

# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments**  
**Diamond Hill Core Bond Fund**  
**31 August 2022**

**Net Assets: \$ 579,145,790**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	18,500,000	\$11,438,926	1.97%
U.S. Treasury Notes	0.500%	10/31/27	12,500,000	10,821,777	1.87%
U.S. Treasury Bonds	1.375%	11/15/40	13,500,000	9,497,461	1.64%
U.S. Treasury Notes	1.250%	09/30/28	10,500,000	9,287,168	1.60%
U.S. Treasury Bonds	1.125%	08/15/40	11,000,000	7,418,984	1.28%
FHLMC	3.000%	02/25/52	8,264,343	6,580,741	1.14%
U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,497,474	1.12%
U.S. Treasury Notes	0.625%	08/15/30	7,000,000	5,742,461	0.99%
FHLMC	3.000%	02/15/43	6,631,005	5,724,566	0.99%
FARM Mortgage Trust	2.180%	01/25/51	5,624,724	4,992,769	0.86%
FNMA	4.000%	12/25/43	4,909,686	4,869,735	0.84%
U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,696,289	0.81%
FNMA	4.000%	08/25/52	4,575,181	4,281,964	0.74%
U.S. Treasury STRIPS	0.000%	08/15/34	6,000,000	4,011,534	0.69%
U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	3,983,393	0.69%
FHLMC	3.500%	10/15/46	4,055,907	3,904,473	0.67%
FHLMC	3.000%	01/15/47	4,297,982	3,737,756	0.65%
FHLMC	4.500%	11/15/41	3,588,137	3,663,328	0.63%
U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,541,594	0.61%
U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,421,100	0.59%
Progress Residential Trust	1.732%	04/17/37	3,450,000	3,257,971	0.56%
FHLMC	4.500%	12/25/50	3,261,467	3,230,975	0.56%
Farmer Mac Agricultural Real Estate	2.540%	07/25/51	3,500,000	3,124,485	0.54%
FHLMC	2.000%	07/25/47	3,750,000	2,828,597	0.49%
U.S. Treasury Bonds	3.000%	02/15/48	3,000,000	2,747,695	0.47%
FHLMC	3.000%	03/15/43	2,920,000	2,692,422	0.46%
GNMA	4.500%	07/20/62	2,633,468	2,604,329	0.45%
Progress Residential Trust	1.303%	04/17/38	2,900,000	2,557,408	0.44%
FHLMC	2.000%	11/25/51	2,879,528	2,507,500	0.43%
Upstart Securitization Trust	5.980%	08/20/32	2,500,000	2,491,094	0.43%
Mercury Financial Credit Card Master Trust	2.330%	03/20/26	2,600,000	2,455,764	0.42%
RMF Buyout Issuance Trust	1.719%	10/25/50	2,448,442	2,330,031	0.40%
Progress Residential Trust	1.558%	05/19/38	2,500,000	2,236,396	0.39%
FHLMC	4.000%	04/15/51	2,326,401	2,208,589	0.38%
MultiFamily Structured Credit Risk	4.483%	11/25/51	2,288,488	2,199,237	0.38%
U.S. Treasury Inflation-Protected Notes	0.125%	01/15/23	2,165,131	2,131,301	0.37%
BXMT Ltd.	4.249%	05/17/38	2,250,000	2,095,020	0.36%
MultiFamily Structured Credit Risk	6.433%	05/25/52	1,995,913	2,063,570	0.36%
BX Trust	3.974%	09/15/37	2,100,000	2,046,902	0.35%
Tricon Residential Trust	6.230%	07/17/40	2,000,000	1,995,151	0.34%
FHLMC	3.500%	12/15/47	2,064,534	1,989,327	0.34%
U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,989,144	0.34%
Octana Receivables Trust	7.700%	09/20/30	2,000,000	1,985,033	0.34%
Freedom Mortgage Corp.	7.900%	07/25/27	2,000,000	1,957,232	0.34%
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,953,900	0.34%
Freedom Financial Trust	7.360%	08/20/29	2,000,000	1,937,563	0.33%
FNMA	3.000%	07/25/45	2,044,494	1,914,170	0.33%
U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,899,219	0.33%
Finance of America HECM Buyout	6.000%	09/25/27	2,000,000	1,860,470	0.32%
MultiFamily Structured Credit Risk	3.983%	07/25/41	1,976,558	1,856,405	0.32%
FHLMC	3.000%	07/25/51	2,529,044	1,848,837	0.32%

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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
Progress Residential Trust	2.393%	12/17/40	2,000,000	\$1,754,613	0.30%
FNMA	3.000%	03/25/50	2,077,414	1,748,251	0.30%
Brean ABS Trust	3.000%	07/25/62	2,100,000	1,727,742	0.30%
Rialto Real Estate Fund LP	5.546%	01/19/27	1,750,000	1,716,733	0.30%
Oportun Funding XIV, LLC	3.440%	03/08/28	1,850,000	1,706,201	0.29%
BDS Ltd.	3.297%	01/18/36	1,712,614	1,692,280	0.29%
AREIT CRE Trust	3.260%	01/16/37	1,750,000	1,680,957	0.29%
U.S. Treasury Notes	0.875%	11/15/30	2,000,000	1,671,797	0.29%
BX Trust	4.391%	09/15/36	1,755,000	1,670,384	0.29%
Affirm, Inc.	4.550%	06/15/27	1,669,770	1,645,294	0.28%
Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,642,339	0.28%
Avant Loans Funding Trust	2.300%	07/15/30	1,800,000	1,628,108	0.28%
Upstart Pass-Through Trust	2.000%	07/20/27	1,728,534	1,624,440	0.28%
PFP Ltd.	2.999%	08/16/37	1,660,322	1,595,528	0.28%
Cascade Funding Mortgage Trust	3.750%	04/25/25	1,634,219	1,585,193	0.27%
Finance of America HECM	5.084%	11/25/25	1,650,000	1,565,645	0.27%
FMC GMSR Issuer Trust	4.450%	01/25/26	1,750,000	1,556,022	0.27%
NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,541,294	0.27%
Upstart Structured Pass-Through Trust	4.250%	02/15/46	1,565,353	1,519,985	0.26%
GNMA	2.500%	07/20/50	1,975,000	1,508,446	0.26%
Newtek Small Business Loan Trust	0.000%	10/25/49	1,500,000	1,500,000	0.26%
PNMAC GMSR Issuer Trust	6.433%	05/25/27	1,500,000	1,496,918	0.26%
Regional Management Issuance Trust	2.340%	10/15/30	1,600,000	1,490,815	0.26%
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,477,737	0.25%
FHLMC	3.500%	01/15/48	1,530,294	1,471,130	0.25%
FHLMC	1.250%	11/25/51	1,749,064	1,462,302	0.25%
Opportunity Funding, LLC	7.400%	06/09/31	1,500,000	1,461,009	0.25%
Upstart Pass-Through Trust	2.250%	01/20/30	1,523,133	1,456,463	0.25%
RMF Proprietary Issuance Trust	3.000%	01/25/62	1,595,525	1,452,523	0.25%
Progress Residential Trust	4.450%	04/17/39	1,550,000	1,448,336	0.25%
BX Trust	4.041%	09/15/36	1,500,000	1,433,272	0.25%
BXMT Ltd.	4.023%	02/16/37	1,520,000	1,427,579	0.25%
MF1 Multifamily Housing Mortgage Trust	3.983%	02/19/37	1,500,000	1,420,152	0.24%
Opportunity Funding LLC	1.760%	03/08/28	1,540,000	1,419,199	0.24%
Brean ABS Trust	1.750%	02/25/62	1,603,204	1,413,251	0.24%
U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,412,151	0.24%
BX Trust	3.101%	05/15/38	1,470,000	1,402,084	0.24%
FNMA	1.874%	08/27/36	1,600,000	1,401,709	0.24%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,393,406	0.24%
LL ABS Trust	2.170%	05/15/29	1,500,000	1,367,524	0.24%
GNMA	3.500%	10/20/29	1,397,849	1,362,213	0.23%
CubeSmart LP	2.250%	12/15/28	1,600,000	1,352,094	0.23%
ROC Securities Trust	3.351%	08/25/26	1,500,000	1,335,387	0.23%
FHLMC	3.000%	11/15/46	1,385,000	1,319,607	0.23%
FHLMC	3.500%	11/15/45	1,385,065	1,311,828	0.23%
Cascade Funding Mortgage Trust	3.750%	04/25/25	1,500,000	1,308,750	0.23%
Tesla Auto Lease Trust	1.320%	09/22/25	1,400,000	1,290,368	0.22%
Brean ABS Trust	1.750%	10/25/61	1,452,146	1,288,893	0.22%
FHLMC	1.000%	08/25/50	1,588,972	1,284,911	0.22%
Continental Credit Card, LLC	2.240%	12/15/28	1,350,000	1,273,677	0.22%
RMF Proprietary Issuance Trust	2.125%	09/25/61	1,457,146	1,271,135	0.22%
FHLMC	4.000%	08/15/43	1,267,688	1,263,067	0.22%
Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	1,297,444	1,261,031	0.22%
BX Trust	3.290%	10/15/36	1,306,000	1,248,521	0.22%
Angel Oak Mortgage Trust	5.400%	11/25/48	1,250,000	1,216,044	0.21%

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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
FREMF Mortgage Trust	4.612%	01/25/29	1,207,346	\$1,183,579	0.20%
Arbor Realty Collateralized Loan	4.883%	01/15/37	1,250,000	1,182,681	0.20%
FNMA	3.000%	10/25/46	1,240,000	1,169,086	0.20%
Firstkey Homes Trust	4.500%	07/17/39	1,250,000	1,168,960	0.20%
OnDeck Asset Securitization Trust	1.590%	05/17/27	1,250,000	1,168,236	0.20%
LHOME Mortgage Trust	6.900%	02/25/27	1,250,000	1,164,031	0.20%
GNMA	4.000%	07/20/48	1,162,000	1,161,875	0.20%
LoanCore Issuer Ltd.	4.499%	05/15/36	1,170,000	1,150,247	0.20%
BX Trust	3.969%	05/15/37	1,200,000	1,143,000	0.20%
Credibility Asset Securitization	3.380%	04/15/26	1,250,000	1,142,542	0.20%
A10 Securitization	4.937%	10/01/38	1,266,495	1,138,425	0.20%
Star Trust	4.080%	04/17/38	1,200,000	1,138,077	0.20%
A10 Securitization	4.409%	10/01/38	1,241,661	1,132,538	0.20%
BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,128,382	0.19%
Continental Credit Card, LLC	3.660%	12/15/28	1,200,000	1,127,121	0.19%
New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,126,530	0.19%
FMC GMSR Issuer Trust	3.620%	07/25/26	1,250,000	1,123,279	0.19%
BX Trust	4.191%	06/15/36	1,150,000	1,104,334	0.19%
FHLMC	3.500%	01/15/48	1,177,149	1,101,513	0.19%
Republic Finance	3.540%	11/20/30	1,185,000	1,100,675	0.19%
Goldman Sachs Group, Inc.	2.615%	04/22/32	1,300,000	1,074,166	0.19%
JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,050,867	0.18%
MultiFamily Structured Credit Risk	4.183%	01/25/51	1,086,928	1,049,179	0.18%
MF1 Multifamily Housing Mortgage Trust	3.606%	10/16/36	1,100,000	1,047,406	0.18%
GNMA	1.500%	07/20/51	1,708,699	1,047,233	0.18%
BX Trust	3.202%	12/11/41	1,177,000	1,039,319	0.18%
GNMA	3.000%	05/20/46	1,084,595	1,027,003	0.18%
FHLMC	2.500%	10/15/42	1,208,000	1,015,297	0.18%
Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	1,014,844	0.17%
First Help Financial, LLC	1.630%	09/15/27	1,090,000	991,716	0.17%
FNMA	3.500%	10/25/47	1,025,508	988,350	0.17%
New Residential AP Advance Receivables Trust	1.035%	12/16/52	1,000,000	985,020	0.17%
LL ABS Trust	1.070%	05/15/29	1,022,157	983,123	0.17%
New York Life Global Funding	1.200%	08/07/30	1,250,000	982,221	0.17%
GNMA	3.000%	12/20/45	1,052,854	981,749	0.17%
Arbor Realty Collateralized Loan	3.333%	01/15/37	1,000,000	978,594	0.17%
PNMAC GMSR Issuer Trust	5.094%	08/25/23	1,000,000	975,598	0.17%
Acre Mortgage Trust	4.977%	12/15/37	1,000,000	973,678	0.17%
Met Life Global Funding I	4.300%	08/25/29	1,000,000	973,076	0.17%
Oportun Funding, LLC	6.000%	06/15/29	1,000,000	965,172	0.17%
Extended Stay America Trust	4.850%	07/15/38	993,883	959,099	0.17%
FNMA	4.000%	08/25/43	1,000,000	957,371	0.17%
Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	955,071	0.16%
FNMA	3.000%	07/25/49	999,421	949,198	0.16%
Credibility Asset Securitization	2.390%	04/15/26	1,000,000	948,098	0.16%
Toorak Mortgage Corp.	4.948%	03/25/29	1,000,000	945,382	0.16%
BX Trust	5.991%	06/15/36	1,000,000	944,300	0.16%
Upstart Securitization Trust	1.750%	06/20/31	1,000,000	936,512	0.16%
BDS Ltd.	4.277%	01/18/36	1,000,000	930,080	0.16%
FHLMC	2.000%	07/25/51	1,605,770	928,918	0.16%
ReadyCap Commercial Mortgage Trust	5.344%	07/25/36	1,000,000	928,448	0.16%
FHLMC	4.000%	05/15/48	941,048	926,743	0.16%
ReadyCap Commercial Mortgage Trust	4.844%	07/25/36	1,000,000	918,444	0.16%
Progress Residential Trust	2.106%	04/17/38	1,058,000	917,506	0.16%
General Motors Co.	4.200%	10/01/27	950,000	912,386	0.16%

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## Schedule of Investments (continued)

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Oracle Corp.	2.875%	03/25/31	1,100,000	\$911,867	0.16%
Wells Fargo & Co.	3.550%	09/29/25	925,000	909,045	0.16%
Colony American Finance Ltd.	3.104%	03/26/29	1,000,000	900,664	0.16%
FHLMC	3.000%	11/15/44	1,020,410	899,739	0.16%
AREIT CRE Trust	5.944%	06/17/39	900,000	893,490	0.15%
FHLMC	3.500%	09/25/49	1,000,000	890,634	0.15%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	883,935	0.15%
Capital One Financial Corp.	1.878%	11/02/27	1,000,000	881,082	0.15%
U.S. Treasury Bonds	2.750%	11/15/42	1,000,000	876,680	0.15%
Sunnova Solar Issuer, LLC	2.730%	11/01/55	1,053,003	875,705	0.15%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	874,444	0.15%
FMC GMSR Issuer Trust	3.850%	10/26/26	1,000,000	869,785	0.15%
FNMA	3.500%	03/25/43	1,000,000	866,180	0.15%
Citigroup, Inc.	3.887%	01/10/28	900,000	861,691	0.15%
Regional Management Issuance Trust	3.040%	03/17/31	1,000,000	860,276	0.15%
Home Partners of America Trust	2.652%	12/17/26	976,274	858,695	0.15%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	854,590	0.15%
GNMA	1.632%	05/20/43	1,294,967	854,180	0.15%
Goldman Sachs Mortgage Securities Corp. Trust	3.841%	07/15/25	882,756	854,065	0.15%
Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	853,556	0.15%
Comcast Corp.	1.950%	01/15/31	1,025,000	850,875	0.15%
FNMA	2.000%	04/25/50	1,254,000	845,412	0.15%
FHLMC	2.000%	03/25/50	1,000,000	845,181	0.15%
GNMA	1.750%	01/20/52	1,158,766	840,603	0.14%
AREIT CRE Trust	3.236%	11/17/38	867,231	837,155	0.14%
RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,000,000	834,168	0.14%
Stellar Jay Ireland DAC	5.926%	03/15/28	946,940	834,037	0.14%
FHLMC	3.000%	02/25/52	974,891	832,254	0.14%
Arbor Realty Collateralized Loan	3.791%	05/15/36	865,000	826,610	0.14%
FNMA	1.000%	04/25/51	1,041,116	822,713	0.14%
BHMS Mortgage Trust	3.641%	07/16/35	840,991	815,829	0.14%
Lowes Cos., Inc.	2.625%	04/01/31	950,000	813,899	0.14%
Duke Energy Corp.	4.300%	03/15/28	825,000	807,675	0.14%
FNMA	2.000%	11/25/51	1,401,347	801,214	0.14%
Mercury Financial Credit Card Master Trust	3.200%	09/21/26	880,000	800,855	0.14%
FNMA	3.353%	11/01/26	814,558	798,448	0.14%
FHLMC	2.000%	01/15/43	1,049,335	792,863	0.14%
Progress Residential Trust	6.618%	06/17/39	800,000	790,296	0.14%
Progress Residential Trust	5.734%	06/17/39	800,000	790,230	0.14%
FNMA	3.500%	05/25/42	851,000	789,374	0.14%
Morgan Stanley	1.794%	02/13/32	1,000,000	784,811	0.14%
FHLMC	3.500%	02/15/52	824,582	783,103	0.13%
ACC Trust	1.430%	07/22/24	788,259	782,840	0.13%
Visa, Inc.	3.150%	12/14/25	800,000	781,978	0.13%
RMF Proprietary Issuance Trust III	3.000%	01/25/62	1,000,000	776,745	0.13%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	774,388	0.13%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	800,000	773,990	0.13%
Upstart Pass-Through Trust	2.600%	03/20/30	817,751	773,225	0.13%
BX Trust	2.651%	05/17/38	800,000	772,480	0.13%
FNMA	4.940%	12/01/43	743,296	766,764	0.13%
MF1 Multifamily Housing Mortgage Trust	3.610%	07/15/36	777,000	757,234	0.13%
FHLMC	1.000%	01/25/51	1,263,612	750,936	0.13%
Genesis Private Label Amortization Trust	6.630%	07/20/26	750,000	748,362	0.13%
MF1 Multifamily Housing Mortgage Trust	8.014%	09/17/37	750,000	746,332	0.13%
Citigroup, Inc.	3.070%	02/24/28	800,000	739,683	0.13%

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Loanpal Solar Loan Ltd.	2.840%	01/20/48	860,172	\$734,468	0.13%
Huntington Bancshares	4.443%	08/04/28	750,000	732,997	0.13%
US Bancorp	2.215%	01/27/28	800,000	730,959	0.13%
CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	729,430	0.13%
MF1 Multifamily Housing Mortgage Trust	2.923%	07/15/36	742,572	726,444	0.13%
LHFC Depositor, LLC	3.721%	10/25/24	750,000	723,023	0.12%
PFP Ltd.	4.399%	04/14/38	749,963	721,167	0.12%
GNMA	4.500%	08/20/49	731,843	720,110	0.12%
Met Life Global Funding I	1.550%	01/07/31	900,000	710,267	0.12%
Public Storage	1.850%	05/01/28	800,000	710,217	0.12%
FNMA	3.140%	07/01/32	750,000	708,699	0.12%
FHLMC	2.500%	12/25/51	1,018,907	708,096	0.12%
FHLMC	1.000%	02/25/51	858,345	703,031	0.12%
RMF Proprietary Issuance Trust	3.750%	06/25/62	1,100,000	699,114	0.12%
American Water Capital Corp.	2.300%	06/01/31	825,000	698,159	0.12%
FNMA	6.500%	07/25/42	665,602	697,363	0.12%
FHLMC	0.000%	10/15/41	930,519	696,243	0.12%
Bank of America Corp.	3.419%	12/20/28	750,000	695,888	0.12%
Brean Asset Backed Securites	3.000%	07/25/62	1,000,000	692,695	0.12%
Chase Mortgage Finance Corp.	3.733%	02/25/50	737,295	692,642	0.12%
Mercury Financial Credit Card Master Trust	1.540%	03/23/26	730,000	691,511	0.12%
Oportun Funding, LLC	1.470%	05/08/31	750,000	688,151	0.12%
FNMA	1.556%	11/24/42	984,621	688,097	0.12%
GNMA	3.000%	04/20/50	829,115	685,318	0.12%
Brex Commercial Charge Card Master Trust	4.630%	07/15/25	700,000	685,073	0.12%
FNMA	3.500%	02/25/48	728,045	684,441	0.12%
Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	683,610	0.12%
OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	683,111	0.12%
Dominion Energy, Inc.	1.450%	04/15/26	750,000	682,283	0.12%
Westgate Resorts	6.213%	03/20/34	683,331	680,869	0.12%
First Help Financial, LLC	0.830%	12/15/26	711,318	678,669	0.12%
Social Professional Loan Program	4.160%	11/26/40	700,000	677,773	0.12%
Wells Fargo Mortgage Trust	4.499%	02/15/40	727,217	676,606	0.12%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	676,087	0.12%
Discover Bank	4.650%	09/13/28	700,000	673,252	0.12%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	668,814	0.12%
Bank of America Corp.	4.571%	04/27/33	700,000	668,337	0.12%
WEC Energy Group, Inc.	0.800%	03/15/24	700,000	666,541	0.11%
Social Professional Loan Program	3.050%	11/16/48	730,000	665,067	0.11%
GNMA	3.500%	09/20/48	689,379	664,297	0.11%
PFP Ltd.	3.399%	04/14/38	699,965	662,277	0.11%
Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	653,405	0.11%
Amazon.com, Inc.	3.450%	04/13/29	675,000	652,731	0.11%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	786,336	650,432	0.11%
Acre Mortgage Trust	5.477%	12/15/37	675,000	648,358	0.11%
Wells Fargo Mortgage Trust	3.449%	02/15/40	681,766	646,345	0.11%
Bank of America Corp.	1.486%	05/19/24	655,000	641,379	0.11%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	638,867	0.11%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	634,406	0.11%
Freedom Mortgage Trust	4.412%	10/27/25	634,463	629,462	0.11%
FNMA	3.500%	05/25/42	683,221	627,343	0.11%
LHOME Mortgage Trust	2.783%	06/25/26	700,000	626,193	0.11%
J.P. Morgan Wealth Management	3.483%	02/26/71	679,464	625,349	0.11%
FNMA	4.500%	07/25/41	647,913	616,871	0.11%
Freedom Financial Trust	2.830%	03/20/28	625,000	613,025	0.11%



# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Wells Fargo & Co.	3.908%	04/25/26	625,000	\$612,383	0.11%
Lowe's Companies, Inc.	5.500%	10/15/35	600,000	611,930	0.11%
Oportun Funding, LLC	3.650%	05/08/31	650,000	607,211	0.10%
NRZ Excess Spread Collateralization	3.474%	11/25/26	657,423	605,209	0.10%
Lendmark Funding Trust	3.410%	11/20/31	750,000	605,048	0.10%
Prodigy Finance	3.694%	07/25/51	614,990	601,172	0.10%
Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	598,639	0.10%
GNMA	4.000%	08/20/47	639,842	592,462	0.10%
AT&T, Inc.	2.300%	06/01/27	650,000	591,515	0.10%
FNMA	2.000%	06/25/50	935,000	591,449	0.10%
College Ave Student Loans	2.320%	07/25/51	657,411	591,057	0.10%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	589,410	0.10%
OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	588,717	0.10%
FREMF Mortgage Trust	3.987%	12/25/24	603,756	586,951	0.10%
T-Mobile USA, Inc.	4.750%	02/01/28	600,000	586,860	0.10%
Upstart Pass-Through Trust	2.500%	04/20/27	612,861	583,858	0.10%
Wells Fargo & Co.	2.393%	06/02/28	650,000	582,238	0.10%
GNMA	1.000%	05/20/51	704,982	582,178	0.10%
FHLMC	2.500%	05/25/49	758,520	581,611	0.10%
Continental Credit Card, LLC	3.830%	08/15/26	586,505	579,038	0.10%
Aventura Mall Trust	4.249%	07/09/40	650,000	577,700	0.10%
GNMA	1.000%	11/20/50	639,420	574,712	0.10%
Royal Dutch Shell plc	2.375%	11/07/29	645,000	568,729	0.10%
Tennessee Valley Authority	4.625%	09/15/60	525,000	567,836	0.10%
GNMA	1.500%	11/20/51	1,088,247	567,163	0.10%
FNMA	4.000%	06/25/48	622,735	566,164	0.10%
Bank of Montreal France	0.949%	01/22/27	630,000	560,636	0.10%
Protective Life Global Funding	1.900%	07/05/28	650,000	555,119	0.10%
FNMA	3.500%	05/25/48	600,000	554,381	0.10%
FNMA	3.500%	03/25/49	565,059	552,399	0.10%
Helmerich & Payne, Inc.	2.900%	09/29/31	650,000	549,540	0.09%
Realty Income Corp.	0.750%	03/15/26	625,000	549,296	0.09%
FNMA	4.299%	06/25/43	550,946	539,025	0.09%
Truist Financial Corp.	1.267%	03/02/27	600,000	538,503	0.09%
Norfolk Southern Corp.	3.000%	03/15/32	600,000	536,801	0.09%
GNMA	1.000%	07/20/50	649,390	536,714	0.09%
FNMA	5.000%	03/25/41	515,247	536,178	0.09%
Newtek Small Business Loan Trust	4.600%	12/25/44	540,396	535,889	0.09%
Home Partners of America Trust	2.922%	10/19/39	603,012	534,449	0.09%
FNMA	4.000%	02/25/44	565,150	533,512	0.09%
Regional Management Issuance Trust	3.230%	08/15/33	650,000	529,274	0.09%
Equitable Financial Life	1.800%	03/08/28	609,000	526,232	0.09%
American Express Co.	3.950%	08/01/25	525,000	520,215	0.09%
FNMA	4.000%	09/25/48	562,381	518,224	0.09%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	515,926	0.09%
Lendmark Funding Trust	4.690%	04/21/31	550,000	513,570	0.09%
LL ABS Trust	5.070%	03/15/27	513,210	512,888	0.09%
Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	511,048	0.09%
Octane Receivables Trust	2.230%	11/20/28	550,000	501,229	0.09%
U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	499,220	0.09%
MassMutual Glocal Funding	4.150%	08/26/25	500,000	498,666	0.09%
RMF Buyout Issuance Trust	3.690%	11/25/31	550,000	497,752	0.09%
Morgan Stanley	4.889%	07/20/33	500,000	497,730	0.09%
Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	497,297	0.09%
Citizens Bank	4.575%	08/09/28	500,000	494,396	0.09%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Morgan Stanley	3.875%	01/27/26	500,000	\$494,371	0.09%
Oportun Funding XIII, LLC	3.870%	08/08/25	500,000	494,210	0.09%
KeyBank NA	0.423%	01/03/24	500,000	493,634	0.09%
FHLMC	4.000%	11/15/40	507,262	492,699	0.08%
Morgan Stanley	0.529%	01/25/24	500,000	492,290	0.08%
AbbVie, Inc.	3.600%	05/14/25	500,000	490,833	0.08%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	484,933	0.08%
GNMA	3.000%	01/20/43	532,000	484,779	0.08%
J.P. Morgan Wealth Management	3.983%	02/26/71	512,829	483,161	0.08%
GNMA	3.000%	08/20/49	540,446	483,056	0.08%
Toorak Mortgage Corp.	2.240%	06/25/24	510,000	481,763	0.08%
Principal Life Global Funding II	1.250%	06/23/25	525,000	479,993	0.08%
GNMA	3.500%	08/20/49	517,000	478,890	0.08%
Cold Storage Trust	4.765%	11/16/37	491,495	477,046	0.08%
CLI Funding VI, LLC	3.620%	09/18/45	519,513	475,517	0.08%
Walt Disney Co. (The)	2.000%	09/01/29	550,000	475,111	0.08%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	558,724	473,154	0.08%
Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	472,572	0.08%
Coterra Energy, Inc.	4.375%	06/01/24	475,000	472,082	0.08%
Constellation Brands, Inc.	3.150%	08/01/29	525,000	471,993	0.08%
Citigroup, Inc.	0.981%	05/01/25	500,000	470,603	0.08%
GNMA	4.000%	11/20/48	500,626	470,577	0.08%
Helios Issuer, LLC	1.800%	02/20/48	542,254	469,599	0.08%
CVS Health Corp.	3.750%	04/01/30	500,000	469,565	0.08%
Wells Fargo & Co.	2.188%	04/30/26	500,000	468,015	0.08%
ACC Auto Trust	1.080%	04/15/27	475,592	467,882	0.08%
Social Professional Loan Program	4.140%	02/25/48	500,000	466,797	0.08%
FNMA	2.750%	10/25/49	567,420	465,661	0.08%
Continental Credit Card, LLC	3.490%	12/17/29	500,000	465,070	0.08%
ReadyCap Commercial Mortgage Trust	4.344%	07/25/36	500,000	463,422	0.08%
FNMA	4.500%	06/01/37	457,906	462,793	0.08%
Continental Credit Card, LLC	4.020%	12/17/29	500,000	461,559	0.08%
Ryder System, Inc.	2.850%	03/01/27	500,000	461,332	0.08%
Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	461,059	0.08%
GNMA	4.000%	04/20/49	490,565	460,850	0.08%
FHF Trust	1.270%	03/15/27	479,505	460,098	0.08%
Credito RL USA	1.350%	02/16/27	471,345	459,428	0.08%
Amgen, Inc.	3.000%	02/22/29	500,000	459,299	0.08%
Upstart Securitization Trust	1.660%	07/20/31	500,000	458,927	0.08%
Oportun Funding, LLC	2.180%	10/08/31	500,000	458,692	0.08%
SMR Mortgage Trust	6.257%	02/25/39	482,295	458,393	0.08%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	534,592	456,097	0.08%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	453,868	0.08%
GNMA	3.000%	09/20/46	500,000	453,723	0.08%
College Ave Student Loans	4.120%	07/25/51	500,000	453,552	0.08%
FHLMC	1.500%	10/25/50	684,000	452,975	0.08%
GNMA	4.000%	12/20/48	478,885	449,996	0.08%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	449,793	0.08%
GNMA	3.000%	09/20/46	500,000	449,716	0.08%
Home Partners of America Trust	3.157%	09/17/27	487,736	448,070	0.08%
American Electric Power, Inc.	1.000%	11/01/25	500,000	447,981	0.08%
Newtek Small Business Loan Trust	4.950%	02/25/44	450,938	446,708	0.08%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	444,229	0.08%
GNMA	6.000%	06/20/34	424,168	443,728	0.08%
Principal Life Global Funding II	0.875%	01/12/26	500,000	443,015	0.08%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.094%	07/25/36	438,326	\$442,386	0.08%
FNMA	4.000%	01/01/35	447,361	441,472	0.08%
Zoetis, Inc.	2.000%	05/15/30	525,000	441,070	0.08%
GNMA	4.000%	08/20/48	469,279	440,612	0.08%
Kroger Co. (The)	1.700%	01/15/31	550,000	438,172	0.08%
Oracle Corp.	3.250%	05/15/30	500,000	434,590	0.07%
AT&T Inc.	4.300%	12/15/42	500,000	433,335	0.07%
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	433,108	0.07%
FNMA	3.000%	11/25/46	601,448	432,515	0.07%
Expedia Group, Inc.	3.250%	02/15/30	500,000	432,414	0.07%
GNMA	3.500%	09/20/35	436,000	429,897	0.07%
Truist Financial Corp.	1.887%	06/07/29	500,000	427,521	0.07%
Upstart Securitization Trust	2.750%	02/20/27	444,335	426,263	0.07%
FHLMC	2.500%	07/15/42	475,000	425,047	0.07%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	421,889	0.07%
FedEx Corp.	2.400%	05/15/31	500,000	420,836	0.07%
U.S. Treasury STRIPS	0.000%	05/15/33	600,000	420,190	0.07%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	419,384	0.07%
Bank of America Corp.	3.458%	03/15/25	425,000	418,021	0.07%
MassMutual Global Funding	2.150%	03/09/31	500,000	417,987	0.07%
GNMA	3.500%	08/20/51	2,663,703	417,588	0.07%
Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	416,783	0.07%
FHLMC	4.500%	12/01/37	407,633	414,957	0.07%
GNMA	3.500%	01/20/30	421,027	412,969	0.07%
FHLMC	2.000%	01/25/50	652,781	412,275	0.07%
GNMA	3.000%	02/16/40	452,579	411,658	0.07%
FedEx Corp.	1.875%	02/20/34	468,854	408,349	0.07%
Johnson Controls International plc	2.000%	09/16/31	500,000	403,342	0.07%
Fifth Third Bancorp	1.707%	11/01/27	450,000	403,277	0.07%
FHLMC	3.000%	12/15/47	441,240	400,928	0.07%
Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	398,838	0.07%
Northwestern Mutual Global Funding	4.000%	07/01/25	400,000	397,849	0.07%
FNMA	3.500%	06/01/31	402,757	397,823	0.07%
FHLMC	3.404%	02/15/33	483,339	397,243	0.07%
Goldman Sachs Group, Inc.	3.500%	01/23/25	405,000	396,990	0.07%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	396,480	0.07%
UnitedHealth Group, Inc.	4.750%	05/15/52	400,000	395,820	0.07%
JP Morgan Chase & Co.	4.912%	07/25/33	400,000	395,561	0.07%
American Express Co.	3.375%	05/03/24	400,000	395,436	0.07%
Credit Acceptance Auto Loan Trust	3.060%	03/15/29	400,000	394,972	0.07%
Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	394,126	0.07%
Boston Lending Trust	2.750%	02/25/62	507,764	393,584	0.07%
JPMorgan Chase & Co.	3.509%	01/23/29	425,000	393,263	0.07%
FREMF Mortgage Trust	4.612%	08/25/29	394,775	390,768	0.07%
Apple, Inc.	4.100%	08/08/62	425,000	390,273	0.07%
JPMorgan Chase & Co.	2.739%	10/15/30	450,000	389,705	0.07%
Public Service Co. of Colorado	4.500%	06/01/52	400,000	388,334	0.07%
Amgen, Inc.	4.200%	03/01/33	400,000	385,570	0.07%
FHLMC	3.500%	02/15/30	390,022	385,420	0.07%
FNMA	4.000%	01/25/48	2,405,288	384,841	0.07%
GNMA	3.500%	05/20/47	420,488	383,514	0.07%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	382,159	0.07%
FORA Financial Asset Securitization	3.850%	05/15/27	418,000	381,838	0.07%
PFP Ltd.	3.240%	04/16/38	392,843	380,863	0.07%
Bank of America Corp.	2.592%	04/29/31	450,000	379,664	0.07%



# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**31 August 2022**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
United Airlines Pass-Through Trust	4.875%	07/15/27	398,000	\$378,943	0.07%
GNMA	1.250%	12/20/50	598,103	378,678	0.07%
Bank of America Corp.	2.015%	02/13/26	400,000	375,081	0.06%
FHLMC	3.491%	11/15/37	373,962	372,544	0.06%
FNMA	3.500%	06/01/33	378,520	371,281	0.06%
Social Professional Loan Program	3.120%	05/15/46	425,000	371,086	0.06%
Netflix, Inc.	6.375%	05/15/29	350,000	362,356	0.06%
GNMA	5.500%	11/15/38	335,373	362,181	0.06%
Wells Fargo Mortgage Trust	3.799%	02/15/40	386,334	361,991	0.06%
Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	359,638	0.06%
MassMutual Global Funding	1.200%	07/16/26	400,000	357,468	0.06%
JPMorgan Chase & Co.	1.578%	04/22/27	400,000	356,899	0.06%
HP, Inc.	4.200%	04/15/32	400,000	353,295	0.06%
Sherwin-Williams Co.	4.050%	08/08/24	350,000	349,577	0.06%
Holiday Inn Timeshare Trust	3.420%	10/09/39	370,820	345,181	0.06%
Met Tower Global Funding	3.700%	06/13/25	350,000	344,407	0.06%
FNMA	3.000%	05/25/42	352,469	343,177	0.06%
Diamond Resorts Owner Trust	2.050%	11/21/33	369,123	342,575	0.06%
GNMA	3.000%	01/20/48	395,786	342,070	0.06%
FNMA	0.000%	11/25/32	388,173	340,439	0.06%
FNMA	3.000%	01/25/43	352,000	339,983	0.06%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	339,197	0.06%
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	338,118	0.06%
Royal Bank of Canada	1.150%	06/10/25	365,000	336,230	0.06%
Southwest Airlines Co.	2.625%	02/10/30	400,000	336,219	0.06%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	336,215	0.06%
FHLMC	3.000%	05/15/45	397,641	335,002	0.06%
FNMA	5.000%	02/25/48	1,749,385	333,769	0.06%
FREMF Mortgage Trust	3.687%	07/25/28	338,254	332,310	0.06%
FNMA	4.500%	04/25/48	1,977,241	332,240	0.06%
KeyCorp	2.550%	10/01/29	385,000	329,340	0.06%
GNMA	3.000%	01/20/29	337,098	328,499	0.06%
Freedom Mortgage Trust	4.862%	11/25/24	330,814	327,838	0.06%
FNMA	3.000%	02/25/43	350,000	325,923	0.06%
FNMA	4.000%	07/25/41	321,407	321,728	0.06%
Ross Stores, Inc.	1.875%	04/15/31	400,000	317,302	0.05%
AbbVie, Inc.	2.950%	11/21/26	335,000	316,007	0.05%
American Homes 4 Rent	3.678%	12/17/36	321,300	315,551	0.05%
Shelter Growth Capital Partners, LLC	3.471%	09/15/36	320,448	312,981	0.05%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	312,617	0.05%
FNMA	2.500%	09/25/42	360,000	306,557	0.05%
American Homes 4 Rent	6.418%	12/18/36	300,000	304,544	0.05%
American Homes 4 Rent	6.231%	10/17/36	300,000	303,915	0.05%
Toyota Motor Credit Corp.	4.450%	06/29/29	300,000	302,197	0.05%
FHLMC	4.000%	11/01/34	305,173	301,420	0.05%
US Bancorp	4.548%	07/22/28	300,000	301,086	0.05%
Bank of America Corp.	3.875%	08/01/25	300,000	298,081	0.05%
BMW US Capital, LLC	3.900%	04/09/25	300,000	297,709	0.05%
FNMA	4.500%	11/25/43	300,000	297,066	0.05%
Amgen, Inc.	1.900%	02/21/25	310,000	294,959	0.05%
Continental Credit Card, LLC	4.950%	08/15/26	300,000	293,112	0.05%
20 Times Square Trust	3.100%	05/17/35	300,000	292,642	0.05%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	292,574	0.05%
KeyCorp	4.789%	06/01/33	300,000	292,199	0.05%
American Airlines Pass-Through Trust	3.200%	12/15/29	333,900	288,936	0.05%

# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**31 August 2022**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	2.000%	09/20/42	342,000	\$288,587	0.05%
FHLMC	6.000%	07/25/36	269,469	288,241	0.05%
A10 Securitization	2.617%	08/15/40	300,000	285,860	0.05%
Renew Financial, LLC	3.670%	09/20/52	313,980	285,500	0.05%
Credit Suisse First Boston	4.782%	04/17/36	300,000	285,488	0.05%
FNMA	4.000%	07/25/49	318,000	284,598	0.05%
Royal Bank of Canada	3.875%	05/04/32	300,000	283,399	0.05%
GoodGreen Trust	2.630%	04/15/55	316,023	283,109	0.05%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	282,002	0.05%
FHLMC	4.000%	11/15/46	281,612	280,758	0.05%
FNMA	3.500%	02/01/33	286,215	280,741	0.05%
FHLMC	3.000%	05/15/43	325,617	280,535	0.05%
FNMA	3.500%	03/01/35	281,875	279,253	0.05%
Business Jet Securities, LLC	2.918%	04/15/36	312,914	277,861	0.05%
Atmos Energy Corp.	2.625%	09/15/29	310,000	276,862	0.05%
GNMA	3.500%	08/20/49	1,727,766	275,774	0.05%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	274,077	0.05%
Magallanes, Inc.	4.054%	03/15/29	300,000	273,178	0.05%
GNMA	2.500%	06/20/42	318,000	272,734	0.05%
Daimler Finance, LLC	1.750%	03/10/23	275,000	272,152	0.05%
FREMF Mortgage Trust	4.512%	01/25/28	280,974	272,073	0.05%
Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	271,840	0.05%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	270,822	0.05%
Baxter International, Inc.	1.915%	02/01/27	300,000	270,014	0.05%
FHLMC	5.000%	02/15/41	262,142	269,484	0.05%
FMC Corp.	3.450%	10/01/29	300,000	269,249	0.05%
American Water Capital Corp.	2.800%	05/01/30	300,000	268,085	0.05%
FNMA	7.165%	08/25/43	350,236	266,520	0.05%
GNMA	1.620%	07/20/64	268,339	266,247	0.05%
Mondelez International, Inc.	1.250%	09/24/26	300,000	265,733	0.05%
GNMA	4.500%	07/15/40	257,781	265,216	0.05%
Mosaic Solar Loans, LLC	2.100%	04/20/46	293,226	264,482	0.05%
American Tower Corp.	1.450%	09/15/26	300,000	263,519	0.05%
Fifth Third Bancorp	2.375%	01/28/25	275,000	263,236	0.05%
Mondelez International, Inc.	3.000%	03/17/32	300,000	262,876	0.05%
FNMA	5.000%	10/25/43	250,000	262,354	0.05%
Regions Financial Corp.	2.250%	05/18/25	275,000	262,285	0.05%
TES, LLC	4.330%	10/20/47	281,572	262,101	0.05%
GNMA	4.500%	09/20/42	284,127	262,026	0.05%
FNMA	6.000%	04/25/34	244,941	261,754	0.04%
PPG Industries, Inc.	2.550%	06/15/30	300,000	261,548	0.04%
Upstart Pass-Through Trust	3.000%	01/20/27	272,598	261,130	0.04%
FHLMC	3.500%	01/15/45	265,013	260,946	0.04%
Diamond Resorts Owner Trust	2.700%	11/21/33	280,534	260,720	0.04%
Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	258,191	0.04%
FNMA	3.000%	11/01/33	270,844	257,708	0.04%
Fidelity National Information Services	1.650%	03/01/28	300,000	255,793	0.04%
Apple, Inc.	1.650%	05/11/30	300,000	254,446	0.04%
Waste Management, Inc.	1.150%	03/15/28	300,000	254,314	0.04%
First Horizon Bank	5.750%	05/01/30	250,000	253,850	0.04%
Phillips 66	3.700%	04/06/23	250,000	249,961	0.04%
FNMA	2.550%	12/01/28	266,940	249,466	0.04%
KeyBank NA	4.150%	08/08/25	250,000	248,052	0.04%
GNMA	5.000%	03/20/49	241,445	245,835	0.04%
United Airlines Pass-Through Trust	5.875%	04/15/29	245,584	245,738	0.04%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	1.556%	11/25/42	325,379	\$244,860	0.04%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	244,445	0.04%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	243,444	0.04%
Cooperative Rabobank UA	2.625%	07/22/24	250,000	242,630	0.04%
Comerica Bank	2.500%	07/23/24	250,000	242,237	0.04%
FNMA	5.500%	07/25/35	233,181	241,371	0.04%
FHLMC	0.000%	07/15/37	292,553	241,108	0.04%
CVS Health Corp.	5.050%	03/25/48	250,000	240,703	0.04%
Truist Financial Corp.	2.150%	12/06/24	250,000	239,643	0.04%
GNMA	3.000%	06/20/49	847,484	239,628	0.04%
FNMA	3.280%	12/01/32	250,000	238,293	0.04%
British Telecommunications plc	3.250%	11/08/29	275,000	237,612	0.04%
FNMA	3.500%	10/01/29	239,439	236,957	0.04%
PNC Financial Services Group, Inc.	2.600%	07/23/26	250,000	236,049	0.04%
FHLMC	0.000%	09/15/43	290,902	235,987	0.04%
Nucor Corp.	2.000%	06/01/25	250,000	235,774	0.04%
BXG Receivables Note Trust	4.440%	02/02/34	243,494	235,256	0.04%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	234,791	0.04%
A10 Securitization	4.129%	08/15/40	250,000	233,629	0.04%
FHLMC	3.500%	04/15/44	250,000	233,162	0.04%
FNMA	4.156%	09/25/42	1,971,083	231,692	0.04%
A10 Securitization	5.465%	08/15/40	250,000	229,914	0.04%
FHLMC	2.791%	01/15/35	229,605	229,137	0.04%
Freedom Mortgage Trust	8.202%	03/25/23	226,770	226,335	0.04%
GNMA	2.750%	01/20/48	284,000	225,940	0.04%
Georgia Power Co.	2.100%	07/30/23	230,000	225,915	0.04%
Progressive Corp.	3.200%	03/26/30	240,000	223,208	0.04%
Apple, Inc.	2.200%	09/11/29	250,000	223,095	0.04%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	222,764	0.04%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	222,571	0.04%
Nucor Corp.	3.125%	04/01/32	250,000	220,088	0.04%
GNMA	3.000%	08/20/51	293,269	219,897	0.04%
FNMA	3.000%	02/25/49	233,394	219,741	0.04%
Credit Suisse First Boston	4.782%	04/17/36	235,000	219,177	0.04%
FNMA	3.500%	05/25/48	229,351	219,092	0.04%
Wells Fargo & Co.	3.350%	03/02/33	250,000	218,236	0.04%
GNMA	4.693%	06/20/63	218,199	218,037	0.04%
PNC Bank NA	2.700%	10/22/29	250,000	217,277	0.04%
Citizens Financial Group	2.850%	07/27/26	225,000	213,054	0.04%
Carrier Global Corp.	2.700%	02/15/31	250,000	212,266	0.04%
FREMF Mortgage Trust	4.512%	02/25/25	213,477	211,891	0.04%
Athene Global Funding	2.500%	01/14/25	225,000	211,358	0.04%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	210,782	0.04%
Helios Issuer, LLC	2.980%	06/20/47	231,717	210,552	0.04%
Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	209,893	0.04%
Spirit Realty LP	2.100%	03/15/28	250,000	208,504	0.04%
Discover Bank	2.700%	02/06/30	250,000	207,782	0.04%
GNMA	1.000%	09/20/50	490,253	207,745	0.04%
Spirit Realty LP	3.200%	02/15/31	250,000	207,131	0.04%
GNMA	4.000%	02/20/34	207,093	206,345	0.04%
FHLMC	7.500%	01/15/36	201,558	202,769	0.03%
GNMA	5.000%	02/20/35	196,872	202,464	0.03%
Business Jet Securities, LLC	3.967%	11/15/35	214,354	198,698	0.03%
State Street Corp.	4.421%	05/13/33	200,000	196,882	0.03%
Citigroup, Inc.	3.352%	04/24/25	200,000	196,009	0.03%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Bank of Nova Scotia	3.450%	04/11/25	200,000	\$195,534	0.03%
Republic Services, Inc.	2.500%	08/15/24	200,000	194,159	0.03%
GNMA	3.613%	02/16/41	1,625,785	193,956	0.03%
GNMA	3.287%	03/16/38	1,704,118	193,406	0.03%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	191,841	0.03%
FNMA	5.000%	02/25/40	184,105	190,745	0.03%
FNMA	4.000%	12/01/44	190,913	190,493	0.03%
JPMorgan Chase & Co.	2.595%	02/24/26	200,000	189,715	0.03%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	188,281	0.03%
Honda Motor Co.	2.534%	03/10/27	200,000	186,839	0.03%
College Ave Student Loans	4.460%	12/28/48	192,289	185,888	0.03%
General Electric Capital Corp.	6.750%	03/15/32	162,000	183,366	0.03%
GNMA	2.572%	05/20/66	185,261	182,524	0.03%
FNMA	4.000%	04/01/42	999,511	182,237	0.03%
FNMA	10.935%	11/25/31	166,032	180,094	0.03%
Toronto-Dominion Bank (The)	1.200%	06/03/26	200,000	179,062	0.03%
Royal Bank of Canada	1.150%	07/14/26	200,000	178,367	0.03%
Bank of America Corp.	4.948%	07/22/28	175,000	174,840	0.03%
Social Professional Loan Program	4.430%	10/25/41	179,540	174,428	0.03%
FNMA	2.430%	10/01/29	188,663	173,794	0.03%
BX Trust	3.324%	09/15/37	175,000	173,281	0.03%
GNMA	4.282%	12/20/39	1,424,970	172,755	0.03%
FNMA	5.000%	07/25/38	167,432	171,592	0.03%
FNMA	6.500%	09/25/32	161,335	171,560	0.03%
State Street Corp.	2.354%	11/01/25	175,000	169,019	0.03%
GNMA	6.000%	04/20/36	161,036	168,432	0.03%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	168,050	0.03%
FHLMC	2.000%	09/25/50	262,000	167,962	0.03%
GNMA	3.500%	02/20/49	169,705	166,483	0.03%
FNMA	3.550%	08/01/30	168,246	164,273	0.03%
GNMA	3.682%	03/20/46	1,509,880	162,734	0.03%
Pricoa Global Funding	3.450%	09/01/23	160,000	159,224	0.03%
Citigroup, Inc.	2.976%	11/05/30	180,000	156,868	0.03%
Hero Funding Trust	3.080%	09/20/42	158,984	154,077	0.03%
Morgan Stanley	2.699%	01/22/31	175,000	151,411	0.03%
PECO Energy Co.	3.000%	09/15/49	200,000	150,713	0.03%
BX Trust	3.087%	09/15/37	148,851	148,122	0.03%
Social Professional Loan Program	4.440%	05/25/40	150,000	147,829	0.03%
DTE Energy Co.	2.529%	10/01/24	150,000	144,391	0.02%
Citigroup, Inc.	4.125%	07/25/28	150,000	143,016	0.02%
Hero Funding Trust	3.570%	09/20/47	146,701	142,834	0.02%
FHLMC	4.500%	02/15/42	1,171,648	140,280	0.02%
FHLMC	3.000%	03/15/43	166,568	138,253	0.02%
Bank of America Corp.	1.319%	06/19/26	150,000	136,464	0.02%
FHLMC	4.229%	07/15/42	750,177	134,136	0.02%
FNMA	5.500%	02/25/35	130,779	133,879	0.02%
Multi Family Connecticut Avenue	4.394%	03/25/50	136,454	133,830	0.02%
FHLMC	5.000%	07/15/33	129,568	133,596	0.02%
SPS Servicer Advance Receivables	2.370%	11/15/52	132,667	131,638	0.02%
FNMA	5.000%	05/25/39	658,322	131,341	0.02%
ERP Operating LP	2.500%	02/15/30	150,000	130,536	0.02%
FNMA	4.000%	08/25/33	1,297,611	130,251	0.02%
Berkshire Hathaway Financial Corp.	4.400%	05/15/42	135,000	130,182	0.02%
FNMA	4.870%	10/01/41	124,587	128,439	0.02%
Mill City Solar Loan Ltd.	3.690%	07/20/43	135,708	127,329	0.02%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	0.000%	08/15/42	160,584	\$126,097	0.02%
Ameren Corp.	2.500%	09/15/24	130,000	125,337	0.02%
Alaska Airlines Pass-Through Trust	4.800%	08/15/27	126,484	125,070	0.02%
GNMA	4.500%	06/15/46	121,446	124,903	0.02%
FNMA	1.950%	04/25/28	126,410	124,057	0.02%
Comcast Corp.	3.969%	11/01/47	144,000	123,676	0.02%
Credit Suisse First Boston	4.284%	04/17/36	127,000	122,501	0.02%
Hero Funding Trust	3.190%	09/20/48	128,752	122,174	0.02%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	121,302	0.02%
PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	119,872	0.02%
FNMA	4.000%	12/25/28	120,000	118,817	0.02%
Newtek Small Business Loan Trust	6.250%	02/25/44	118,668	117,826	0.02%
FNMA	2.000%	07/25/42	129,078	117,696	0.02%
FNMA	2.000%	01/25/50	171,000	116,645	0.02%
FNMA	4.820%	12/01/29	110,946	114,950	0.02%
FNMA	7.500%	03/25/34	102,832	113,975	0.02%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	113,508	0.02%
Hero Funding Trust	4.990%	09/20/47	115,513	111,110	0.02%
FNMA	2.824%	11/25/36	111,396	110,869	0.02%
College Ave Student Loans	3.659%	12/28/48	111,698	110,619	0.02%
DTE Energy Co.	2.950%	03/01/30	125,000	110,249	0.02%
American Homes 4 Rent	3.467%	04/17/52	111,454	108,499	0.02%
Total Capital International SA	2.829%	01/10/30	120,000	108,283	0.02%
FNMA	2.844%	02/25/42	108,315	107,850	0.02%
FHLMC	0.000%	08/15/36	124,241	107,292	0.02%
PPG Industries, Inc.	2.400%	08/15/24	110,000	106,927	0.02%
Abbott Laboratories	4.750%	11/30/36	100,000	105,323	0.02%
Kroger Co. (The)	2.200%	05/01/30	125,000	105,039	0.02%
FHLMC	4.000%	12/01/28	104,180	105,013	0.02%
FHLMC	0.000%	02/01/34	119,735	103,221	0.02%
FNMA	4.250%	05/25/37	101,040	103,028	0.02%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	102,051	0.02%
FNMA	5.000%	06/01/35	617,534	101,921	0.02%
Hero Funding Trust	3.750%	09/20/41	102,844	101,466	0.02%
FHLMC	4.309%	08/15/30	1,375,670	100,947	0.02%
Verizon Communications, Inc.	4.005%	05/15/25	100,000	100,292	0.02%
Morgan Stanley	3.737%	04/24/24	100,000	99,560	0.02%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	99,335	0.02%
Realty Income Corp.	3.875%	04/15/25	100,000	99,171	0.02%
Citigroup, Inc.	3.527%	07/01/26	100,000	99,158	0.02%
Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	99,093	0.02%
GNMA	5.250%	06/20/38	97,227	98,907	0.02%
New York Life Global Funding	2.900%	01/17/24	100,000	98,698	0.02%
Morgan Stanley	3.620%	04/17/25	100,000	98,528	0.02%
Lennox International, Inc.	3.000%	11/15/23	100,000	98,522	0.02%
Spirit Realty LP	4.450%	09/15/26	100,000	97,923	0.02%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	97,625	0.02%
US Bancorp	2.400%	07/30/24	100,000	97,581	0.02%
Citigroup, Inc.	3.300%	04/27/25	100,000	97,540	0.02%
Morgan Stanley	3.625%	01/20/27	100,000	97,156	0.02%
Lincoln National Corp.	3.625%	12/12/26	100,000	96,968	0.02%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	96,665	0.02%
State Street Corp.	4.164%	08/04/33	100,000	96,546	0.02%
Ford Motor Co.	4.346%	12/08/26	100,000	96,434	0.02%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	96,181	0.02%



# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Verizon Communications, Inc.	2.987%	10/30/56	143,000	\$96,124	0.02%
Phillips 66	3.550%	10/01/26	100,000	96,072	0.02%
Discover Financial Services	4.100%	02/09/27	100,000	95,999	0.02%
AbbVie, Inc.	4.550%	03/15/35	100,000	95,961	0.02%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	95,876	0.02%
Bank of America Corp.	3.824%	01/20/28	100,000	95,723	0.02%
American Homes 4 Rent	4.250%	02/15/28	100,000	95,540	0.02%
Coterra Energy, Inc.	3.900%	05/15/27	100,000	95,431	0.02%
Morgan Stanley	3.125%	07/27/26	100,000	95,272	0.02%
ERP Operating LP	2.850%	11/01/26	100,000	95,153	0.02%
Phillips 66	2.450%	12/15/24	100,000	95,049	0.02%
Life Storage LP	3.875%	12/15/27	100,000	94,433	0.02%
Kroger Co. (The)	2.650%	10/15/26	100,000	94,405	0.02%
Deutsche Telekom International Finance BV	4.750%	06/21/38	100,000	94,304	0.02%
Realty Income Corp.	3.000%	01/15/27	100,000	94,045	0.02%
AT&T, Inc.	4.500%	05/15/35	100,000	93,917	0.02%
DTE Energy Co.	2.850%	10/01/26	100,000	93,910	0.02%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	93,326	0.02%
Southwestern Electric Power Co.	2.750%	10/01/26	100,000	93,270	0.02%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	93,246	0.02%
CMS Energy Corp.	2.950%	02/15/27	100,000	92,787	0.02%
Kirby Corp.	4.200%	03/01/28	100,000	92,706	0.02%
American Tower Corp.	3.800%	08/15/29	100,000	92,575	0.02%
FNMA	5.000%	03/25/35	572,183	91,463	0.02%
AT&T, Inc.	2.550%	12/01/33	114,000	90,831	0.02%
Helios Issuer, LLC	3.750%	06/20/46	97,048	88,808	0.02%
Comcast Corp.	2.650%	02/01/30	100,000	88,414	0.02%
FNMA	3.500%	10/01/46	92,050	87,351	0.01%
FNMA	3.000%	08/25/42	93,041	86,446	0.01%
FNMA	0.000%	10/25/43	106,127	85,674	0.01%
CSX Corp.	4.250%	11/01/66	100,000	85,377	0.01%
Shell International Finance BV	6.375%	12/15/38	73,000	84,907	0.01%
GNMA	2.000%	01/20/43	100,000	84,368	0.01%
FNMA	0.243%	06/25/43	9,709,137	81,129	0.01%
American Tower Corp.	2.100%	06/15/30	100,000	80,717	0.01%
FHLMC	4.500%	12/15/39	78,712	79,313	0.01%
FNMA	5.000%	08/25/36	76,588	79,034	0.01%
FNMA	4.000%	02/25/47	993,635	77,159	0.01%
FHLMC	2.891%	10/15/40	75,953	76,009	0.01%
FHLMC	2.891%	07/15/41	75,697	75,786	0.01%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	74,730	0.01%
FNMA	3.500%	06/25/34	774,775	74,686	0.01%
GNMA	4.000%	02/20/44	910,093	74,570	0.01%
Diamond Resorts Owner Trust	3.530%	02/20/32	75,257	73,453	0.01%
FNMA	3.500%	03/25/35	673,999	72,772	0.01%
Mosaic Solar Loans, LLC	4.010%	06/22/43	75,613	72,609	0.01%
FNMA	3.500%	02/25/43	1,237,723	71,960	0.01%
GNMA	2.298%	07/20/64	71,760	71,155	0.01%
College Ave Student Loans	4.750%	12/26/47	71,920	69,103	0.01%
GNMA	3.500%	03/20/46	75,083	66,415	0.01%
Laurel Road Prime Student Loan	2.730%	10/25/48	66,856	65,730	0.01%
FHLMC	0.000%	04/15/36	78,252	65,307	0.01%
FNMA	5.000%	02/01/36	464,799	64,991	0.01%
College Ave Student Loans	5.500%	12/26/47	66,126	64,283	0.01%
FHLMC	4.500%	11/15/39	63,441	63,882	0.01%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### Diamond Hill Core Bond Fund

31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	6.500%	03/01/29	59,018	\$60,878	0.01%
GNMA	5.000%	12/20/38	59,490	60,371	0.01%
GNMA	4.332%	06/20/37	604,567	56,921	0.01%
FNMA	2.000%	12/25/32	61,148	55,034	0.01%
Spirit Realty LP	4.000%	07/15/29	60,000	54,470	0.01%
FHLMC	6.500%	09/01/38	49,866	53,312	0.01%
FNMA	6.000%	12/25/32	50,943	52,888	0.01%
FNMA	3.606%	07/25/44	408,006	51,416	0.01%
GoodGreen Trust	3.740%	10/15/52	54,296	51,179	0.01%
FHLMC	2.691%	05/15/28	50,538	50,391	0.01%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	49,871	0.01%
GNMA	2.500%	02/20/45	58,225	49,157	0.01%
Hero Funding Trust	4.670%	09/20/48	50,231	48,979	0.01%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	48,668	0.01%
A10 Securitization	2.033%	08/15/40	48,773	48,152	0.01%
Genesis Private Label Amortization Trust	4.190%	07/20/30	47,884	47,890	0.01%
New York Life Global Funding	2.350%	07/14/26	50,000	46,935	0.01%
Boston Properties LP	2.750%	10/01/26	50,000	46,551	0.01%
FHLMC	4.209%	05/15/36	305,866	45,736	0.01%
GNMA	4.337%	08/20/67	43,410	43,224	0.01%
FNMA	3.500%	07/25/35	394,982	43,058	0.01%
Mosaic Solar Loans, LLC	4.770%	06/22/43	44,275	42,305	0.01%
FHLMC	4.500%	09/15/41	392,182	39,340	0.01%
FNMA	2.857%	12/25/39	35,468	36,354	0.01%
FNMA	3.000%	04/25/43	37,468	36,206	0.01%
FHLMC	0.000%	05/25/37	40,860	34,395	0.01%
Renew Financial, LLC	5.750%	09/20/52	35,793	34,062	0.01%
GNMA	3.000%	10/20/37	1,047,706	33,588	0.01%
Renew Financial, LLC	3.220%	09/22/53	34,776	31,759	0.01%
FNMA	0.000%	10/25/36	33,631	29,848	0.00%
GNMA	5.000%	11/16/41	184,475	26,809	0.00%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	26,031	25,989	0.00%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	26,057	25,687	0.00%
Social Professional Loan Program	2.720%	11/26/40	25,072	24,925	0.00%
FNMA	4.156%	05/25/35	310,886	24,675	0.00%
FHF Trust	2.590%	12/15/23	19,530	19,517	0.00%
GNMA	3.832%	02/20/42	250,668	17,674	0.00%
FNMA	4.000%	06/25/40	576,363	17,407	0.00%
FNMA	3.500%	11/25/27	279,866	15,856	0.00%
FHLMC	3.500%	07/15/31	548,411	15,741	0.00%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	14,234	14,223	0.00%
Laurel Road Prime Student Loan	3.540%	05/26/43	14,108	14,046	0.00%
FNMA	6.000%	01/25/34	71,235	13,698	0.00%
FHLMC	3.000%	06/15/31	410,889	12,771	0.00%
Hero Funding Trust	5.240%	09/20/42	12,586	12,564	0.00%
FHLMC	4.309%	06/15/35	858,901	11,018	0.00%
FNMA	4.000%	01/25/28	164,270	10,629	0.00%
GNMA	0.463%	05/20/63	1,459,859	8,988	0.00%
GNMA	2.070%	05/20/68	857,138	8,611	0.00%
Gold Key Resorts, LLC	3.220%	03/17/31	8,289	8,148	0.00%
Structured Asset Securities Corp.	2.440%	12/25/33	8,300	8,074	0.00%
GNMA	6.000%	03/20/38	135,112	7,859	0.00%
FNMA	0.000%	01/25/43	11,453	7,095	0.00%
FNMA	4.106%	05/25/40	40,180	4,917	0.00%
GNMA	1.561%	08/20/66	1,090,009	4,104	0.00%

# DIAMOND HILL

INVESTED IN THE LONG RUN

## Schedule of Investments (continued)

### *Diamond Hill Core Bond Fund*

31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	1.996%	01/20/62	22,485	\$1,332	0.00%
GNMA	3.688%	11/20/67	13,806	339	0.00%
GNMA	2.994%	04/20/67	12,466	33	0.00%
GNMA	4.000%	08/20/43	9,535	7	0.00%
<b>Money Market Funds</b>					<b>5.46%</b>
State Street Institutional Liquid Reserves Fund - Premier Class			31,603,723	\$31,603,723	5.46%

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.