

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments
Diamond Hill Short Duration Securitized Bond Fund
31 August 2022

Net Assets: \$1,319,191,256

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
MultiFamily Structured Credit Risk Star Trust	4.483%	11/25/51	23,986,219	\$23,050,757	1.75%
Antler Mortgage Trust	4.080%	04/17/38	18,300,000	17,355,671	1.32%
Continental Credit Card, LLC	5.438%	05/25/25	16,188,000	15,192,103	1.15%
U.S. Treasury Notes	6.010%	12/17/29	16,210,000	14,953,206	1.13%
BX Trust	1.750%	06/30/24	15,000,000	14,544,141	1.10%
MultiFamily Structured Credit Risk Small Business Lending Trust	4.041%	09/15/36	13,330,000	12,737,008	0.97%
Mercury Financial Credit Card Master Trust	3.983%	07/25/41	13,016,358	12,225,104	0.93%
BX Trust	5.010%	12/15/26	12,395,765	12,049,631	0.91%
FORA Financial Asset Securitization	2.330%	03/20/26	12,200,000	11,523,199	0.87%
FMC GMSR Issuer Trust	3.974%	09/15/37	11,486,678	11,196,241	0.85%
U.S. Treasury Notes	2.620%	05/15/27	11,000,000	10,083,866	0.76%
U.S. Treasury Notes	3.850%	10/26/26	11,500,000	10,002,529	0.76%
NRZ Excess Spread Collateralization	2.750%	11/15/23	10,000,000	9,914,453	0.75%
Avant Loans Funding Trust	2.625%	12/31/23	10,000,000	9,892,578	0.75%
U.S. Treasury Notes	3.474%	11/25/26	10,683,129	9,834,651	0.75%
Multi Family Connecticut Avenue	2.300%	07/15/30	10,750,000	9,723,426	0.74%
Genesis Private Label Amortization Trust	0.125%	10/15/23	10,000,000	9,633,203	0.73%
Upstart Pass-Through Trust	6.194%	03/25/50	10,000,000	9,505,192	0.72%
U.S. Treasury Notes	6.630%	07/20/26	9,500,000	9,479,257	0.72%
U.S. Treasury Notes	2.250%	01/20/30	9,900,365	9,467,006	0.72%
U.S. Treasury Notes	0.750%	11/15/24	10,000,000	9,422,266	0.71%
U.S. Treasury Notes	0.625%	10/15/24	10,000,000	9,421,094	0.71%
AlphaFlow Transitional Mortgage Co.	0.375%	09/15/24	10,000,000	9,393,750	0.71%
PNMAC GMSR Issuer Trust	5.610%	03/25/25	9,500,000	9,213,717	0.70%
Tesla Auto Lease Trust	5.094%	08/25/23	9,400,000	9,170,624	0.70%
Oportun Funding, LLC	1.320%	09/22/25	9,500,000	8,756,066	0.66%
MultiFamily Structured Credit Risk	6.000%	06/15/29	9,000,000	8,686,544	0.66%
Upstart Pass-Through Trust	5.533%	07/25/41	10,000,000	8,680,178	0.66%
Freedom Financial Trust	2.000%	07/20/27	9,218,847	8,663,678	0.66%
BXMT Ltd.	7.360%	08/20/29	8,500,000	8,234,641	0.62%
FMC GMSR Issuer Trust	3.049%	05/17/38	8,250,000	8,129,195	0.62%
Brean ABS Trust	3.620%	07/25/26	9,000,000	8,087,608	0.61%
Mariner Finance Issuance Trust	1.750%	10/25/61	9,075,910	8,055,580	0.61%
Meridian Contrarian Fund	5.750%	08/21/34	8,230,000	7,866,975	0.60%
Oportun Funding, LLC	10.830%	03/20/27	8,000,000	7,803,409	0.59%
BXMT Ltd.	3.650%	05/08/31	8,350,000	7,800,322	0.59%
BX Trust	4.249%	05/17/38	8,250,000	7,681,740	0.58%
Credibility Asset Securitization	4.391%	09/15/36	7,997,000	7,611,429	0.58%
LHOME Mortgage Trust	2.390%	04/15/26	8,000,000	7,584,786	0.58%
Toorak Mortgage Corp.	3.228%	09/25/26	8,250,000	7,573,583	0.57%
Oportun Funding XIV, LLC	4.948%	03/25/29	8,000,000	7,563,056	0.57%
Finance of America HECM	3.440%	03/08/28	8,175,000	7,539,565	0.57%
Opportunity Funding, LLC	7.870%	11/25/26	8,000,000	7,530,083	0.57%
Continental Credit Card, LLC	7.400%	06/09/31	7,600,000	7,402,445	0.56%
MultiFamily Structured Credit Risk	4.950%	08/15/26	7,450,000	7,278,936	0.55%
LoanCore Issuer Ltd.	4.183%	01/25/51	7,395,054	7,138,220	0.54%
MultiFamily Structured Credit Risk	4.499%	05/15/36	7,200,000	7,078,442	0.54%
MultiFamily Structured Credit Risk	6.433%	05/25/52	6,804,067	7,034,711	0.53%

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Schedule of Investments (continued)
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
ReadyCap Commercial Mortgage Trust	4.844%	07/25/36	7,545,000	\$6,929,660	0.53%
PNMAC GMSR Issuer Trust	5.294%	02/25/23	7,000,000	6,927,878	0.53%
RMF Proprietary Issuance Trust	2.125%	09/25/61	7,928,589	6,916,470	0.52%
A10 Securitization	4.409%	10/01/38	7,546,818	6,883,566	0.52%
Colony American Finance Ltd.	3.104%	03/26/29	7,500,000	6,754,976	0.51%
LHOME Mortgage Trust	6.900%	02/25/27	7,250,000	6,751,378	0.51%
American Credit Acceptance Receivables Trust	5.940%	06/14/27	6,750,000	6,746,877	0.51%
Progress Residential Trust	1.732%	04/17/37	7,000,000	6,610,377	0.50%
LL ABS Trust	1.070%	05/15/29	6,848,454	6,586,924	0.50%
Stellar Jay Ireland DAC	5.926%	03/15/28	7,433,479	6,547,190	0.50%
MF1 Multifamily Housing Mortgage Trust	3.606%	10/16/36	6,750,000	6,427,262	0.49%
Continental Credit Card, LLC	3.660%	12/15/28	6,800,000	6,387,017	0.48%
Continental Credit Card, LLC	4.020%	12/17/29	6,900,000	6,369,520	0.48%
Continental Credit Card, LLC	3.830%	08/15/26	6,353,806	6,272,909	0.48%
Continental Credit Card, LLC	3.490%	12/17/29	6,700,000	6,231,934	0.47%
Hertz Vehicle Finance, LLC	4.850%	06/25/26	7,000,000	6,177,961	0.47%
Liberty Lending Services	3.540%	05/15/29	6,700,000	6,081,023	0.46%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	6,275,000	6,074,105	0.46%
Finance of America HECM Buyout	6.000%	09/25/27	6,500,000	6,046,528	0.46%
FREMF Mortgage Trust	4.612%	01/25/29	6,113,843	5,993,491	0.45%
ROC Securities Trust	5.682%	08/25/26	6,745,000	5,986,066	0.45%
Extended Stay America Trust	5.700%	07/15/38	6,173,008	5,956,089	0.45%
First Help Financial, LLC	1.630%	09/15/27	6,500,000	5,913,905	0.45%
FMC GMSR Issuer Trust	4.450%	01/25/26	6,650,000	5,912,883	0.45%
Acre Mortgage Trust	4.977%	12/15/37	6,000,000	5,842,068	0.44%
Wells Fargo Mortgage Trust	5.649%	02/15/40	6,226,800	5,776,627	0.44%
Home Partners of America Trust	2.652%	12/17/26	6,345,780	5,581,517	0.42%
FREMF Mortgage Trust	4.612%	08/25/29	5,620,182	5,563,139	0.42%
BX Trust	5.991%	06/15/36	5,840,500	5,515,182	0.42%
Affirm, Inc.	4.550%	06/15/27	5,565,899	5,484,312	0.42%
Genesis Sales Finance Master Trust	3.770%	12/21/26	6,000,000	5,398,094	0.41%
Upstart Structured Pass-Through Trust	4.250%	02/15/46	5,444,706	5,286,905	0.40%
OneMain Direct Auto Receivables	4.680%	04/14/31	5,500,000	5,205,579	0.39%
New York Mortgage Trust	4.948%	11/25/27	5,500,000	5,163,264	0.39%
Angel Oak Mortgage Trust	5.400%	11/25/48	5,250,000	5,107,384	0.39%
ROC Securities Trust	3.351%	08/25/26	5,700,000	5,074,469	0.38%
Freedom Financial Trust	1.600%	11/20/28	5,300,000	5,057,522	0.38%
U.S. Treasury Inflation-Protected Notes	0.125%	01/15/23	5,077,519	4,998,183	0.38%
Eaton Vance Corp.	3.625%	06/15/23	5,000,000	4,982,120	0.38%
FNMA	3.500%	12/25/41	5,182,628	4,963,178	0.38%
Brex Commercial Charge Card Master Trust	4.630%	07/15/25	5,000,000	4,893,381	0.37%
BB-UBS Trust	3.430%	11/05/36	5,000,000	4,774,335	0.36%
BX Trust	3.969%	05/15/37	5,000,000	4,762,500	0.36%
Veros Auto Receivables Trust	3.640%	08/15/28	5,000,000	4,722,000	0.36%
MultiFamily Structured Credit Risk	5.933%	01/25/51	5,000,000	4,626,427	0.35%
Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	4,719,106	4,586,661	0.35%
BHMS Mortgage Trust	3.641%	07/16/35	4,700,000	4,559,381	0.35%
RMF Buyout Issuance Trust	4.704%	11/25/31	5,000,000	4,534,057	0.34%
Small Business Lending Trust	6.300%	07/15/26	4,546,348	4,533,417	0.34%
LHOME Mortgage Trust	5.193%	09/25/26	5,000,000	4,527,215	0.34%
Octane Receivables Trust	2.890%	03/20/26	4,750,000	4,522,789	0.34%
OnDeck Asset Securitization Trust	4.940%	05/17/27	5,000,000	4,511,854	0.34%
Arbor Realty Collateralized Loan	4.883%	01/15/37	4,750,000	4,494,189	0.34%
Upstart Pass-Through Trust	2.000%	07/20/27	4,744,566	4,470,144	0.34%
FHF Trust	3.100%	09/15/25	4,500,000	4,450,507	0.34%

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Schedule of Investments (continued)
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Goldman Sachs Mortgage Securities Corp. Trust	3.641%	07/16/35	4,573,863	\$4,442,141	0.34%
First Help Financial, LLC	0.830%	12/15/26	4,653,485	4,439,892	0.34%
BXMT Ltd.	4.023%	02/16/37	4,725,000	4,437,706	0.34%
Bank of America Corp.	1.486%	05/19/24	4,514,000	4,420,126	0.34%
Freedom Mortgage Corp.	7.900%	07/25/27	4,500,000	4,403,772	0.33%
LL ABS Trust	6.540%	11/15/23	4,400,000	4,359,608	0.33%
Credit Suisse First Boston	4.782%	04/17/36	4,575,000	4,353,694	0.33%
Drop Mortgage Trust	4.250%	04/15/26	4,600,000	4,347,000	0.33%
Veros Auto Receivables Trust	1.490%	10/15/26	4,500,000	4,297,820	0.33%
20 Times Square Trust	3.100%	05/17/35	4,400,000	4,292,083	0.33%
Hertz Vehicle Finance, LLC	4.340%	12/25/27	5,000,000	4,228,146	0.32%
Upstart Pass-Through Trust	2.500%	04/20/27	4,412,597	4,203,780	0.32%
ReadyCap Commercial Mortgage Trust	5.344%	07/25/36	4,500,000	4,178,016	0.32%
Rialto Real Estate Fund LP	5.546%	01/19/27	4,250,000	4,169,208	0.32%
Regional Management Issuance Trust	3.040%	03/17/31	4,650,000	4,000,283	0.30%
ReadyCap Commercial Mortgage Trust	7.009%	02/25/35	4,000,000	3,976,733	0.30%
ReadyCap Commercial Mortgage Trust	6.109%	02/25/35	4,000,000	3,969,122	0.30%
Conn Funding II, LP	9.520%	12/15/26	4,000,000	3,932,436	0.30%
TES, LLC	4.330%	10/20/47	4,223,575	3,931,517	0.30%
Freedom Financial Trust	2.830%	03/20/28	4,000,000	3,923,359	0.30%
Oportun Funding, LLC	5.410%	05/08/31	4,160,000	3,828,100	0.29%
Freedom Mortgage Trust	4.862%	11/25/24	3,844,388	3,809,809	0.29%
Progress Residential Trust	1.558%	05/19/38	4,250,000	3,801,874	0.29%
Mercury Financial Credit Card Master Trust	6.260%	03/20/26	4,000,000	3,755,998	0.28%
ACC Trust	1.430%	07/22/24	3,744,232	3,718,489	0.28%
Shelter Growth Capital Partners, LLC	4.541%	09/15/36	3,800,000	3,673,498	0.28%
Cascade Funding Mortgage Trust	3.750%	04/25/25	3,735,359	3,623,298	0.27%
Morgan Stanley	0.791%	07/22/25	3,800,000	3,604,234	0.27%
Genesis Sales Finance Master Trust	5.590%	12/21/26	4,000,000	3,551,093	0.27%
Upstart Pass-Through Trust	1.700%	11/20/29	3,834,024	3,529,191	0.27%
LL ABS Trust	2.170%	05/15/29	3,800,000	3,464,394	0.26%
Continental Credit Card, LLC	2.240%	12/15/28	3,600,000	3,396,472	0.26%
Oportun Funding, LLC	3.610%	10/08/31	3,750,000	3,344,067	0.25%
Credibility Asset Securitization	3.380%	04/15/26	3,650,000	3,336,223	0.25%
MF1 Multifamily Housing Mortgage Trust	3.983%	02/19/37	3,500,000	3,313,688	0.25%
General Motors Financial Co.	1.250%	01/08/26	3,700,000	3,259,738	0.25%
BXMT Ltd.	4.123%	02/16/37	3,500,000	3,257,457	0.25%
A10 Securitization	4.937%	10/01/38	3,575,985	3,214,378	0.24%
ReadyCap Commercial Mortgage Trust	5.394%	11/25/36	3,450,000	3,212,243	0.24%
Oportun Funding, LLC	1.470%	05/08/31	3,500,000	3,211,374	0.24%
OnDeck Asset Securitization Trust	2.280%	05/17/27	3,500,000	3,187,850	0.24%
Cascade Funding Mortgage Trust	1.830%	03/20/41	3,588,000	3,171,560	0.24%
Upstart Pass-Through Trust	3.000%	01/20/27	3,274,956	3,137,171	0.24%
HGI CRE CLO Ltd.	5.658%	04/21/37	3,250,000	3,125,782	0.24%
AREIT CRE Trust	3.260%	01/16/37	3,239,500	3,111,692	0.24%
RMF Proprietary Issuance Trust III	3.000%	01/25/62	4,000,000	3,106,980	0.24%
Upstart Pass-Through Trust	2.600%	03/20/30	3,271,006	3,092,899	0.23%
Multi Family Connecticut Avenue	9.944%	03/25/50	3,063,000	3,062,964	0.23%
Upstart Securitization Trust	1.750%	06/20/31	3,250,000	3,043,664	0.23%
Newtek Small Business Loan Trust	0.000%	10/25/49	3,000,000	3,000,000	0.23%
Octana Receivables Trust	7.700%	09/20/30	3,000,000	2,977,550	0.23%
College Ave Student Loans	4.460%	12/28/48	3,076,619	2,974,209	0.23%
OnDeck Asset Securitization Trust	2.970%	05/17/27	3,250,000	2,943,585	0.22%
Continental Credit Card, LLC	6.160%	08/15/26	3,000,000	2,906,055	0.22%
Freedom Mortgage Trust	4.562%	03/25/29	2,907,313	2,884,298	0.22%

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Goldman Sachs Group, Inc.	0.925%	10/21/24	3,000,000	\$2,871,376	0.22%
Multi Family Connecticut Avenue	7.944%	10/15/49	3,000,000	2,854,379	0.22%
Equitable Financial Life	1.100%	11/12/24	3,050,000	2,843,391	0.22%
LL ABS Trust	5.070%	03/15/27	2,822,658	2,820,886	0.21%
Kroger Co. (The)	4.000%	02/01/24	2,800,000	2,807,036	0.21%
AbbVie, Inc.	2.900%	11/06/22	2,800,000	2,797,896	0.21%
Protective Life Global Funding	0.473%	01/12/24	2,945,000	2,796,021	0.21%
JPMorgan Chase & Co.	0.768%	08/09/25	3,000,000	2,795,443	0.21%
Cascade Funding Mortgage Trust	3.849%	10/27/31	3,000,000	2,794,343	0.21%
Holiday Inn Timeshare Trust	6.500%	10/09/39	2,915,413	2,747,774	0.21%
FORA Financial Asset Securitization	3.850%	05/15/27	3,000,000	2,740,461	0.21%
American Credit Acceptance Receivables Trust	5.220%	08/13/27	2,800,000	2,736,437	0.21%
Freedom Mortgage Trust	4.412%	10/27/25	2,752,775	2,731,080	0.21%
RMF Buyout Issuance Trust	3.690%	11/25/31	3,000,000	2,715,009	0.21%
Discover Financial Services	3.750%	03/04/25	2,750,000	2,685,726	0.20%
LHOME Mortgage Trust	4.458%	09/25/26	3,000,000	2,675,256	0.20%
Credito RL USA	1.350%	02/16/27	2,733,801	2,664,682	0.20%
A10 Securitization	3.363%	08/15/40	2,800,000	2,635,718	0.20%
WEC Energy Group, Inc.	0.800%	03/15/24	2,750,000	2,618,552	0.20%
Cascade Funding Mortgage Trust	3.750%	04/25/25	3,000,000	2,617,500	0.20%
FREMF Mortgage Trust	4.512%	01/25/28	2,682,021	2,597,062	0.20%
Genesis Private Label Amortization Trust	9.760%	07/20/30	2,625,000	2,590,814	0.20%
BDS Ltd.	4.277%	01/18/36	2,750,000	2,557,720	0.19%
Citigroup, Inc.	1.281%	11/03/25	2,750,000	2,556,964	0.19%
SPS Servicer Advance Receivables	3.160%	11/15/55	3,000,000	2,546,867	0.19%
BDS Ltd.	3.297%	01/18/36	2,568,921	2,538,420	0.19%
FNMA	3.000%	05/25/42	2,584,769	2,516,631	0.19%
Oportun Funding, LLC	5.660%	05/15/24	2,500,000	2,497,741	0.19%
LHOME Mortgage Trust	4.458%	09/25/26	2,750,000	2,478,986	0.19%
Credibility Asset Securitization	5.930%	04/15/26	2,676,000	2,461,029	0.19%
FREMF Mortgage Trust	3.687%	07/25/28	2,503,082	2,459,092	0.19%
Genesis Sales Finance Master Trust	2.240%	09/22/25	2,500,000	2,410,869	0.18%
BX Trust	3.219%	05/15/37	2,500,000	2,406,250	0.18%
Cold Storage Trust	4.765%	11/16/37	2,457,476	2,385,228	0.18%
FORA Financial Asset Securitization	2.970%	05/15/27	2,600,000	2,382,313	0.18%
CarNow Auto Receivables Trust	5.120%	07/15/27	2,500,000	2,382,013	0.18%
CIG Auto Receivables Trust	2.350%	01/12/26	2,400,000	2,340,590	0.18%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	2,708,598	2,310,893	0.18%
Regional Management Issuance Trust	3.230%	10/15/30	2,500,000	2,284,115	0.17%
Chase Mortgage Finance Corp.	3.733%	02/25/50	2,404,223	2,258,616	0.17%
MultiFamily Structured Credit Risk	9.033%	11/25/51	2,500,000	2,225,738	0.17%
Hawaii Hotel Trust	3.149%	05/17/38	2,245,000	2,205,803	0.17%
Progress Residential Trust	1.303%	04/17/38	2,500,000	2,204,662	0.17%
College Ave Student Loans	2.320%	07/25/51	2,434,856	2,189,100	0.17%
Wells Fargo Mortgage Trust	3.799%	02/15/40	2,318,006	2,171,947	0.16%
MultiFamily Structured Credit Risk	6.183%	11/25/51	2,400,000	2,143,818	0.16%
CarNow Auto Receivables Trust	3.640%	02/17/26	2,250,000	2,143,010	0.16%
Genesis Sales Finance Master Trust	2.090%	12/21/26	2,350,000	2,141,977	0.16%
Newtek Small Business Loan Trust	4.600%	12/25/44	2,156,828	2,138,838	0.16%
Bank of Nova Scotia	0.400%	09/15/23	2,200,000	2,122,186	0.16%
FREMF Mortgage Trust	4.412%	04/25/26	2,137,234	2,088,502	0.16%
Arivo Acceptance Auto Loan Receivables Trust	2.020%	02/16/27	2,223,000	2,086,326	0.16%
Mariner Finance Issuance Trust	4.010%	07/20/32	2,120,000	2,006,225	0.15%
A10 Securitization	2.617%	08/15/40	2,100,000	2,001,019	0.15%
Acre Mortgage Trust	5.477%	12/15/37	2,000,000	1,921,060	0.15%

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BX Trust	3.290%	10/15/36	2,000,000	\$1,911,977	0.15%
Santander Consumer Auto Receivables	2.140%	12/15/26	2,000,000	1,910,793	0.15%
BX Trust	3.891%	01/15/34	2,000,000	1,889,998	0.14%
Business Jet Securities, LLC	5.067%	04/15/36	2,000,163	1,886,934	0.14%
Daimler Finance, LLC	1.750%	03/10/23	1,900,000	1,880,320	0.14%
MF1 Multifamily Housing Mortgage Trust	4.210%	10/16/36	2,000,000	1,879,374	0.14%
J.P. Morgan Wealth Management	3.483%	02/26/71	2,038,392	1,876,048	0.14%
JPMorgan Chase & Co.	1.561%	12/10/25	2,000,000	1,867,561	0.14%
Royal Bank of Canada	0.750%	10/07/24	2,000,000	1,865,324	0.14%
Regional Management Issuance Trust	2.340%	10/15/30	2,000,000	1,863,518	0.14%
A10 Securitization	4.129%	08/15/40	1,950,000	1,822,306	0.14%
TES, LLC	7.740%	10/20/47	2,000,000	1,815,172	0.14%
Upstart Securitization Trust	1.890%	03/20/31	1,850,000	1,796,440	0.14%
Goldman Sachs Mortgage Securities Corp. Trust	3.841%	07/15/25	1,829,545	1,770,083	0.13%
Laurel Road Prime Student Loan	3.000%	10/25/48	1,842,378	1,736,242	0.13%
Baxter International, Inc.	0.868%	12/01/23	1,800,000	1,730,746	0.13%
Newtek Small Business Loan Trust	6.250%	02/25/44	1,740,461	1,728,110	0.13%
Chase Credit Linked Notes	1.009%	02/26/29	1,812,106	1,727,536	0.13%
RMF Proprietary Issuance Trust	2.125%	09/25/61	2,548,681	1,724,475	0.13%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	2,044,473	1,691,123	0.13%
PFP Ltd.	4.399%	04/14/38	1,749,913	1,682,723	0.13%
ReadyCap Commercial Mortgage Trust	4.344%	07/25/36	1,800,000	1,668,319	0.13%
RMF Proprietary Issuance Trust	3.750%	06/25/62	2,600,000	1,652,452	0.13%
SMR Mortgage Trust	6.257%	02/25/39	1,736,263	1,650,215	0.13%
Progress Residential Trust	2.106%	04/17/38	1,900,000	1,647,695	0.13%
BDS Ltd.	4.627%	01/18/36	1,750,000	1,644,143	0.12%
PFP Ltd.	2.999%	08/16/37	1,707,760	1,641,115	0.12%
Octane Receivables Trust	2.230%	11/20/28	1,800,000	1,640,384	0.12%
Capital One Financial Corp.	1.343%	12/06/24	1,700,000	1,632,578	0.12%
Prodigy Finance	3.694%	07/25/51	1,662,134	1,624,789	0.12%
JPMorgan Chase & Co.	2.595%	02/24/26	1,700,000	1,612,573	0.12%
PFP Ltd.	3.240%	04/16/38	1,642,797	1,592,701	0.12%
Cascade Funding Mortgage Trust	3.086%	11/25/50	1,662,000	1,590,856	0.12%
Protective Life Global Funding	0.781%	07/05/24	1,700,000	1,590,525	0.12%
Wells Fargo Mortgage Trust	4.499%	02/15/40	1,704,416	1,585,795	0.12%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,850,000	1,580,992	0.12%
Freedom Mortgage Trust	3.737%	03/25/25	1,607,094	1,569,722	0.12%
Wells Fargo & Co.	2.188%	04/30/26	1,675,000	1,567,849	0.12%
Oportun Funding, LLC	5.570%	10/08/31	1,750,000	1,559,198	0.12%
BX Trust	2.651%	05/17/38	1,600,000	1,544,960	0.12%
Finance of America HECM	5.084%	11/25/25	1,600,000	1,518,201	0.12%
FREMF Mortgage Trust	4.512%	02/25/25	1,494,342	1,483,234	0.11%
Helios Issuer, LLC	2.980%	06/20/47	1,622,016	1,473,860	0.11%
Business Jet Securities, LLC	7.142%	11/15/35	1,495,212	1,472,783	0.11%
Mosaic Solar Loans, LLC	2.100%	04/20/46	1,629,032	1,469,343	0.11%
MVW Own Trust	3.170%	06/22/41	1,642,865	1,453,992	0.11%
J.P. Morgan Wealth Management	3.983%	02/26/71	1,538,486	1,449,483	0.11%
Chase Credit Linked Notes	2.102%	02/26/29	1,510,089	1,447,070	0.11%
Capital One Financial Corp.	4.250%	04/30/25	1,417,000	1,413,709	0.11%
BX Commercial Mortgage Trust	3.341%	09/15/36	1,470,000	1,404,476	0.11%
JPMorgan Chase & Co.	1.470%	09/22/27	1,600,000	1,401,156	0.11%
Sierra Receivables Funding	9.220%	06/20/40	1,402,250	1,390,844	0.11%
FHF Trust	1.270%	03/15/27	1,438,514	1,380,293	0.10%
Bancorp Commercial Mortgage Trust (The)	5.749%	08/17/32	1,374,049	1,363,226	0.10%
Athene Global Funding	2.500%	01/14/25	1,450,000	1,362,087	0.10%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	4.000%	03/25/53	1,352,659	\$1,349,470	0.10%
FREMF Mortgage Trust	4.712%	02/25/29	1,368,090	1,347,600	0.10%
LHOME Mortgage Trust	2.783%	06/25/26	1,500,000	1,341,842	0.10%
Westgate Resorts	6.213%	03/20/34	1,345,955	1,341,106	0.10%
Oportun Funding XIII, LLC	3.870%	08/08/25	1,354,000	1,338,320	0.10%
RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,600,000	1,334,669	0.10%
Brean ABS Trust	1.750%	02/25/62	1,503,004	1,324,923	0.10%
Opportunity Funding, LLC	8.500%	06/09/31	1,500,000	1,289,223	0.10%
Encina Equipment Finance	4.360%	03/15/29	1,340,000	1,285,994	0.10%
American Airlines Pass-Through Trust	3.200%	12/15/29	1,484,000	1,284,161	0.10%
Upstart Securitization Trust	2.750%	02/20/27	1,333,006	1,278,789	0.10%
MF1 Multifamily Housing Mortgage Trust	8.014%	09/17/37	1,250,000	1,243,886	0.09%
Shelter Growth Capital Partners, LLC	3.471%	09/15/36	1,272,180	1,242,533	0.09%
Mosaic Solar Loans, LLC	3.100%	04/20/46	1,303,225	1,196,830	0.09%
Principal Life Global Funding II	0.750%	08/23/24	1,265,000	1,173,630	0.09%
Upstart Pass-Through Trust	3.000%	12/20/26	1,216,018	1,158,913	0.09%
College Ave Student Loans	4.120%	07/25/51	1,250,000	1,133,880	0.09%
Met Life Global Funding I	0.700%	09/27/24	1,200,000	1,117,258	0.08%
BX Trust	3.087%	09/15/37	1,105,650	1,100,239	0.08%
Regional Mortgage Issuance Trust	5.070%	03/17/31	1,300,000	1,094,580	0.08%
Fifth Third Bancorp	1.707%	11/01/27	1,200,000	1,075,406	0.08%
JPMorgan Chase Bank, NA	2.280%	12/26/28	1,105,934	1,068,629	0.08%
Business Jet Securities, LLC	2.918%	04/15/36	1,173,429	1,041,979	0.08%
Prosper Marketplace Issuance Trust	0.000%	07/15/25	81,061,702	1,029,970	0.08%
Cascade Funding Mortgage Trust	5.985%	11/25/44	1,100,000	1,025,702	0.08%
Holiday Inn Timeshare Trust	3.420%	10/09/39	1,099,673	1,023,639	0.08%
Devon Energy Corp.	5.250%	09/15/24	1,000,000	1,015,160	0.08%
Goldman Sachs Group, Inc.	3.000%	03/15/24	1,000,000	983,613	0.07%
United Airlines Pass-Through Trust	5.875%	04/15/29	982,335	982,950	0.07%
Wells Fargo & Co.	1.654%	06/02/24	1,000,000	979,753	0.07%
Helios Issuer, LLC	1.800%	02/20/48	1,127,888	976,766	0.07%
MF1 Multifamily Housing Mortgage Trust	3.610%	07/15/36	1,000,000	974,561	0.07%
Brean Asset Backed Securites	3.000%	07/25/62	1,394,217	965,767	0.07%
A10 Securitization	5.465%	08/15/40	1,050,000	965,639	0.07%
Goldman Sachs Group, Inc.	1.217%	12/06/23	1,000,000	965,484	0.07%
FREMF Mortgage Trust	3.987%	12/25/24	968,352	941,398	0.07%
College Ave Student Loans	4.750%	12/26/47	976,062	937,831	0.07%
Lendmark Funding Trust	4.690%	04/21/31	1,000,000	933,764	0.07%
Upstart Securitization Trust	4.060%	03/20/31	1,000,000	925,707	0.07%
Energy Transfer Operating LP	4.500%	04/15/24	925,000	921,665	0.07%
RMF Buyout Issuance Trust	3.630%	10/25/50	1,000,000	915,591	0.07%
Genesis Sales Finance Master Trust	2.990%	09/22/25	1,000,000	913,589	0.07%
Diamond Resorts Owner Trust	2.050%	11/21/33	984,328	913,533	0.07%
RMF Proprietary Issuance Trust	3.000%	01/25/62	997,203	907,827	0.07%
Multi Family Connecticut Avenue	4.394%	03/25/50	920,380	902,681	0.07%
Royal Bank of Canada	3.375%	04/14/25	900,000	883,447	0.07%
Honda Motor Co.	2.271%	03/10/25	900,000	865,526	0.07%
Diamond Resorts Owner Trust	2.700%	11/21/33	925,268	859,919	0.07%
Renew Financial, LLC	3.670%	09/20/52	941,940	856,501	0.07%
Toyota Motor Corp.	0.625%	09/13/24	900,000	844,915	0.06%
Toronto-Dominion Bank (The)	0.700%	09/10/24	900,000	841,579	0.06%
ACC Auto Trust	1.080%	04/15/27	849,272	835,504	0.06%
FHLMC	2.000%	12/25/51	1,163,171	821,993	0.06%
Boston Lending Trust	2.750%	02/25/62	1,015,529	787,169	0.06%
Truist Financial Corp.	1.851%	06/09/25	800,000	783,997	0.06%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Newtek Small Business Loan Trust	4.950%	02/25/44	791,119	\$783,698	0.06%
Regional Management Issuance Trust	2.420%	03/17/31	895,000	782,665	0.06%
Met Life Global Funding I	1.950%	01/13/23	780,000	775,822	0.06%
Business Jet Securities, LLC	3.967%	11/15/35	826,792	766,408	0.06%
New York Life Global Funding	0.900%	10/29/24	800,000	747,667	0.06%
BXG Receivables Note Trust	4.440%	02/02/34	748,464	723,140	0.05%
Veros Auto Receivables Trust	2.190%	06/16/25	719,231	716,960	0.05%
TransCanada Pipeline Ltd.	1.000%	10/12/24	750,000	699,143	0.05%
Mosaic Solar Loans, LLC	3.710%	12/20/46	742,942	662,974	0.05%
GNMA	2.328%	10/20/62	587,868	586,318	0.04%
College Ave Student Loans	5.500%	12/26/47	595,138	578,549	0.04%
FNMA	3.094%	07/25/36	569,824	575,102	0.04%
GNMA	2.313%	10/20/62	532,961	529,290	0.04%
Chase Credit Linked Notes	1.886%	01/25/28	531,761	523,379	0.04%
FHLMC	3.491%	11/15/37	523,547	521,561	0.04%
BX Trust	3.324%	09/15/37	525,000	519,842	0.04%
Dell International LLC / EMC Corp.	4.000%	07/15/24	500,000	497,946	0.04%
CarNow Auto Receivables Trust	2.160%	02/17/26	500,000	486,287	0.04%
Hero Funding Trust	4.990%	09/20/47	504,224	485,005	0.04%
MF1 Multifamily Housing Mortgage Trust	2.923%	07/15/36	495,048	484,296	0.04%
Holiday Inn Timeshare Trust	5.500%	10/09/39	511,476	480,641	0.04%
Toronto-Dominion Bank (The)	1.250%	12/13/24	500,000	470,572	0.04%
Renew Financial, LLC	5.750%	09/20/52	492,152	468,351	0.04%
AMSR Trust	4.000%	07/17/37	500,000	463,278	0.04%
SPS Servicer Advance Receivables	2.370%	11/15/52	466,667	463,050	0.04%
GNMA	1.534%	03/20/69	18,342,901	457,842	0.03%
DTE Energy Co.	1.050%	06/01/25	500,000	457,555	0.03%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	450,000	448,836	0.03%
FHLMC	5.500%	06/01/41	414,120	439,439	0.03%
Mosaic Solar Loans, LLC	4.770%	06/22/43	442,751	423,048	0.03%
Alaska Airlines Pass-Through Trust	4.800%	08/15/27	421,612	416,900	0.03%
Genesis Private Label Amortization Trust	4.190%	07/20/30	402,226	402,280	0.03%
Toronto-Dominion Bank (The)	2.290%	01/27/23	375,000	374,856	0.03%
FNMA	2.994%	09/25/41	371,549	372,863	0.03%
JPMorgan Chase & Co.	0.653%	09/16/24	350,000	336,588	0.03%
Diamond Resorts Owner Trust	3.530%	02/20/32	313,572	306,054	0.02%
FHLMC	2.841%	05/15/35	289,789	289,507	0.02%
Mondelez International, Inc.	0.750%	09/24/24	300,000	279,516	0.02%
FHLMC	2.791%	03/15/36	277,941	277,165	0.02%
FNMA	2.824%	11/25/36	243,284	242,133	0.02%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	242,828	239,383	0.02%
FNMA	2.944%	12/25/40	226,169	226,645	0.02%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	222,409	222,234	0.02%
FHLMC	2.891%	07/15/41	215,494	215,746	0.02%
FNMA	0.000%	04/25/29	190,469	173,194	0.01%
FNMA	2.844%	02/25/42	165,237	164,527	0.01%
GNMA	0.463%	05/20/63	22,677,429	139,618	0.01%
CPS Auto Receivables Trust	4.400%	06/17/24	137,507	137,597	0.01%
GNMA	5.000%	11/16/41	887,951	129,041	0.01%
CommonBond Student Loan Trust	4.440%	09/25/42	131,566	125,603	0.01%
GNMA	2.070%	05/20/68	11,984,599	120,404	0.01%
FNMA	4.000%	01/25/28	1,826,675	118,191	0.01%
FNMA	2.964%	04/25/42	116,878	116,974	0.01%
FHLMC	2.791%	07/15/43	102,563	102,372	0.01%
FNMA	6.000%	01/25/34	499,243	96,003	0.01%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
31 August 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHF Trust	2.590%	12/15/23	95,211	\$95,145	0.01%
GNMA	2.572%	05/20/66	81,493	80,289	0.01%
FHLMC	4.209%	05/15/36	493,332	73,767	0.01%
Hero Funding Trust	5.240%	09/20/42	72,456	72,330	0.01%
FHLMC	2.841%	01/15/41	72,045	72,200	0.01%
A10 Securitization	2.033%	08/15/40	71,876	70,961	0.01%
GNMA	1.561%	08/20/66	18,329,518	69,012	0.01%
GNMA	4.000%	03/20/42	1,429,226	58,956	0.00%
GNMA	2.018%	04/20/67	50,758	50,608	0.00%
FNMA	4.000%	08/25/44	400,014	50,374	0.00%
GNMA	1.952%	01/20/60	352,033	39,144	0.00%
FNMA	4.106%	05/25/40	281,260	34,421	0.00%
Gold Key Resorts, LLC	3.220%	03/17/31	27,628	27,160	0.00%
GNMA	1.996%	01/20/62	239,946	14,211	0.00%
FNMA	3.500%	08/25/26	162,892	4,974	0.00%
Citigroup Mortgage Loan Trust, Inc.	2.119%	08/25/34	4,480	4,370	0.00%
GNMA	3.688%	11/20/67	114,338	2,805	0.00%
GNMA	2.994%	04/20/67	274,503	726	0.00%
GNMA	4.000%	08/20/43	81,160	61	0.00%
Earnest Student Loan Program, LLC	0.000%	01/25/41	5,000	-	-%
Money Market Funds					3.08%
State Street Institutional Liquid Reserves Fund - Premier Class			40,605,891	\$40,605,891	3.08%

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