securitization Trust	2.280%	05/17/27	3,500,000	3,496,284	0.23%
Oportun Funding, LLC	1.470%	05/08/31	3,500,000	3,494,601	0.23%
BXMT Ltd.	2.214%	02/16/37	3,500,000	3,448,704	0.23%
Business Jet Securities, LLC	6.948%	07/15/34	3,332,690	3,432,492	0.23%
FREMF Mortgage Trust	2.230%	01/25/28	3,309,806	3,300,569	0.22%
Freedom Financial	4.370%	03/18/27	3,250,000	3,300,195	0.22%
Chase Mortgage Finance Corp.	1.599%	02/25/50	3,271,871	3,272,617	0.22%
Freedom Financial	2.830%	03/20/28	3,250,000	3,266,754	0.21%
OnDeck Asset Securitization Trust	2.970%	05/17/27	3,250,000	3,246,399	0.21%
Upstart Securitization Trust	1.750%	06/20/31	3,250,000	3,237,273	0.21%
ROC Securities Trust	3.351%	08/25/26	3,200,000	3,183,254	0.21%
Freedom Mortgage Trust	2.130%	10/27/25	3,152,179	3,131,625	0.21%



Schedule of Investments (continued)
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Loanpal Solar Loan Ltd.	2.290%	01/20/48	3,115,309	\$3,127,411	0.21%
Continental Credit Card, LLC	6.160%	08/15/26	3,000,000	3,101,827	0.20%
Octane Receivables Trust	1.710%	02/20/25	3,070,512	3,092,782	0.20%
Credit Acceptance Auto Loan Trust	2.730%	11/15/29	3,000,000	3,068,596	0.20%
Multi Family Connecticut Avenue	3.339%	10/15/49	3,000,000	3,027,237	0.20%
Newtek Small Business Loan Trust	2.350%	12/25/44	3,039,899	3,023,311	0.20%
FMC GMSR Issuer Trust	4.450%	01/25/26	3,000,000	3,016,505	0.20%
Motel 6 Trust	4.800%	09/15/38	3,000,000	3,000,944	0.20%
LHOME Mortgage Trust	4.458%	09/25/26	3,000,000	3,000,863	0.20%
Goldman Sachs Group Inc	0.925%	10/21/24	3,000,000	2,996,790	0.20%
HGI CRE CLO Ltd.	1.850%	09/19/26	3,000,000	2,995,476	0.20%
Cascade Funding Mortgage Trust	3.849%	10/27/31	3,000,000	2,993,718	0.20%
FHLMC	1.849%	07/25/41	2,981,525	2,981,524	0.20%
Toyota Motor Corp.	0.450%	01/11/24	3,000,000	2,977,451	0.20%
Kroger Co. (The)	4.000%	02/01/24	2,800,000	2,973,679	0.20%
JPMorgan Chase & Co.	0.768%	08/09/25	3,000,000	2,964,755	0.19%
SPS Servicer Advance Receivables	3.160%	11/15/55	3,000,000	2,947,809	0.19%
Discover Financial Services	3.750%	03/04/25	2,750,000	2,939,450	0.19%
Protective Life Global Funding	0.473%	01/12/24	2,945,000	2,917,256	0.19%
Freedom Financial	4.180%	09/20/27	2,878,637	2,901,710	0.19%
LL ABS Trust	3.520%	03/15/27	2,874,991	2,888,221	0.19%
MVW Own Trust	1.940%	01/22/41	2,912,016	2,887,133	0.19%
American Credit Acceptance Receivables Trust	5.220%	08/13/27	2,800,000	2,878,785	0.19%
AbbVie, Inc.	2.900%	11/06/22	2,800,000	2,863,616	0.19%
Motel 6 Trust	3.650%	09/15/38	2,850,000	2,850,897	0.19%
Citigroup, Inc.	2.876%	07/24/23	2,800,000	2,845,378	0.19%
Motel 6 Trust	2.800%	09/15/38	2,800,000	2,800,881	0.18%
Intercontinental Exchange, Inc.	2.350%	09/15/22	2,750,000	2,791,635	0.18%
A10 Securitization	3.363%	08/15/40	2,800,000	2,771,446	0.18%
Chase Credit Linked Notes	1.009%	02/26/29	2,785,552	2,770,695	0.18%
HGI CRE CLO Ltd.	1.485%	06/16/36	2,750,000	2,747,946	0.18%
WEC Energy Group, Inc.	0.800%	03/15/24	2,750,000	2,740,357	0.18%
BDS Ltd.	2.000%	01/18/36	2,750,000	2,736,539	0.18%
BX Trust	3.684%	06/15/23	2,730,500	2,730,493	0.18%
LHOME Mortgage Trust	4.458%	09/25/26	2,750,000	2,723,892	0.18%
Credibility Asset Securitization	5.930%	04/15/26	2,676,000	2,703,267	0.18%
Genesis Private Label Amortization Trust	9.760%	07/20/30	2,625,000	2,692,906	0.18%
Octane Receivables Trust	2.890%	03/20/26	2,600,000	2,648,616	0.17%
Freedom Financial	6.960%	09/20/27	2,500,000	2,621,167	0.17%
Avid Automobile Receivables Trust	6.760%	05/17/27	2,500,000	2,590,730	0.17%
BX Commercial Mortgage Trust	2.184%	11/15/32	2,586,250	2,586,248	0.17%
Prodigy Finance	1.336%	07/25/51	2,568,586	2,577,472	0.17%
Business Jet Securities, LLC	5.067%	04/15/36	2,521,302	2,540,630	0.17%
Regional Management Issuance Trust	3.230%	10/15/30	2,500,000	2,530,297	0.17%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	2,500,000	2,530,203	0.17%
Veros Auto Receivables Trust	2.190%	06/16/25	2,500,000	2,512,758	0.17%
Genesis Sales Finance Master Trust	2.240%	09/22/25	2,500,000	2,511,109	0.16%
College Ave Student Loans	2.320%	07/25/51	2,500,000	2,496,523	0.16%
BX Trust	1.304%	05/15/37	2,500,000	2,493,676	0.16%
CarNow Auto Receivables Trust	5.120%	07/15/27	2,500,000	2,493,629	0.16%
J.P. Morgan Wealth Management	1.349%	02/26/71	2,479,403	2,482,465	0.16%
FNMA	4.000%	03/25/53	2,375,926	2,461,069	0.16%
Cold Storage Trust	2.849%	11/16/37	2,457,476	2,456,000	0.16%
Progress Residential Trust	1.303%	04/17/38	2,500,000	2,429,150	0.16%



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Prosper Marketplace Issuance Trust	3.200%	02/17/26	2,414,905	\$2,423,585	0.16%
CIG Auto Receivables Trust	2.350%	01/12/26	2,400,000	2,420,051	0.16%
CCG Receivables Trust	3.870%	12/15/25	2,395,000	2,410,117	0.16%
LL ABS Trust	6.540%	11/15/23	2,200,000	2,344,607	0.15%
Upstart Pass-Through Trust	3.350%	04/20/28	2,302,654	2,338,256	0.15%
FHF Trust	1.270%	03/15/27	2,336,692	2,328,804	0.15%
Genesis Sales Finance Master Trust	2.090%	12/21/26	2,350,000	2,328,350	0.15%
Wells Fargo Mortgage Trust	1.890%	02/15/40	2,318,006	2,320,904	0.15%
FREMF Mortgage Trust	2.233%	02/25/25	2,336,362	2,320,632	0.15%
Chase Credit Linked Notes	2.102%	02/26/29	2,321,293	2,314,062	0.15%
Newtek Small Business Loan Trust	4.000%	02/25/44	2,372,737	2,298,807	0.15%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	2,284,724	2,278,673	0.15%
Upstart Securitization Trust	2.750%	02/20/27	2,267,559	2,278,528	0.15%
JPMorgan Chase Bank, NA	1.138%	12/26/28	2,279,494	2,275,836	0.15%
CarNow Auto Receivables Trust	3.640%	02/17/26	2,250,000	2,253,541	0.15%
Hawaii Hotel Trust	1.234%	05/17/38	2,245,000	2,245,878	0.15%
Arivo Acceptance Auto Loan Receivables Trust	2.020%	02/16/27	2,223,000	2,218,908	0.15%
Bank of Nova Scotia	0.400%	09/15/23	2,200,000	2,188,759	0.14%
Bancorp Commercial Mortgage Trust (The)	2.434%	08/15/32	2,189,473	2,166,744	0.14%
Mariner Finance Issuance Trust	4.010%	07/20/32	2,120,000	2,160,280	0.14%
CIG Auto Receivables Trust	4.850%	05/15/26	2,120,000	2,159,978	0.14%
Freedom Financial Trust	5.500%	06/18/27	2,118,897	2,155,645	0.14%
Business Jet Securities, LLC	7.142%	11/15/35	2,079,116	2,154,723	0.14%
PPF Ltd.	1.735%	04/16/36	2,150,000	2,147,424	0.14%
ACC Auto Trust	1.080%	04/15/27	2,135,912	2,133,664	0.14%
A10 Securitization	2.617%	08/15/40	2,100,000	2,098,593	0.14%
Oportun Funding, LLC	5.410%	05/08/31	2,080,000	2,091,248	0.14%
RMF Proprietary Issuance Trust	2.125%	09/25/61	2,500,000	2,090,750	0.14%
Fontainebleau Miami Beach	3.750%	12/12/36	2,000,000	2,071,449	0.14%
Santander Consumer Auto Receivables	2.140%	12/15/26	2,000,000	2,029,083	0.13%
Regional Management Issuance Trust	2.340%	10/15/30	2,000,000	2,025,179	0.13%
Regional Management Issuance Trust	4.110%	11/15/28	2,000,000	2,016,995	0.13%
OCWEN Master Advance Receivables Trust	5.419%	08/15/52	2,000,000	2,014,715	0.13%
SFS Asset Securitization, LLC	5.023%	06/10/25	2,000,000	2,007,140	0.13%
Small Business Lending Trust	3.200%	12/15/26	2,000,000	2,006,241	0.13%
CarNow Auto Receivables Trust	2.160%	02/17/26	2,000,000	2,001,689	0.13%
BX Commerical Mortgage Trust	1.590%	01/15/34	2,000,000	2,000,593	0.13%
Acre Mortgage Trust	3.187%	12/15/37	2,000,000	2,000,000	0.13%
Mosaic Solar Loans, LLC	2.100%	04/20/46	1,984,142	1,993,911	0.13%
Royal Bank of Canada	0.750%	10/07/24	2,000,000	1,982,348	0.13%
Finance of America HECM	3.640%	02/25/31	2,000,000	1,982,073	0.13%
LL ABS Trust	2.330%	07/15/22	1,969,714	1,979,146	0.13%
Business Jet Securities, LLC	5.193%	07/15/34	1,985,691	1,973,704	0.13%
A10 Securitization	4.129%	08/15/40	1,950,000	1,953,042	0.13%
Upstart Pass-Through Trust	3.750%	02/20/28	1,907,862	1,942,074	0.13%
Daimler Finance, LLC	1.750%	03/10/23	1,900,000	1,928,893	0.13%
TES, LLC	7.740%	10/20/47	2,000,000	1,925,101	0.13%
Upstart Pass-Through Trust	3.500%	03/20/28	1,890,075	1,923,075	0.13%
JPMorgan Chase Bank, NA	2.280%	12/26/28	1,899,579	1,896,579	0.12%
FREMF Mortgage Trust	2.430%	02/25/29	1,890,077	1,890,076	0.12%
J.P. Morgan Wealth Management	1.849%	02/26/71	1,871,342	1,878,303	0.12%
Laurel Road Prime Student Loan	3.000%	10/25/48	1,842,378	1,871,455	0.12%
Progress Residential Trust	2.106%	04/17/38	1,900,000	1,864,120	0.12%
Upstart Securitization Trust	1.890%	03/20/31	1,850,000	1,853,129	0.12%



Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Helios Issuer, LLC	2.980%	06/20/47	1,762,368	\$1,815,249	0.12%
ReadyCap Commercial Mortgage Trust	2.000%	07/25/36	1,800,000	1,799,451	0.12%
Octane Receivables Trust	2.230%	11/20/28	1,800,000	1,788,652	0.12%
BDS Ltd.	2.350%	01/18/36	1,750,000	1,747,888	0.11%
Bancorp Commerical Mortgage Trust (The)	3.834%	08/17/32	2,000,000	1,744,600	0.11%
PFP III	2.485%	04/14/38	1,749,913	1,741,300	0.11%
Oportun Funding LLC	5.570%	10/08/31	1,750,000	1,737,320	0.11%
Wells Fargo Mortgage Trust	2.590%	02/15/40	1,704,416	1,708,686	0.11%
Wells Fargo Mortgage Trust	3.740%	02/15/40	1,681,690	1,690,112	0.11%
Genesis Private Label Amortization Trust	4.190%	07/20/30	1,680,000	1,688,104	0.11%
Protective Life Global Funding	0.781%	07/05/24	1,700,000	1,687,301	0.11%
Cascade Funding Mortgage Trust	3.086%	11/25/50	1,662,000	1,662,115	0.11%
Mosaic Solar Loans, LLC	3.100%	04/20/46	1,587,313	1,649,390	0.11%
Multi Family Connecticut Avenue	7.589%	03/25/50	1,500,000	1,645,128	0.11%
Liberty Lending Services	2.170%	05/15/29	1,650,000	1,636,035	0.11%
American Airlines Pass-Through Trust	3.200%	12/15/29	1,574,000	1,600,526	0.11%
JPMorgan Chase & Co.	1.470%	09/22/27	1,600,000	1,570,938	0.10%
Capital One Financial Corp.	4.250%	04/30/25	1,417,000	1,550,964	0.10%
Diamond Resorts Owner Trust	2.050%	11/21/33	1,552,492	1,549,812	0.10%
Regional Management Issuance Trust	3.040%	03/17/31	1,550,000	1,533,877	0.10%
Multi Family Connecticut Avenue	5.589%	10/15/49	1,500,000	1,531,759	0.10%
FHLMC	3.014%	07/16/35	1,500,000	1,520,163	0.10%
Holiday Inn Timeshare Trust	3.420%	10/09/39	1,482,951	1,518,874	0.10%
Access Point Financial, Inc.	5.820%	04/15/29	1,515,963	1,515,267	0.10%
RMF Buyout Issuance Trust	3.091%	06/25/30	1,500,000	1,504,794	0.10%
Motel 6 Trust	2.200%	09/15/38	1,500,000	1,499,999	0.10%
Athene Global Funding	2.500%	01/14/25	1,450,000	1,494,856	0.10%
RMF Buyout Issuance Trust	2.964%	02/25/30	1,469,000	1,467,297	0.10%
Carvana Auto Receivable Trust	1.320%	11/09/26	1,450,000	1,432,116	0.09%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,390,000	1,414,554	0.09%
FREMF Mortgage Trust	2.283%	12/25/24	1,409,319	1,402,841	0.09%
Holiday Inn Timeshare Trust	6.500%	10/09/39	1,379,489	1,402,110	0.09%
Credibility Asset Securitization	3.380%	04/15/26	1,375,000	1,379,307	0.09%
Encina Equipment Finance	4.360%	03/15/29	1,340,000	1,355,647	0.09%
Business Jet Securities, LLC	2.918%	04/15/36	1,342,594	1,348,016	0.09%
MVW Own Trust	1.440%	01/22/41	1,344,007	1,331,894	0.09%
Oportun Funding, LLC	3.650%	05/08/31	1,275,000	1,285,049	0.08%
American Homes 4 Rent	5.036%	10/18/52	1,171,000	1,279,411	0.08%
College Ave Student Loans	4.120%	07/25/51	1,250,000	1,258,236	0.08%
Principal Life Global Funding II	0.750%	08/23/24	1,265,000	1,254,420	0.08%
College Ave Student Loans	4.750%	12/26/47	1,188,372	1,251,929	0.08%
Westgate Resorts	4.100%	12/20/31	1,225,506	1,232,928	0.08%
Continental Credit Card, LLC	6.410%	01/15/25	1,214,436	1,227,595	0.08%
United Airlines Pass-Through Trust	5.875%	04/15/29	1,083,960	1,212,701	0.08%
Helios Issuer, LLC	1.800%	02/20/48	1,215,120	1,202,823	0.08%
Chase Credit Linked Notes	1.886%	01/25/28	1,192,508	1,200,064	0.08%
Prosper Marketplace Issuance Trust	0.000%	07/15/25	81,061,702	1,200,037	0.08%
Fifth Third Bancorp	1.707%	11/01/27	1,200,000	1,195,950	0.08%
Met Life Global Funding I	0.700%	09/27/24	1,200,000	1,192,265	0.08%
Diamond Resorts Owner Trust	2.700%	11/21/33	1,164,369	1,165,860	0.08%
FHF Trust	2.590%	12/15/23	1,155,418	1,162,325	0.08%
General Motors Financial Company, Inc.	3.250%	01/05/23	1,130,000	1,160,629	0.08%
Renew Financial, LLC	3.670%	09/20/52	1,108,373	1,150,394	0.08%
Cascade Funding Mortgage Trust	5.985%	11/25/44	1,100,000	1,127,786	0.07%



Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	1,099,310	\$1,111,460	0.07%
Devon Energy Corp.	5.250%	09/15/24	1,000,000	1,098,131	0.07%
Carvana Auto Receivable Trust	1.820%	09/08/27	1,100,000	1,096,539	0.07%
Newtek Small Business Loan Trust	2.700%	02/25/44	1,078,517	1,062,960	0.07%
Skopos Auto Receivables Trust	3.430%	09/15/23	1,059,434	1,061,512	0.07%
A10 Securitization	5.465%	08/15/40	1,050,000	1,054,504	0.07%
Business Jet Securities, LLC	3.967%	11/15/35	1,032,905	1,049,430	0.07%
Lendmark Funding Trust	4.690%	04/21/31	1,000,000	1,035,208	0.07%
Upstart Securitization Trust	4.060%	03/20/31	1,000,000	1,020,183	0.07%
FHLMC	4.664%	07/15/35	1,000,000	1,019,575	0.07%
Wells Fargo & Co.	1.654%	06/02/24	1,000,000	1,014,429	0.07%
Genesis Sales Finance Master Trust	2.990%	09/22/25	1,000,000	1,004,501	0.07%
Citigroup, Inc.	1.281%	11/03/25	1,000,000	1,001,098	0.07%
CarNow Auto Receivables Trust	1.380%	02/17/26	1,000,000	1,000,925	0.07%
BXG Receivables	4.440%	02/02/34	959,602	997,161	0.07%
Energy Transfer Operating LP	4.500%	04/15/24	925,000	992,873	0.07%
Waste Management, Inc.	2.900%	09/15/22	900,000	913,492	0.06%
Hero Funding Trust	5.240%	09/20/42	911,380	911,958	0.06%
Toronto-Dominion Bank (The)	0.700%	09/10/24	900,000	893,109	0.06%
Toyota Motor Corp.	0.625%	09/13/24	900,000	892,790	0.06%
Mosaic Solar Loans, LLC	3.710%	12/20/46	895,000	891,857	0.06%
Regional Management Issuance Trust	2.420%	03/17/31	895,000	886,062	0.06%
Skopos Auto Receivables Trust	4.770%	04/17/23	855,204	858,746	0.06%
RMF Buyout Issuance Trust	4.571%	06/25/30	800,000	802,480	0.05%
Truist Financial Corp.	0.400%	06/09/25	800,000	800,613	0.05%
New York Life Global Funding	0.900%	10/29/24	800,000	798,854	0.05%
CPS Auto Receivables Trust	4.400%	06/17/24	782,980	795,523	0.05%
Small Business Lending Trust	3.420%	07/15/26	793,181	793,445	0.05%
Met Life Global Funding I	1.950%	01/13/23	780,000	793,388	0.05%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	760,070	767,793	0.05%
Small Business Lending Trust	2.620%	12/15/26	763,851	765,357	0.05%
College Ave Student Loans	5.500%	12/26/47	724,590	752,929	0.05%
TransCanada Pipeline Strip	1.000%	10/12/24	750,000	746,974	0.05%
SFS Asset Securitization, LLC	6.390%	06/10/25	746,000	744,999	0.05%
A10 Securitization	2.033%	08/15/40	735,958	737,982	0.05%
GNMA	1.533%	03/20/69	21,752,926	728,801	0.05%
FNMA	0.739%	07/25/36	716,345	721,618	0.05%
Holiday Inn Timeshare Trust	5.500%	10/09/39	689,744	710,337	0.05%
SPS Servicer Advance Receivables	2.370%	11/15/52	700,000	701,251	0.05%
Octane Receivables Trust	3.160%	09/20/23	660,558	664,495	0.04%
FHLMC	1.190%	11/15/37	653,663	661,118	0.04%
GNMA	0.613%	10/20/62	639,590	644,962	0.04%
FHLMC	5.500%	06/01/41	522,446	610,290	0.04%
BX Trust	1.409%	09/15/37	617,914	602,422	0.04%
Mosaic Solar Loans, LLC	4.770%	06/22/43	547,748	584,203	0.04%
GNMA	0.598%	10/20/62	575,200	577,580	0.04%
Renew Financial, LLC	5.750%	09/20/52	540,912	550,594	0.04%
Dell International, LLC / EMC Corp.	4.000%	07/15/24	500,000	535,739	0.04%
Westgate Resorts	3.580%	12/20/31	513,545	518,253	0.03%
Alaska Airlines	4.800%	08/15/27	460,806	511,425	0.03%
AMSR Trust	4.000%	07/17/37	500,000	502,495	0.03%
Diamond Resorts Owner Trust	3.530%	02/20/32	484,200	494,164	0.03%
DTE Energy Co.	1.050%	06/01/25	500,000	493,750	0.03%
Hero Funding Trust	4.990%	09/20/47	482,689	490,674	0.03%



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Diamond Hill Short Duration Securitized Bond Fund
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Twenty-First Century Fox, Inc.	4.030%	01/25/24	450,000	\$479,143	0.03%
FNMA	0.639%	09/25/41	464,831	473,214	0.03%
Veros Auto Receivables Trust	1.670%	09/15/23	443,937	444,443	0.03%
PNC Bank NA	1.743%	02/24/23	420,000	421,715	0.03%
GNMA	0.386%	04/20/37	410,529	411,168	0.03%
JPMorgan Chase & Co.	1.124%	01/15/23	400,000	400,961	0.03%
Principal Life Global Funding II	2.375%	11/21/21	400,000	400,452	0.03%
Toronto-Dominion Bank (The)	0.530%	01/27/23	375,000	376,422	0.02%
FHLMC	0.490%	03/15/36	347,310	350,170	0.02%
FHLMC	0.540%	05/15/35	345,539	349,196	0.02%
JPMorgan Chase & Co.	0.653%	09/16/24	350,000	349,079	0.02%
GNMA	0.586%	02/20/38	339,144	341,120	0.02%
GNMA	0.832%	05/20/68	14,735,077	330,888	0.02%
Citigroup Commerical Mortgage	1.190%	07/15/30	304,642	303,553	0.02%
Mondelez International, Inc.	0.750%	09/24/24	300,000	297,130	0.02%
FNMA	0.469%	11/25/36	291,748	295,512	0.02%
GNMA	0.344%	08/20/66	25,911,255	281,344	0.02%
GNMA	0.477%	05/20/63	28,168,226	280,648	0.02%
FNMA	0.589%	12/25/40	273,211	277,341	0.02%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	268,381	270,522	0.02%
Ford Motor Credit Co., LLC	5.584%	03/18/24	250,000	269,375	0.02%
FHLMC	0.590%	07/15/41	258,769	261,712	0.02%
FNMA	0.000%	04/25/29	253,122	241,604	0.02%
FNMA	0.489%	02/25/42	198,198	200,310	0.01%
FNMA	4.000%	01/25/28	2,452,642	188,623	0.01%
GNMA	0.386%	12/20/42	170,917	171,530	0.01%
ACC Trust	2.820%	02/21/23	169,012	169,351	0.01%
FNMA	0.609%	04/25/42	157,551	159,386	0.01%
FHLMC	0.490%	07/15/43	153,226	153,875	0.01%
GNMA	5.000%	11/16/41	1,008,000	153,830	0.01%
GNMA	4.000%	03/20/42	2,854,920	151,790	0.01%
FHLMC	0.540%	01/15/41	138,266	138,892	0.01%
GNMA	0.303%	04/20/67	133,340	133,272	0.01%
Freedom Financial	3.870%	06/18/26	127,496	127,684	0.01%
FNMA	6.000%	01/25/34	625,751	125,453	0.01%
FHLMC	6.510%	05/15/36	630,398	117,447	0.01%
FNMA	6.510%	09/15/40	2,359,327	115,125	0.01%
Welbilt, Inc.	9.500%	02/15/24	100,000	102,618	0.01%
GNMA	0.681%	05/20/66	101,622	101,176	0.01%
CommonBond Student Loan Trust	4.440%	09/25/42	94,738	98,098	0.01%
Mosaic Solar Loans, LLC	0.000%	06/22/43	80,277	80,100	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	76,526	78,247	0.01%
FNMA	6.461%	05/25/40	442,413	72,239	0.00%
Gold Key Resorts, LLC	3.220%	03/17/31	56,039	56,609	0.00%
GNMA	2.070%	01/20/60	486,391	52,716	0.00%
FNMA	4.000%	08/25/44	471,855	52,170	0.00%
GNMA	1.906%	01/20/62	709,385	33,829	0.00%
GNMA	4.000%	08/20/43	1,443,359	33,567	0.00%
FHLMC	6.660%	10/15/26	142,181	13,387	0.00%
GNMA	4.124%	11/20/67	175,636	12,873	0.00%
FNMA	3.500%	08/25/26	260,081	9,723	0.00%
GNMA	3.949%	04/20/67	721,110	9,705	0.00%
FHLMC	0.490%	04/15/39	8,496	8,499	0.00%
Citigroup Mortgage Loan Trust, Inc.	2.165%	08/25/34	5,463	5,633	0.00%



Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	4.000%	02/25/40	833,418	4,408	0.00%
FNMA	5.000%	06/25/40	54,254	615	0.00%
Earnest Student Loan Program, LLC	0.000%	01/25/41	5,000	-	-
Money Market Funds					11.01%
State Street Institutional Liquid Reserves Fund - Premier Class			167,665,665	\$167,699,198	11.01%

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.