

# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments**  
**Diamond Hill Core Bond Fund**  
**February 28, 2022**

**Net Assets: \$ 434,036,770**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	10,000,000	\$7,977,344	1.84%
U.S. Treasury Bonds	1.125%	08/15/40	9,000,000	7,456,641	1.72%
U.S. Treasury Bonds	1.375%	11/15/40	7,000,000	6,052,812	1.39%
U.S. Treasury Notes	2.875%	08/15/28	5,500,000	5,852,129	1.35%
FARM Mortgage Trust	2.180%	01/25/51	5,889,115	5,716,193	1.32%
U.S. Treasury STRIPS	0.000%	02/15/36	7,000,000	5,176,695	1.19%
FNMA	4.000%	12/25/43	4,812,628	5,075,244	1.17%
U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	4,683,835	1.08%
U.S. Treasury Bonds	2.000%	02/15/50	4,500,000	4,309,277	0.99%
U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	4,218,038	0.97%
U.S. Treasury Notes	0.625%	08/15/30	4,563,900	4,135,856	0.95%
U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	4,123,181	0.95%
U.S. Treasury Bonds	3.750%	11/15/43	3,000,000	3,748,242	0.86%
U.S. Treasury Notes	0.500%	10/31/27	4,000,000	3,722,969	0.86%
U.S. Treasury Bonds	3.000%	02/15/48	3,000,000	3,451,289	0.80%
U.S. Treasury Notes	0.875%	11/15/30	3,700,000	3,418,020	0.79%
U.S. Treasury STRIPS	0.000%	08/15/34	4,000,000	3,073,340	0.71%
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	2,986,875	0.69%
FHLMC	3.000%	03/15/43	2,920,000	2,961,888	0.68%
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	2,257,399	0.52%
FNMA	3.000%	07/25/45	2,044,494	2,126,987	0.49%
FHLMC	3.500%	12/15/47	2,028,771	2,112,987	0.49%
FNMA	3.000%	03/25/50	2,077,414	2,081,275	0.48%
GNMA	2.500%	07/20/50	1,975,000	1,840,276	0.42%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,761,296	0.41%
U.S. Treasury STRIPS	0.000%	05/15/29	2,000,000	1,747,735	0.40%
Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,725,459	0.40%
Motel 6 Trust	2.891%	09/15/38	1,745,291	1,721,173	0.40%
Multifamily Structured Credit Risk	1.849%	07/25/41	1,767,864	1,685,315	0.39%
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,652,238	0.38%
Finance of America HECM	5.084%	11/25/25	1,650,000	1,650,000	0.38%
RMF Proprietary Issuance Trust	2.125%	09/25/61	1,684,855	1,600,893	0.37%
U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,597,941	0.37%
RMF Proposal Issue Trust	3.000%	01/25/62	1,600,000	1,578,757	0.36%
FHLMC	3.500%	01/15/48	1,503,785	1,563,665	0.36%
FHLMC	4.000%	08/15/43	1,448,301	1,547,353	0.36%
FNMA	3.500%	10/20/29	1,483,320	1,532,863	0.35%
LL ABS Trust	3.790%	03/15/23	1,500,000	1,512,139	0.35%
Freedom Mortgage Trust	6.000%	06/18/27	1,484,000	1,508,012	0.35%
Brean ABS Trust	1.750%	02/25/62	1,600,000	1,506,750	0.35%
Oportun Funding XIV, LLC	3.440%	03/08/28	1,500,000	1,504,637	0.35%
Brean ABS Trust	1.750%	10/25/61	1,583,581	1,500,006	0.35%
MF1 Multifamily Housing Mortgage Trust	1.553%	10/16/36	1,500,000	1,485,268	0.34%
FNMA	0.352%	08/27/36	1,600,000	1,474,016	0.34%
U.S. Treasury Notes	1.250%	09/30/28	1,500,000	1,445,977	0.33%
BX Trust	1.756%	09/15/36	1,500,000	1,444,570	0.33%

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## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	3.000%	11/15/46	1,385,000	\$1,414,898	0.33%
FREMF Mortgage Trust	2.357%	01/25/29	1,420,176	1,411,450	0.33%
FHLMC	3.500%	11/15/45	1,361,072	1,381,622	0.32%
Tesla Auto Lease Trust	1.320%	09/22/25	1,400,000	1,355,957	0.31%
GNMA	3.000%	05/20/46	1,347,830	1,355,787	0.31%
Continental Credit Card, LLC	2.240%	12/15/28	1,350,000	1,323,747	0.31%
BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,276,781	0.29%
A10 Securitization	4.753%	10/01/38	1,275,000	1,275,000	0.29%
TPG RE Finance, Inc.	1.600%	02/15/39	1,250,000	1,250,332	0.29%
A10 Securitization	4.409%	10/01/38	1,250,000	1,250,000	0.29%
GNMA	4.000%	07/20/48	1,162,000	1,247,194	0.29%
FHLMC	0.000%	10/15/41	1,353,087	1,240,894	0.29%
Arbor Realty Collateralized Loan	3.050%	01/15/37	1,250,000	1,239,784	0.29%
Angel Oak Mortgage Trust	5.400%	11/25/48	1,250,000	1,239,454	0.29%
FHLMC	3.500%	01/15/48	1,156,758	1,237,675	0.29%
FMC GMSR Issuer Trust	3.620%	07/25/26	1,250,000	1,210,783	0.28%
Liberty Lending Services	2.170%	05/15/29	1,250,000	1,209,891	0.28%
FNMA	3.500%	10/25/47	1,197,452	1,209,403	0.28%
New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,201,980	0.28%
Star Trust	1.820%	04/17/38	1,200,000	1,190,296	0.27%
BX Trust	3.202%	12/11/41	1,177,000	1,177,186	0.27%
Continental Credit Card, LLC	3.660%	12/15/28	1,200,000	1,177,089	0.27%
BX Trust	2.161%	05/15/37	1,200,000	1,172,938	0.27%
FHLMC	4.000%	05/15/48	1,107,482	1,162,531	0.27%
Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	1,155,038	0.27%
LoanCore Issuer Ltd.	2.691%	05/15/36	1,170,000	1,151,529	0.27%
Multifamily Structured Credit Risk	2.049%	01/25/51	1,178,066	1,139,732	0.26%
FNMA	3.000%	07/25/49	1,114,023	1,133,305	0.26%
BX Trust	1.991%	06/15/36	1,150,000	1,127,348	0.26%
Upstart Pass-Through Trust	2.000%	07/20/27	1,143,286	1,121,051	0.26%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,104,428	0.25%
GNMA	3.000%	12/20/45	1,052,866	1,098,964	0.25%
FNMA	4.000%	03/01/35	1,018,795	1,080,854	0.25%
FHLMC	3.500%	09/25/49	1,000,000	1,064,531	0.25%
First Help Financial, LLC	1.630%	09/15/27	1,090,000	1,050,162	0.24%
Sunnova Solar Issuer, LLC	2.730%	11/01/55	1,069,792	1,040,821	0.24%
FHLMC	3.000%	11/15/44	1,020,410	1,030,370	0.24%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,009,254	0.23%
LL ABS Trust	5.070%	03/15/27	1,000,000	1,005,986	0.23%
FNMA	3.500%	03/25/43	1,000,000	1,000,958	0.23%
PNMAC GMSR Issuer Trust	2.758%	08/25/23	1,000,000	1,000,783	0.23%
FMC GMSR Issuer Trust	4.450%	01/25/26	1,000,000	998,230	0.23%
Brex, Inc.	2.090%	07/17/24	1,000,000	997,072	0.23%
Credit Suisse First Boston	4.168%	12/06/22	1,000,000	995,320	0.23%
LHOME Mortgage Trust	5.682%	07/25/24	1,000,000	994,320	0.23%
LoanCore Issuer Ltd.	1.491%	07/15/36	1,000,000	994,265	0.23%
ACC Trust	1.430%	07/22/24	1,000,000	993,611	0.23%
Upstart Pass-Through Trust	2.600%	03/20/30	1,000,000	991,895	0.23%
Acre Mortgage Trust	2.737%	12/15/37	1,000,000	990,581	0.23%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	989,509	0.23%
BDS Ltd.	2.037%	01/18/36	1,000,000	984,648	0.23%
Credibility Asset Securitization	2.390%	04/15/26	1,000,000	982,864	0.23%
ReadyCap Commercial Mortgage Trust	2.500%	07/25/36	1,000,000	980,267	0.23%
Extended Stay America Trust	3.042%	07/15/38	993,883	980,146	0.23%
Upstart Securitization Trust	1.750%	06/20/31	1,000,000	977,481	0.23%

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## Schedule of Investments (continued)

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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	\$975,899	0.22%
FMC GMSR Issuer Trust	3.850%	10/26/26	1,000,000	970,946	0.22%
Multifamily Structured Credit Risk	2.349%	11/25/51	998,683	968,620	0.22%
BX Trust	3.791%	06/15/36	1,000,000	963,741	0.22%
Colony American Finance Ltd.	3.104%	03/26/29	1,000,000	962,497	0.22%
Wells Fargo & Co.	3.550%	09/29/25	925,000	956,777	0.22%
Continental Credit Card, LLC	3.830%	08/15/26	950,159	956,470	0.22%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	951,908	0.22%
Home Partners of America Trust	2.652%	12/17/26	996,675	945,564	0.22%
Stellar Jay Ireland Dac	5.926%	03/15/28	969,680	942,517	0.22%
Westgate Resorts	6.213%	03/20/34	898,232	927,086	0.21%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	937,321	915,933	0.21%
RMF Proposal Issue Trust	3.000%	01/25/62	1,000,000	915,719	0.21%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	892,727	0.21%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	800,000	891,589	0.21%
FNMA	3.500%	05/25/42	851,000	890,128	0.21%
GNMA	4.500%	08/20/49	858,300	889,229	0.20%
FNMA	3.353%	11/01/26	843,766	884,233	0.20%
FNMA	3.000%	10/25/46	850,000	882,043	0.20%
FNMA	3.500%	05/25/42	826,989	876,484	0.20%
FHLMC	3.500%	02/15/52	810,298	874,058	0.20%
ReadyCap Commercial Mortgage Trust	2.258%	02/25/35	865,399	868,611	0.20%
First Help Financial, LLC	0.830%	12/15/26	879,625	865,313	0.20%
FNMA	3.500%	02/25/48	845,284	856,617	0.20%
FNMA	4.940%	12/01/43	750,866	851,420	0.20%
RMF Proposal Issue Trust	3.000%	01/25/62	1,000,000	846,598	0.20%
GNMA	3.000%	04/20/50	814,750	835,285	0.19%
Chase Mortgage Finance Corp.	1.599%	02/25/50	836,785	833,946	0.19%
Upstart Securitization Trust	2.500%	04/20/27	829,712	826,444	0.19%
Bank of America Corp.	1.486%	05/19/24	830,000	824,846	0.19%
BX Trust	1.279%	09/15/37	823,886	813,558	0.19%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	846,508	811,185	0.19%
Met Life Global Funding I	1.550%	01/07/31	900,000	808,938	0.19%
Citigroup, Inc.	3.070%	02/24/28	800,000	806,391	0.19%
Oportun Funding, LLC	3.450%	05/15/24	800,000	804,206	0.19%
FNMA	6.500%	07/25/42	710,933	795,668	0.18%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	795,205	0.18%
FNMA	3.140%	07/01/32	750,000	795,024	0.18%
Mercury Financial Credit Card	2.330%	03/20/26	800,000	793,940	0.18%
Comcast Corp.	3.950%	10/15/25	750,000	791,106	0.18%
US Bancorp	2.215%	01/27/28	800,000	790,828	0.18%
BX Trust	2.166%	09/15/37	823,886	786,734	0.18%
Progress Residential Trust	1.303%	04/17/38	850,000	785,605	0.18%
Avant Loans Funding Trust	2.300%	07/15/30	800,000	779,947	0.18%
American Water Capital Corp.	2.300%	06/01/31	825,000	778,399	0.18%
Public Storage	1.850%	05/01/28	800,000	763,813	0.18%
Genesis Private Label Amortization Trust	6.630%	07/20/26	750,000	763,271	0.18%
Discover Bank	4.650%	09/13/28	700,000	758,699	0.17%
Goldman Sachs Group, Inc.	2.615%	04/22/32	800,000	756,359	0.17%
Colony American Finance Ltd.	1.707%	12/15/52	800,000	750,240	0.17%
Small Business Lending Trust	3.200%	12/15/26	746,000	746,961	0.17%
Wisconsin Power & Light	1.950%	09/16/31	800,000	745,894	0.17%
NRZ Excess Spread Collateralization	3.474%	11/25/26	752,262	744,818	0.17%
Capital One Financial Corp.	1.878%	11/02/27	775,000	742,623	0.17%
CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	741,568	0.17%

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## Schedule of Investments (continued)

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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Liberty Lending Services	1.070%	05/15/29	751,193	\$741,238	0.17%
PFP III	2.510%	04/14/38	749,963	741,128	0.17%
LHFC Depositor, LLC	3.721%	10/25/24	750,000	740,776	0.17%
BXMT Ltd.	2.356%	05/17/38	750,000	740,767	0.17%
FNMA	4.500%	07/25/41	701,795	739,788	0.17%
Tennessee Valley Authority	4.625%	09/15/60	525,000	738,082	0.17%
J.P. Morgan Wealth Management	1.349%	02/26/71	739,093	736,446	0.17%
Lendmark Funding Trust	3.410%	11/20/31	750,000	733,240	0.17%
OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	730,011	0.17%
Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	729,879	0.17%
General Motors Financial Co., Inc.	4.300%	07/13/25	700,000	729,281	0.17%
HPEFS Equipment Trust	1.290%	03/20/29	750,000	727,221	0.17%
Social Professional Loan Program	3.050%	11/16/48	730,000	723,778	0.17%
Oportun Funding, LLC	1.470%	05/08/31	750,000	723,422	0.17%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	722,865	0.17%
Dominion Energy, Inc.	1.450%	04/15/26	750,000	721,836	0.17%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	717,446	0.17%
Wells Fargo Mortgage Trust	2.691%	02/15/40	727,217	716,288	0.17%
FHLMC	2.500%	05/25/49	758,520	716,104	0.17%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	710,637	0.16%
Social Professional Loan Program	4.160%	11/26/40	700,000	708,247	0.16%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	705,379	0.16%
GNMA	3.500%	09/20/48	689,379	704,619	0.16%
WEC Energy Group, Inc.	0.800%	03/15/24	700,000	681,800	0.16%
Newtek Small Business Loan Trust	2.350%	12/25/44	682,158	678,454	0.16%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	671,152	0.15%
Acre Mortgage Trust	3.237%	12/15/37	675,000	668,474	0.15%
College Ave Student Loans	2.320%	07/25/51	675,000	653,063	0.15%
Oportun Funding, LLC	3.650%	05/08/31	650,000	646,588	0.15%
PFP Ltd.	1.760%	04/16/36	650,000	645,951	0.15%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	645,703	0.15%
Aventura Mall Trust	4.249%	07/09/40	650,000	644,519	0.15%
Bank Of NY Mellon Corp.	2.050%	01/26/27	650,000	642,409	0.15%
AT&T, Inc.	2.300%	06/01/27	650,000	641,192	0.15%
FNMA	4.000%	02/25/44	630,601	635,876	0.15%
Westgate Resorts	3.963%	03/20/34	627,770	635,429	0.15%
OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	633,517	0.15%
Progress Residential Trust	2.106%	04/17/38	700,000	630,999	0.15%
FNMA	5.000%	03/25/41	570,000	628,080	0.14%
Ocwen Master Advance Receivables	1.300%	08/15/52	627,684	627,543	0.14%
Regional Management Issuance Trust	3.230%	08/15/33	650,000	623,523	0.14%
U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	622,207	0.14%
Helmerich & Payne, Inc.	2.900%	09/29/31	650,000	621,259	0.14%
Freedom Financial	2.830%	03/20/28	625,000	619,389	0.14%
BXMT Ltd.	2.114%	02/16/37	625,000	619,266	0.14%
Upstart Securitization Trust	2.750%	02/20/27	622,113	618,926	0.14%
Protective Life Global Funding	1.900%	07/05/28	650,000	618,573	0.14%
FNMA	3.500%	05/25/48	600,000	615,234	0.14%
Motel 6 Trust	1.691%	09/15/38	623,318	614,704	0.14%
Norfolk Southern Corp.	3.000%	03/15/32	600,000	611,603	0.14%
Upstart Pass-Through Trust	1.750%	10/20/29	621,124	608,855	0.14%
Regional Management Issuance Trust	3.040%	03/17/31	625,000	608,385	0.14%
FNMA	4.299%	06/25/43	583,339	606,858	0.14%
BHMS Mortgage Trust	1.441%	07/16/35	610,000	603,880	0.14%
Multi Family Housing Mortgage Loan	1.863%	11/15/35	600,000	602,040	0.14%

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FNMA	4.000%	09/25/48	551,263	\$600,298	0.14%
FNMA	3.500%	03/25/49	555,270	595,914	0.14%
Bank of Montreal France	0.949%	01/22/27	630,000	594,188	0.14%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	600,000	590,720	0.14%
Home Partners of America Trust	2.922%	10/19/39	608,530	586,546	0.14%
Realty Income Corp.	0.750%	03/15/26	625,000	582,663	0.13%
FHF Trust	1.270%	03/15/27	588,903	580,135	0.13%
Truist Financial Corp.	1.267%	03/02/27	600,000	573,977	0.13%
Equitable Financial Life	1.800%	03/08/28	609,000	573,625	0.13%
Credito RL USA	1.350%	02/16/27	576,066	572,646	0.13%
Lendmark Funding Trust	4.690%	04/21/31	550,000	569,634	0.13%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	567,378	0.13%
GNMA	3.000%	08/20/49	540,446	566,848	0.13%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	582,539	565,172	0.13%
GNMA	4.500%	08/16/40	502,861	562,930	0.13%
FNMA	4.500%	06/01/37	528,679	562,685	0.13%
Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	558,857	0.13%
GNMA	3.000%	01/20/43	532,000	557,063	0.13%
J.P. Morgan Wealth Management	1.849%	02/26/71	557,834	556,853	0.13%
FHLMC	4.000%	11/15/40	542,353	556,683	0.13%
FNMA	3.000%	08/20/51	565,632	555,926	0.13%
Newtek Small Business Loan Trust	2.700%	02/25/44	553,620	554,105	0.13%
FNMA	2.750%	10/25/49	559,681	553,728	0.13%
GNMA	3.500%	08/20/49	517,000	552,343	0.13%
CLI Funding VI, LLC	3.620%	09/18/45	551,688	551,302	0.13%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	550,000	546,079	0.13%
Freedom Mortgage Trust	5.947%	03/25/23	546,140	545,177	0.13%
Regional Management Issuance Trust	2.340%	10/15/30	550,000	544,795	0.13%
Prodigy Finance	1.437%	07/25/51	544,126	542,996	0.13%
Helios Issuer, LLC	1.800%	02/20/48	564,396	542,006	0.12%
FNMA	4.000%	01/01/35	511,754	539,641	0.12%
RMF Buyout Issuance Trust	3.690%	11/25/31	550,000	537,387	0.12%
Octane Receivables Trust	2.230%	11/20/28	550,000	534,843	0.12%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	533,519	0.12%
Walt Disney Co. (The)	2.000%	09/01/29	550,000	525,009	0.12%
CVS Health Corp.	3.750%	04/01/30	500,000	523,454	0.12%
Citigroup, Inc.	3.887%	01/10/28	500,000	522,128	0.12%
Morgan Stanley	3.875%	01/27/26	500,000	521,722	0.12%
Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	520,826	0.12%
Home Partners of America Trust	3.157%	09/17/27	526,470	519,082	0.12%
FNMA	3.500%	06/01/31	494,244	518,446	0.12%
FHLMC	5.338%	02/15/33	520,301	515,695	0.12%
GNMA	3.000%	09/20/46	500,000	514,359	0.12%
GNMA	4.000%	04/20/49	490,565	513,906	0.12%
GNMA	3.000%	09/20/46	500,000	513,662	0.12%
Principal Life Global Funding II	1.250%	06/23/25	525,000	507,135	0.12%
FHLMC	4.500%	12/01/37	466,759	506,373	0.12%
MVW Own Trust	1.940%	01/22/41	521,753	505,977	0.12%
Amgen, Inc.	3.000%	02/22/29	500,000	505,280	0.12%
FNMA	0.837%	07/25/36	499,524	504,398	0.12%
Social Professional Loan Program	4.140%	02/25/48	500,000	504,230	0.12%
Oportun Funding XIII, LLC	3.870%	08/08/25	500,000	503,089	0.12%
Ryder System, Inc.	2.850%	03/01/27	500,000	501,355	0.12%
Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	500,269	0.12%
Citigroup, Inc	1.678%	05/15/24	500,000	499,106	0.12%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

February 28, 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	\$498,886	0.12%
Kroger Co. (The)	1.700%	01/15/31	550,000	497,823	0.11%
FNMA	1.950%	04/25/28	496,268	496,199	0.11%
KeyBank NA	0.423%	01/03/24	500,000	494,814	0.11%
Morgan Stanley	0.529%	01/25/24	500,000	494,166	0.11%
Multi Family Connecticut Avenue	2.137%	03/25/50	506,332	494,129	0.11%
SMR Mortgage Trust	4.010%	02/25/39	500,000	493,218	0.11%
Oracle Corp.	3.250%	05/15/30	500,000	493,044	0.11%
Credibility Asset Securitization	3.380%	04/15/26	500,000	492,298	0.11%
ReadyCap Commercial Mortgage Trust	2.000%	07/25/36	500,000	491,368	0.11%
Continental Credit Card, LLC	3.490%	12/17/29	500,000	491,261	0.11%
Continental Credit Card, LLC	4.020%	12/17/29	500,000	490,722	0.11%
College Ave Student Loans	4.120%	07/25/51	500,000	490,249	0.11%
Eaton Vance Corp.	3.625%	06/15/23	478,000	488,566	0.11%
Cold Storage Trust	2.957%	11/16/37	491,495	487,802	0.11%
Zoetis, Inc.	2.000%	05/15/30	525,000	487,374	0.11%
Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	484,064	0.11%
TPG Real Estate Finance	1.313%	10/15/34	482,923	482,414	0.11%
GNMA	3.000%	02/16/40	474,469	479,059	0.11%
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	477,831	0.11%
U.S. Treasury STRIPS	0.000%	05/15/33	600,000	477,478	0.11%
CubeSmart LP	2.250%	12/15/28	500,000	476,057	0.11%
FHLMC	4.000%	11/15/46	464,251	475,446	0.11%
FedEx Corp.	2.400%	05/15/31	500,000	475,378	0.11%
FHLMC	2.500%	07/15/42	475,000	474,699	0.11%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	473,847	0.11%
MassMutual Global Funding	2.150%	03/09/31	500,000	473,612	0.11%
Principal Life Global Funding II	0.875%	01/12/26	500,000	473,558	0.11%
American Electric Power, Inc.	1.000%	11/01/25	500,000	473,400	0.11%
Diamond Resorts Owner Trust	2.050%	11/21/33	481,296	472,745	0.11%
Truist Financial Corp.	1.887%	06/07/29	500,000	472,120	0.11%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	470,079	0.11%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	464,602	0.11%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	463,030	0.11%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	459,113	0.11%
Holiday Inn Timeshare Trust	3.420%	10/09/39	454,914	458,429	0.11%
FedEx Corp.	1.875%	02/20/34	482,890	457,957	0.11%
GNMA	6.000%	06/20/34	411,662	456,717	0.11%
Johnson Controls International	2.000%	09/16/31	500,000	455,812	0.11%
FHLMC	3.000%	12/15/47	441,240	454,988	0.10%
GNMA	3.500%	01/20/30	445,753	453,640	0.10%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	450,142	0.10%
GNMA	3.500%	09/20/35	436,000	449,269	0.10%
Morgan Stanley	1.794%	02/13/32	500,000	446,303	0.10%
FNMA	3.500%	06/01/33	424,739	442,408	0.10%
GNMA	3.500%	05/20/47	413,204	442,009	0.10%
United Airlines Pass-Through Trust	4.875%	07/15/27	432,000	440,912	0.10%
BX Trust	2.506%	09/15/36	450,000	436,480	0.10%
Bank of America Corp.	3.458%	03/15/25	425,000	433,156	0.10%
Fifth Third Bancorp	1.707%	11/01/27	450,000	432,350	0.10%
Bank of America Corp.	2.592%	04/29/31	450,000	430,170	0.10%
FREMF Mortgage Trust	2.357%	08/25/29	430,976	428,971	0.10%
FHLMC	3.500%	02/15/30	412,583	427,556	0.10%
Lowe's Cos., Inc.	1.700%	09/15/28	450,000	422,338	0.10%
Social Professional Loan Program	3.120%	05/15/46	425,000	420,736	0.10%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

February 28, 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	5.500%	11/15/38	370,092	\$418,571	0.10%
Boston Lending Trust	2.750%	02/25/62	500,000	418,079	0.10%
Goldman Sachs Group, Inc.	3.500%	01/23/25	405,000	416,199	0.10%
ACC Auto Trust	1.080%	04/15/27	414,538	412,597	0.10%
GNMA	3.500%	08/20/51	2,781,190	409,265	0.09%
FORA Financial Asset Securitization	3.850%	05/15/27	418,000	408,713	0.09%
FNMA	3.000%	05/25/42	408,108	406,191	0.09%
A10 Securitization	2.033%	08/15/40	404,088	404,403	0.09%
FNMA	0.000%	11/25/32	438,982	404,384	0.09%
Credit Acceptance Auto Loan Trust	3.060%	03/15/29	400,000	401,277	0.09%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	398,884	0.09%
FREMF Mortgage Trust	2.001%	07/25/28	402,231	396,989	0.09%
Bank of America Corp.	2.015%	02/13/26	400,000	393,090	0.09%
FHLMC	3.000%	05/15/45	391,728	392,563	0.09%
GNMA	3.000%	01/20/48	389,901	387,527	0.09%
FNMA	11.462%	08/25/43	350,236	385,511	0.09%
JPMorgan Chase & Co.	1.578%	04/22/27	400,000	382,550	0.09%
MassMutual Global Funding	1.200%	07/16/26	400,000	382,529	0.09%
Upstart Pass-Through Trust	3.000%	01/20/27	382,997	380,465	0.09%
Wells Fargo Mortgage Trust	1.991%	02/15/40	386,334	378,594	0.09%
JPMorgan Chase & Co.	1.470%	09/22/27	400,000	377,517	0.09%
KeyCorp	2.550%	10/01/29	385,000	373,353	0.09%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	372,972	0.09%
FNMA	6.413%	09/25/42	2,150,880	369,543	0.09%
GNMA	3.000%	01/20/29	361,026	367,360	0.08%
Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	366,098	0.08%
FHLMC	4.000%	11/01/34	340,528	359,253	0.08%
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	358,971	0.08%
FNMA	3.000%	02/25/43	350,000	358,391	0.08%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	358,364	0.08%
FNMA	3.000%	01/25/43	352,000	355,354	0.08%
US Bancorp	2.400%	07/30/24	350,000	353,950	0.08%
FNMA	4.000%	07/25/41	321,407	351,418	0.08%
Royal Bank of Canada	1.150%	06/10/25	365,000	351,165	0.08%
Business Jet Securities, LLC	5.193%	07/15/34	354,981	350,190	0.08%
Upstart Securitization Trust	3.829%	01/21/30	348,452	350,145	0.08%
FNMA	4.500%	11/25/43	300,000	349,449	0.08%
Renew Financial, LLC	3.670%	09/20/52	344,008	346,143	0.08%
FHLMC	6.000%	07/25/36	304,134	345,443	0.08%
FNMA	5.000%	02/25/48	2,033,463	345,280	0.08%
FNMA	4.000%	07/25/49	318,000	342,955	0.08%
AbbVie, Inc.	2.950%	11/21/26	335,000	341,062	0.08%
American Airlines Pass-Through Trust	3.200%	12/15/29	344,025	338,585	0.08%
GoodGreen Trust	2.630%	04/15/55	347,077	337,945	0.08%
BB-UBS Trust	3.430%	11/05/36	335,000	337,887	0.08%
FNMA	3.500%	02/01/33	323,296	336,380	0.08%
FHLMC	3.500%	01/15/45	326,881	335,957	0.08%
OneMain Direct Auto Receivables	3.710%	04/14/25	332,635	332,977	0.08%
GNMA	5.000%	03/20/49	308,003	332,560	0.08%
FNMA	3.500%	03/01/35	317,104	330,698	0.08%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	329,705	0.08%
Freedom Mortgage Trust	2.607%	11/25/24	330,814	329,624	0.08%
American Homes 4 Rent	3.678%	12/17/36	324,854	328,583	0.08%
Multi Family Connecticut Avenue	1.808%	10/15/49	334,225	326,966	0.08%
Freedom Mortgage Trust	2.151%	10/27/25	328,165	326,230	0.08%

# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**February 28, 2022**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Freedom Financial	3.060%	03/18/27	325,590	\$326,188	0.08%
FNMA	2.500%	09/25/42	329,000	323,844	0.07%
FHLMC	3.000%	05/15/43	323,727	323,725	0.07%
GNMA	2.000%	09/20/42	342,000	322,301	0.07%
Mosaic Solar Loans, LLC	2.100%	04/20/46	328,167	321,149	0.07%
Expedia Group, Inc.	4.625%	08/01/27	300,000	321,125	0.07%
FNMA	3.813%	11/25/42	339,230	318,090	0.07%
GNMA	4.500%	07/15/40	279,519	316,647	0.07%
American Homes 4 Rent	6.231%	10/17/36	300,000	315,752	0.07%
American Homes 4 Rent	6.418%	12/18/36	300,000	315,697	0.07%
Business Jet Securities, LLC	2.918%	04/15/36	328,689	315,129	0.07%
Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	314,162	0.07%
Bank of America Corp.	3.875%	08/01/25	300,000	313,963	0.07%
BMW US Capital, LLC	3.900%	04/09/25	300,000	313,764	0.07%
American Campus Communities, Inc.	3.750%	04/15/23	309,000	313,634	0.07%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	313,421	0.07%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	311,729	0.07%
GNMA	2.500%	06/20/42	318,000	309,915	0.07%
Amgen, Inc.	1.900%	02/21/25	310,000	309,059	0.07%
GNMA	5.874%	02/16/41	1,821,382	305,162	0.07%
Continental Credit Card, LLC	4.950%	08/15/26	300,000	304,373	0.07%
Bristol- Myers Squibb Co.	2.950%	03/15/32	300,000	303,885	0.07%
Atmos Energy Corp.	2.625%	09/15/29	310,000	303,692	0.07%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	303,253	0.07%
FMC Corp.	3.450%	10/01/29	300,000	302,289	0.07%
GNMA	6.488%	12/20/39	1,598,439	299,461	0.07%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	299,324	0.07%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	298,623	0.07%
Oracle Corp.	2.800%	04/01/27	300,000	298,246	0.07%
FNMA	3.000%	11/01/33	293,216	297,994	0.07%
GNMA	0.604%	07/20/64	296,345	297,111	0.07%
FREMF Mortgage Trust	2.251%	01/25/28	297,604	296,811	0.07%
American Water Capital Corp.	2.800%	05/01/30	300,000	296,712	0.07%
Credit Suisse First Boston	4.782%	04/17/36	300,000	296,359	0.07%
20 Times Square Trust	3.100%	05/17/35	300,000	295,929	0.07%
FNMA	3.500%	10/01/29	283,238	294,998	0.07%
First Horizon Bank	5.750%	05/01/30	250,000	293,616	0.07%
FNMA	5.000%	10/25/43	250,000	293,598	0.07%
A10 Securitization	2.617%	08/15/40	300,000	292,897	0.07%
PPG Industries, Inc.	2.550%	06/15/30	300,000	292,692	0.07%
RGA Global Funding	2.000%	11/30/26	300,000	292,085	0.07%
CVS Health Corp.	5.050%	03/25/48	250,000	291,917	0.07%
FHLMC	5.000%	02/15/41	262,142	290,954	0.07%
U.S. Treasury Notes	0.375%	09/15/24	300,000	290,918	0.07%
Baxter International, Inc.	1.915%	02/01/27	300,000	290,850	0.07%
FHLMC	0.000%	09/15/43	324,008	290,695	0.07%
Lowes Cos., Inc.	2.625%	04/01/31	300,000	289,906	0.07%
BXG Receivables	4.440%	02/02/34	285,265	289,766	0.07%
TES, LLC	4.330%	10/20/47	284,059	289,376	0.07%
FNMA	6.000%	04/25/34	244,941	288,733	0.07%
FNMA	5.500%	07/25/35	262,846	287,795	0.07%
Diamond Resorts Owner Trust	2.700%	11/21/33	288,778	286,679	0.07%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	286,041	0.07%
Oracle Corp.	2.300%	03/25/28	300,000	285,846	0.07%
FNMA	3.000%	02/25/49	282,417	285,386	0.07%



# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

February 28, 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	\$284,825	0.07%
American Tower Corp.	1.450%	09/15/26	300,000	284,278	0.07%
Mondelez International, Inc.	1.250%	09/24/26	300,000	283,981	0.07%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	282,725	0.07%
FHLMC	0.000%	07/15/37	319,454	279,920	0.06%
Apple, Inc.	1.650%	05/11/30	300,000	279,730	0.06%
GNMA	4.500%	09/20/42	277,817	279,545	0.06%
FNMA	4.000%	01/25/48	2,768,344	277,876	0.06%
Fidelity National Information Services	1.650%	03/01/28	300,000	277,746	0.06%
CubeSmart LP	3.000%	02/15/30	280,000	277,179	0.06%
United Airlines Pass-Through Trust	5.875%	04/15/29	262,521	277,157	0.06%
FNMA	2.550%	12/01/28	270,199	276,609	0.06%
Regions Financial Corp.	2.250%	05/18/25	275,000	275,482	0.06%
Fifth Third Bancorp	2.375%	01/28/25	275,000	275,379	0.06%
Daimler Finance, LLC	1.750%	03/10/23	275,000	275,293	0.06%
Waste Management, Inc.	1.150%	03/15/28	300,000	275,190	0.06%
International Exchange, Inc.	0.700%	06/15/23	275,000	271,590	0.06%
Wells Fargo & Co.	2.188%	04/30/26	275,000	271,368	0.06%
FNMA	3.280%	12/01/32	250,000	268,502	0.06%
FHLMC	3.500%	04/15/44	250,000	268,416	0.06%
British Telecommunications plc	3.250%	11/08/29	275,000	267,439	0.06%
Invitation Homes Trust	1.120%	07/17/37	264,944	264,612	0.06%
FHLMC	0.591%	01/15/35	259,039	260,958	0.06%
GNMA	3.000%	06/20/49	847,484	260,233	0.06%
GNMA	5.888%	03/20/46	1,717,385	258,626	0.06%
GNMA	4.000%	02/20/34	246,228	257,073	0.06%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	256,973	0.06%
FNMA	3.500%	05/25/48	247,826	256,898	0.06%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	255,397	0.06%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	254,591	0.06%
GNMA	2.750%	01/20/48	284,000	254,312	0.06%
PNC Financial Services	2.600%	07/23/26	250,000	253,458	0.06%
Wells Fargo & Co.	0.000%	03/02/33	250,000	253,193	0.06%
Comerica Bank	2.500%	07/23/24	250,000	253,092	0.06%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	252,582	0.06%
Cooperative Rabobank UA	2.625%	07/22/24	250,000	252,529	0.06%
Truist Financial Corp.	2.150%	12/06/24	250,000	250,413	0.06%
GNMA	4.898%	03/16/38	1,704,118	249,604	0.06%
Finance of America HECM	1.710%	07/25/30	252,214	249,221	0.06%
Progressive Corp.	3.200%	03/26/30	240,000	247,491	0.06%
Nucor Corp.	2.000%	06/01/25	250,000	247,267	0.06%
Business Jet Securities, LLC	3.967%	11/15/35	248,600	246,993	0.06%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	246,414	0.06%
PNC Bank NA	2.700%	10/22/29	250,000	246,325	0.06%
Apple, Inc.	2.200%	09/11/29	250,000	245,384	0.06%
Wells Fargo & Co.	2.393%	06/02/28	250,000	244,329	0.06%
Spirit Realty LP	3.200%	02/15/31	250,000	243,728	0.06%
A10 Securitization	5.465%	08/15/40	250,000	243,671	0.06%
A10 Securitization	4.129%	08/15/40	250,000	243,200	0.06%
Helios Issuer, LLC	2.980%	06/20/47	242,175	243,071	0.06%
Carrier Global Corp.	2.700%	02/15/31	250,000	241,783	0.06%
Discover Bank	2.700%	02/06/30	250,000	240,867	0.06%
Bank of America Corp.	1.658%	03/11/27	250,000	239,456	0.06%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	236,855	0.05%
Spirit Realty LP	2.100%	03/15/28	250,000	235,379	0.05%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

February 28, 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	5.000%	02/20/35	217,725	\$235,359	0.05%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	235,169	0.05%
FNMA	16.352%	11/25/31	191,411	234,555	0.05%
GNMA	3.500%	08/20/49	1,928,509	232,598	0.05%
FHLMC	7.500%	01/15/36	212,813	232,532	0.05%
Newtek Small Business Loan Trust	3.500%	12/25/44	231,934	231,441	0.05%
Georgia Power Co.	2.100%	07/30/23	230,000	230,697	0.05%
Comcast Corp.	1.950%	01/15/31	250,000	230,222	0.05%
GNMA	4.678%	06/20/63	222,763	228,931	0.05%
Citizens Financial Group	2.850%	07/27/26	225,000	227,144	0.05%
Athene Global Funding	2.500%	01/14/25	225,000	224,612	0.05%
FNMA	5.000%	02/25/40	199,554	221,810	0.05%
FNMA	4.000%	12/01/44	200,399	214,901	0.05%
FHLMC	2.000%	09/25/50	262,000	214,465	0.05%
College Ave Student Loans	4.460%	12/28/48	210,513	213,944	0.05%
FREMF Mortgage Trust	2.257%	02/25/25	213,477	212,196	0.05%
GNMA	0.681%	05/20/66	211,511	209,859	0.05%
General Electric Capital Corp.	6.750%	03/15/32	162,000	209,125	0.05%
FNMA	6.500%	09/25/32	184,486	207,853	0.05%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	205,627	0.05%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	204,258	0.05%
FNMA	5.000%	07/25/38	186,541	204,175	0.05%
Citigroup, Inc.	3.352%	04/24/25	200,000	204,000	0.05%
Social Professional Loan Program	4.430%	10/25/41	200,000	202,752	0.05%
FHLMC	3.000%	03/15/43	207,534	202,612	0.05%
Republic Services, Inc.	2.500%	08/15/24	200,000	201,803	0.05%
GNMA	3.500%	02/20/49	193,275	200,550	0.05%
GNMA	6.000%	04/20/36	182,367	200,361	0.05%
JPMorgan Chase & Co.	2.595%	02/24/26	200,000	200,338	0.05%
BX Trust	1.516%	09/15/37	205,971	199,263	0.05%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	198,876	0.05%
FHLMC	6.429%	07/15/42	858,514	196,824	0.05%
FNMA	2.000%	07/25/42	200,901	195,771	0.05%
FNMA	2.430%	10/01/29	190,771	193,714	0.04%
Toronto-Dominion Bank (The)	1.200%	06/03/26	200,000	190,632	0.04%
Royal Bank of Canada	1.150%	07/14/26	200,000	189,353	0.04%
FHLMC	6.509%	08/15/30	1,597,751	186,274	0.04%
PECO Energy Co.	3.000%	09/15/49	200,000	184,202	0.04%
FNMA	3.550%	08/01/30	170,108	183,170	0.04%
CubeSmart LP	2.000%	02/15/31	200,000	182,168	0.04%
BP Capital Markets plc	3.194%	04/06/25	175,000	179,375	0.04%
Citigroup, Inc.	2.976%	11/05/30	180,000	177,606	0.04%
Hero Funding Trust	3.080%	09/20/42	175,096	177,175	0.04%
State Street Corp.	2.354%	11/01/25	175,000	176,122	0.04%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	174,202	0.04%
Morgan Stanley	2.699%	01/22/31	175,000	169,323	0.04%
Hero Funding Trust	3.570%	09/20/47	163,338	166,611	0.04%
Pricoa Global Funding	3.450%	09/01/23	160,000	164,248	0.04%
FHLMC	4.500%	02/15/42	1,325,660	160,898	0.04%
FHLMC	0.000%	08/15/42	186,235	160,750	0.04%
FNMA	4.000%	04/01/42	1,100,521	160,722	0.04%
Citigroup, Inc.	4.125%	07/25/28	150,000	157,690	0.04%
FNMA	5.500%	02/25/35	142,026	154,508	0.04%
FNMA	4.000%	08/25/33	1,540,627	154,303	0.04%
Social Professional Loan Program	4.440%	05/25/40	150,000	152,646	0.04%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

February 28, 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Mill City Solar Loan Ltd.	3.690%	07/20/43	148,044	\$151,625	0.03%
GNMA	4.500%	06/15/46	136,488	151,146	0.03%
DTE Energy Co.	2.529%	10/01/24	150,000	150,636	0.03%
Citigroup Commercial Mortgage	3.441%	07/15/30	150,000	149,294	0.03%
FHLMC	5.000%	07/15/33	126,376	148,940	0.03%
FNMA	5.000%	05/25/39	746,035	147,958	0.03%
PPL Electric Utilities	3.000%	10/01/49	160,000	147,648	0.03%
Upstart Pass-Through Trust	3.500%	03/20/28	146,376	147,138	0.03%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	147,114	0.03%
FHLMC	3.000%	02/15/43	146,254	146,912	0.03%
ERP Operating LP	2.500%	02/15/30	150,000	146,672	0.03%
Comcast Corp.	3.969%	11/01/47	144,000	146,385	0.03%
Newtek Small Business Loan Trust	4.000%	02/25/44	145,690	146,240	0.03%
Hero Funding Trust	3.190%	09/20/48	144,943	145,800	0.03%
FNMA	2.000%	01/25/50	171,000	145,379	0.03%
FHF Trust	2.590%	12/15/23	143,582	143,983	0.03%
Bank of America Corp.	1.319%	06/19/26	150,000	143,322	0.03%
FNMA	0.440%	06/25/43	10,273,089	142,172	0.03%
Alaska Airlines	4.800%	08/15/27	132,366	141,142	0.03%
FNMA	4.870%	10/01/41	126,198	138,307	0.03%
FNMA	7.500%	03/25/34	115,801	136,016	0.03%
FHLMC	4.000%	12/01/28	126,282	133,090	0.03%
SPS Servicer Advance Receivables	2.370%	11/15/52	132,667	132,120	0.03%
Ameren Corp.	2.500%	09/15/24	130,000	130,673	0.03%
Credit Suisse First Boston	4.782%	04/17/36	135,000	130,304	0.03%
Credit Suisse First Boston	4.284%	04/17/36	127,000	127,653	0.03%
FNMA	2.370%	10/01/26	125,646	127,512	0.03%
FNMA	4.820%	12/01/29	116,701	127,358	0.03%
FNMA	4.000%	12/25/28	120,000	126,534	0.03%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	126,057	0.03%
FNMA	0.567%	11/25/36	124,185	125,185	0.03%
College Ave Student Loans	1.587%	12/28/48	122,284	123,908	0.03%
DTE Energy Co.	2.950%	03/01/30	125,000	122,834	0.03%
FNMA	4.250%	05/25/37	115,628	122,399	0.03%
FNMA	0.587%	02/25/42	120,879	122,023	0.03%
Verizon Communications, Inc.	2.987%	10/30/56	143,000	121,926	0.03%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	121,406	0.03%
FHLMC	0.000%	02/01/34	132,981	120,651	0.03%
Total Capital International SA	2.829%	01/10/30	120,000	120,321	0.03%
Abbott Laboratories	4.750%	11/30/36	100,000	118,421	0.03%
Kroger Co. (The)	2.200%	05/01/30	125,000	118,248	0.03%
FHLMC	0.000%	08/15/36	130,539	118,218	0.03%
Hero Funding Trust	3.750%	09/20/41	113,995	116,544	0.03%
GNMA	5.250%	06/20/38	109,889	116,061	0.03%
American Homes 4 Rent	3.467%	04/17/52	112,718	114,861	0.03%
Northern States Power Co. of Wisconsin	2.900%	03/01/50	125,000	113,290	0.03%
Dell International, LLC / EMC Corp.	5.300%	10/01/29	100,000	111,522	0.03%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	111,275	0.03%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	111,007	0.03%
PPG Industries, Inc.	2.400%	08/15/24	110,000	110,896	0.03%
AbbVie, Inc.	4.550%	03/15/35	100,000	110,142	0.03%
AT&T, Inc.	4.500%	05/15/35	100,000	109,513	0.03%
FNMA	3.000%	08/25/42	107,944	109,373	0.03%
FNMA	3.500%	10/01/46	106,018	108,021	0.02%
CSX Corp.	4.250%	11/01/66	100,000	107,549	0.02%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

February 28, 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Walt Disney Co. (The)	3.800%	03/22/30	100,000	\$107,175	0.02%
FNMA	5.000%	06/01/35	689,095	107,125	0.02%
Spirit Realty LP	4.450%	09/15/26	100,000	106,882	0.02%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	106,229	0.02%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	106,217	0.02%
Life Storage LP	3.875%	12/15/27	100,000	105,906	0.02%
Helios Issuer, LLC	3.750%	06/20/46	102,235	105,879	0.02%
AT&T, Inc.	2.550%	12/01/33	114,000	105,738	0.02%
American Homes 4 Rent	4.250%	02/15/28	100,000	105,611	0.02%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	105,002	0.02%
Discover Financial Services	4.100%	02/09/27	100,000	104,879	0.02%
Lincoln National Corp.	3.625%	12/12/26	100,000	104,816	0.02%
FNMA	0.000%	10/25/43	117,257	104,639	0.02%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	104,409	0.02%
Realty Income Corp.	3.875%	04/15/25	100,000	104,397	0.02%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	104,210	0.02%
Coterra Energy, Inc.	3.900%	05/15/27	100,000	104,200	0.02%
Morgan Stanley	3.625%	01/20/27	100,000	104,176	0.02%
Bank of America Corp.	3.824%	01/20/28	100,000	104,118	0.02%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	103,624	0.02%
Capital One Financial Corp.	3.750%	07/28/26	100,000	103,375	0.02%
Morgan Stanley	3.700%	10/23/24	100,000	103,359	0.02%
American Tower Corp.	3.800%	08/15/29	100,000	103,253	0.02%
Kirby Corp.	4.200%	03/01/28	100,000	103,016	0.02%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	102,857	0.02%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	102,589	0.02%
Citigroup, Inc.	3.300%	04/27/25	100,000	102,390	0.02%
ERP Operating LP	2.850%	11/01/26	100,000	102,388	0.02%
Ford Motor Co.	4.346%	12/08/26	100,000	102,210	0.02%
Morgan Stanley	3.125%	07/27/26	100,000	101,935	0.02%
New York Life Global Funding	2.900%	01/17/24	100,000	101,865	0.02%
Morgan Stanley	3.737%	04/24/24	100,000	101,865	0.02%
Citigroup, Inc.	1.464%	07/01/26	100,000	101,794	0.02%
Verizon Communications, Inc.	1.606%	05/15/25	100,000	101,761	0.02%
Realty Income Corp.	3.000%	01/15/27	100,000	101,743	0.02%
Lennox International, Inc.	3.000%	11/15/23	100,000	101,403	0.02%
Southwest Airlines Co.	3.000%	11/15/26	100,000	101,227	0.02%
GNMA	6.538%	06/20/37	673,387	101,078	0.02%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	101,021	0.02%
DTE Energy Co.	2.850%	10/01/26	100,000	100,948	0.02%
Kroger Co. (The)	2.650%	10/15/26	100,000	100,883	0.02%
Southwestern Electric Power	2.750%	10/01/26	100,000	100,840	0.02%
FNMA	5.000%	03/25/35	641,513	100,491	0.02%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	100,374	0.02%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	100,203	0.02%
Bank of America Corp.	2.881%	04/24/23	100,000	100,193	0.02%
CMS Energy Corp.	2.950%	02/15/27	100,000	100,084	0.02%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	100,080	0.02%
Champlain Housing Mortgage Trust	1.591%	11/17/36	100,000	99,588	0.02%
Cosmopolitan Hotel Trust	2.441%	11/15/36	100,000	99,528	0.02%
Shell International Finance BV	6.375%	12/15/38	73,000	99,318	0.02%
FNMA	3.500%	02/25/43	1,548,253	98,368	0.02%
Comcast Corp.	2.650%	02/01/30	100,000	97,949	0.02%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	97,697	0.02%
Diamond Resorts Owner Trust	3.530%	02/20/32	96,584	96,798	0.02%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

February 28, 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Hero Funding Trust	4.990%	09/20/47	96,538	\$96,050	0.02%
GNMA	2.000%	01/20/43	100,000	95,982	0.02%
FNMA	5.000%	08/25/36	86,929	95,290	0.02%
Hero Funding Trust	5.240%	09/20/42	94,630	94,588	0.02%
Laurel Road Prime Student Loan	2.730%	10/25/48	93,559	93,636	0.02%
Upstart Pass-Through Trust	3.750%	02/20/28	92,928	93,568	0.02%
FHLMC	4.500%	12/15/39	86,048	92,494	0.02%
FNMA	4.000%	02/25/47	1,360,746	91,080	0.02%
American Tower Corp.	2.100%	06/15/30	100,000	90,549	0.02%
FHLMC	1.291%	11/15/37	87,402	88,378	0.02%
Mosaic Solar Loans, LLC	4.010%	06/22/43	84,373	86,921	0.02%
FHLMC	0.691%	07/15/41	84,033	85,358	0.02%
FHLMC	0.691%	10/15/40	83,448	84,550	0.02%
College Ave Student Loans	4.750%	12/26/47	80,760	82,536	0.02%
FNMA	3.500%	06/25/34	919,042	80,888	0.02%
FNMA	5.863%	07/25/44	455,260	79,400	0.02%
GNMA	4.000%	02/20/44	1,075,725	78,215	0.02%
FHLMC	0.000%	04/15/36	87,931	78,006	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	77,977	0.02%
GNMA	0.601%	07/20/64	77,686	77,919	0.02%
LL ABS Trust	2.330%	07/15/22	77,072	77,198	0.02%
Upstart Pass-Through Trust	3.350%	04/20/28	76,727	77,031	0.02%
GNMA	5.000%	12/20/38	72,907	76,738	0.02%
GNMA	3.500%	03/20/46	73,783	76,207	0.02%
FHLMC	4.500%	11/15/39	70,652	75,914	0.02%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	75,362	75,567	0.02%
College Ave Student Loans	5.500%	12/26/47	74,254	75,208	0.02%
FHLMC	6.409%	05/15/36	346,789	75,124	0.02%
FNMA	6.500%	03/01/29	69,806	74,725	0.02%
FNMA	3.500%	03/25/35	766,590	73,569	0.02%
FNMA	5.000%	02/01/36	533,532	69,013	0.02%
FNMA	6.000%	12/25/32	58,056	66,048	0.02%
FHLMC	6.500%	09/01/38	57,680	65,668	0.02%
Citigroup Commerical Mortgage	1.291%	07/15/30	63,445	63,265	0.01%
Spirit Realty LP	4.000%	07/15/29	60,000	62,670	0.01%
GoodGreen Trust	3.740%	10/15/52	60,626	61,280	0.01%
FNMA	2.000%	12/25/32	61,395	60,032	0.01%
GNMA	4.591%	08/20/67	56,687	58,711	0.01%
FHLMC	0.491%	05/15/28	58,790	58,369	0.01%
Hero Funding Trust	4.670%	09/20/48	56,320	58,034	0.01%
FHLMC	6.509%	06/15/35	1,397,630	56,408	0.01%
GNMA	2.500%	02/20/45	57,503	55,247	0.01%
Social Professional Loan Program	2.720%	11/26/40	53,250	53,512	0.01%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	52,501	0.01%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	51,808	0.01%
Mosaic Solar Loans, LLC	4.770%	06/22/43	50,022	51,745	0.01%
CubeSmart LP	3.125%	09/01/26	50,000	51,060	0.01%
New York Life Global Funding	2.350%	07/14/26	50,000	50,506	0.01%
Boston Properties LP	2.750%	10/01/26	50,000	50,151	0.01%
GNMA	3.000%	10/20/37	1,369,537	48,993	0.01%
FNMA	3.000%	04/25/43	49,549	48,268	0.01%
FNMA	3.500%	07/25/35	452,494	46,999	0.01%
FHLMC	4.500%	09/15/41	455,015	44,844	0.01%
FNMA	6.413%	05/25/35	350,065	44,710	0.01%
FHLMC	0.000%	05/25/37	46,447	42,160	0.01%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

February 28, 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	1.996%	12/25/39	38,024	\$39,761	0.01%
Renew Financial, LLC	3.220%	09/22/53	38,892	39,574	0.01%
GNMA	6.038%	02/20/42	381,224	37,454	0.01%
FNMA	0.000%	10/25/36	39,666	36,704	0.01%
CPS Auto Trust	3.730%	09/15/23	35,875	35,967	0.01%
BSPRT Issuer Ltd.	1.241%	09/17/35	34,129	34,129	0.01%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	32,608	32,747	0.01%
FHLMC	3.500%	07/15/31	854,880	30,292	0.01%
Renew Financial, LLC	5.750%	09/20/52	30,126	30,133	0.01%
GNMA	5.000%	11/16/41	199,319	29,950	0.01%
FNMA	4.000%	06/25/40	877,492	29,900	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	28,083	29,166	0.01%
Laurel Road Prime Student Loan	3.540%	05/26/43	24,746	24,977	0.01%
GNMA	0.903%	05/20/68	966,303	21,704	0.01%
FNMA	3.500%	11/25/27	352,947	21,480	0.01%
FHLMC	3.000%	06/15/31	576,376	18,799	0.00%
United Airlines Pass-Through Trust	6.636%	01/02/24	17,807	17,995	0.00%
FNMA	6.000%	01/25/34	80,998	15,768	0.00%
GNMA	0.410%	08/20/66	1,359,567	15,463	0.00%
FNMA	4.000%	01/25/28	201,099	14,611	0.00%
GNMA	0.465%	05/20/63	1,675,063	14,275	0.00%
GNMA	8.451%	04/20/39	13,058	13,211	0.00%
Gold Key Resorts, LLC	3.220%	03/17/31	13,158	13,192	0.00%
GNMA	6.000%	03/20/38	185,390	11,058	0.00%
Structured Asset Securities Corp.	2.040%	12/25/33	9,653	9,851	0.00%
Octane Receivables Trust	3.160%	09/20/23	9,756	9,782	0.00%
FNMA	0.000%	01/25/43	11,453	8,571	0.00%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	8,522	8,528	0.00%
FNMA	6.363%	05/25/40	48,230	8,158	0.00%
GNMA	2.500%	10/20/41	5,496	5,780	0.00%
LL ABS Trust	3.520%	03/15/27	3,397	3,401	0.00%
GNMA	1.976%	01/20/62	47,715	2,286	0.00%
GNMA	4.000%	08/20/43	92,397	1,453	0.00%
GNMA	4.282%	11/20/67	16,468	1,022	0.00%
FNMA	4.500%	12/25/40	55,475	479	0.00%
GNMA	3.741%	04/20/67	13,859	201	0.00%
FNMA	5.000%	06/25/40	5,189	10	0.00%
<b>Money Market Funds</b>					<b>4.68%</b>
State Street Institutional Liquid Reserves Fund - Premier Class			20,294,773	\$20,296,802	4.68%

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