

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments
Diamond Hill Short Duration Securitized Bond Fund
31 July 2023

Net Assets: \$1,409,509,083

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
35563JAB9	MultiFamily Structured Credit Risk	8.419%	07/25/41	22,343,000	\$19,254,793	1.37%
35563GAA7	MultiFamily Structured Credit Risk	7.369%	11/25/51	18,351,938	17,706,130	1.26%
35563JAA1	MultiFamily Structured Credit Risk	6.869%	07/25/41	16,273,749	15,110,986	1.07%
9128286Z8	U.S. Treasury Notes	1.750%	06/30/24	15,000,000	14,516,602	1.03%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	16,188,000	14,475,841	1.03%
66981PAG3	Continental Credit Card, LLC	6.010%	12/17/29	16,210,000	13,519,769	0.96%
58940BAE6	Mercury Financial Credit Card Master Trust	2.500%	09/21/26	13,970,000	13,308,757	0.94%
30331GAG6	First Help Financial, LLC	7.880%	07/15/30	12,907,000	12,515,221	0.89%
35563FAB7	MultiFamily Structured Credit Risk	8.819%	01/25/51	13,000,000	11,717,975	0.83%
68377WAB7	Oportun Funding, LLC	2.670%	10/08/31	13,000,000	11,596,797	0.82%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	12,000,000	11,540,840	0.82%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/25/26	13,710,000	11,279,298	0.80%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	11,863,886	11,034,841	0.78%
66981EAG8	A10 Securitization	4.129%	08/15/40	11,991,000	11,001,073	0.78%
53947DAJ5	LoanCore Issuer Ltd.	7.693%	04/15/34	11,250,000	10,830,352	0.77%
69354WAD8	PNMAC GMSR Issuer Trust	8.062%	08/25/25	10,700,000	10,606,910	0.75%
34513GAA1	FORA Financial Asset Securitization	2.620%	05/15/27	11,000,000	10,266,036	0.73%
58940BAU0	Mercury Financial Credit Card Master Trust	17.070%	09/20/27	10,000,000	10,088,006	0.72%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	10,750,000	10,061,286	0.71%
38384BBT7	GNMA	5.500%	05/20/34	10,006,497	9,982,603	0.71%
912828WE6	U.S. Treasury Notes	2.750%	11/15/23	10,000,000	9,925,000	0.70%
61945WAC3	Mosaic Solar Loans, LLC	8.180%	09/22/53	11,000,000	9,902,479	0.70%
91282CAP6	U.S. Treasury Notes	0.125%	10/15/23	10,000,000	9,893,750	0.70%
9128285U0	U.S. Treasury Notes	2.625%	12/31/23	10,000,000	9,891,406	0.70%
30322JAC0	FHF Trust	1.630%	09/15/27	10,900,000	9,712,698	0.69%
12434LAA2	BXMT Ltd.	6.116%	02/15/38	10,155,961	9,700,456	0.69%
91282CCX7	U.S. Treasury Notes	0.375%	09/15/24	10,000,000	9,462,109	0.67%
91282CDB4	U.S. Treasury Notes	0.625%	10/15/24	10,000,000	9,456,250	0.67%
38384AMQ3	GNMA	6.000%	05/20/53	9,008,666	9,092,114	0.65%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	9,000,000	8,580,953	0.61%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	9,200,000	8,401,383	0.60%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	8,500,000	8,400,372	0.60%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	01/25/26	8,356,185	8,196,582	0.58%
35563GAB5	MultiFamily Structured Credit Risk	9.069%	11/25/51	8,400,000	7,884,125	0.56%
58940BAK2	Mercury Financial Credit Card Master Trust	10.830%	03/22/27	8,000,000	7,820,622	0.55%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	8,000,000	7,684,418	0.55%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	8,850,000	7,638,986	0.54%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	9.840%	03/15/29	7,400,000	7,604,284	0.54%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	9,300,000	7,603,008	0.54%
3140JB4Y9	FNMA	1.694%	10/01/51	8,421,624	7,517,526	0.53%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	7,450,000	7,356,003	0.52%
50203RAB6	LHOME Mortgage Trust	3.228%	09/25/26	8,250,000	7,330,318	0.52%
68378NAC4	Oportun Funding, LLC	7.400%	06/09/31	7,600,000	7,215,777	0.51%
56848MAD1	Mariner Finance Issuance Trust	5.750%	08/21/34	8,230,000	7,201,503	0.51%
05609GAJ7	BXMT Ltd.	7.586%	05/15/38	8,250,000	7,166,783	0.51%
58940BAR7	Mercury Financial Credit Card Master Trust	8.040%	09/20/27	7,000,000	7,042,519	0.50%
67578KAD8	Ocwen Loan Investment Trust	3.000%	06/25/36	9,000,000	6,980,791	0.50%
38384BBX8	GNMA	5.500%	05/20/34	6,845,348	6,920,083	0.49%

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31 July 2023

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68377GAD8	Oportun Funding, LLC	5.410%	05/08/31	7,650,000	\$6,837,924	0.49%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	7,500,000	6,776,950	0.48%
10638MAA8	Brean Asset Backed Securities	1.750%	10/25/61	7,912,174	6,771,164	0.48%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/30	6,784,832	6,721,399	0.48%
35563HAA5	MultiFamily Structured Credit Risk	9.319%	05/25/52	6,714,822	6,704,538	0.48%
025297AF9	American Credit Acceptance Receivables Trust	5.940%	06/14/27	6,750,000	6,680,673	0.47%
31735JAF2	Finance of America HECM Buyout Trust	7.870%	02/25/32	8,000,000	6,668,917	0.47%
04681EAL1	A10 Securitization	4.409%	10/01/38	7,546,818	6,619,132	0.47%
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	7,250,000	6,576,990	0.47%
35563FAA9	MultiFamily Structured Credit Risk	7.069%	01/25/51	6,820,605	6,552,082	0.46%
65254RAB2	Newtek Small Business Loan Trust	9.000%	07/25/50	6,504,563	6,463,779	0.46%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	8,867,302	6,294,756	0.45%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	6,600,000	6,231,343	0.44%
3618F8LP5	GNMA	7.000%	07/20/63	6,036,931	6,229,400	0.44%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	01/25/26	6,338,025	6,214,275	0.44%
05609VAL9	BX Trust	6.986%	09/15/36	6,405,000	6,116,240	0.43%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	6,700,000	6,101,328	0.43%
52604EAD2	Lendmark Funding Trust	8.690%	05/20/33	6,000,000	6,091,921	0.43%
53934QAC6	Reach Financial, LLC	3.540%	05/15/29	6,700,000	5,976,389	0.42%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	6,900,000	5,963,176	0.42%
77118TAC7	ROC Securities Trust	5.682%	08/25/26	6,745,000	5,892,799	0.42%
12433UAN5	BX Trust	7.413%	05/15/35	6,000,000	5,860,658	0.42%
317380AE3	Finance of America HECM Buyout Trust	6.000%	08/01/32	6,500,000	5,752,584	0.41%
924933AA2	Veros Auto Receivables Trust	7.120%	11/15/28	5,742,704	5,733,481	0.41%
95003LAA8	Wells Fargo Mortgage Trust	6.343%	02/15/40	5,989,542	5,634,404	0.40%
00489TAJ5	Acre Commercial Mortgage Trust	7.944%	12/18/37	6,000,000	5,631,348	0.40%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	6,264,599	5,497,865	0.39%
60510MAR9	Mission Lane Credit Card Master	11.950%	07/17/28	5,500,000	5,475,880	0.39%
60510MAS7	Mission Lane Credit Card Master	15.730%	07/17/28	5,500,000	5,444,860	0.39%
68377FAG3	Oportun Funding, LLC	6.220%	08/08/25	5,462,016	5,272,578	0.37%
858558AB5	Stellar Jay Ireland DAC	5.926%	10/15/41	7,433,479	5,268,701	0.37%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	5,500,000	5,188,280	0.37%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	5,256,548	5,146,933	0.37%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	5,500,000	5,123,773	0.36%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	5,700,000	5,103,477	0.36%
68236WAD4	OnDeck Asset Securitization Trust	4.940%	05/17/27	5,500,000	5,074,958	0.36%
37186XAP0	Genesis Sales Finance Master Trust	3.770%	12/21/26	6,000,000	5,060,908	0.36%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	5,306,792	5,048,988	0.36%
91680YBE0	Upstart Structured Pass-Through Trust	8.540%	11/15/30	5,000,000	5,047,485	0.36%
37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	5,000,000	5,000,913	0.35%
96033EAD0	Westgate Resorts	10.140%	12/20/37	5,018,590	4,988,732	0.35%
67108SAC2	OnDeck Asset Securitization Trust	9.930%	08/19/30	5,000,000	4,955,663	0.35%
38141GYL2	Goldman Sachs Group, Inc.	0.925%	10/21/24	5,000,000	4,938,721	0.35%
95003LAN0	Wells Fargo Mortgage Trust	8.843%	02/15/40	5,624,176	4,886,875	0.35%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	5,000,000	4,878,829	0.35%
30298NAG2	FREMF Mortgage Trust	7.468%	08/25/29	5,359,012	4,878,161	0.35%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	5,041,461	4,847,284	0.34%
74969TAE0	RMF Buyout Issuance Trust	4.704%	11/25/31	6,350,000	4,787,399	0.34%
30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	4,850,000	4,747,217	0.34%
92512BAC7	Veros Auto Receivables Trust	3.640%	08/15/28	5,000,000	4,731,238	0.34%
91282CDH1	U.S. Treasury Notes	0.750%	11/15/24	5,000,000	4,719,922	0.33%
66981PAL2	Continental Credit Card, LLC	12.420%	10/15/30	5,000,000	4,660,884	0.33%
05549GAA9	BHMS Mortgage Trust	6.769%	07/15/35	4,700,000	4,590,237	0.33%
525919AD8	LendingPoint Asset Securitization	10.730%	02/15/30	4,920,000	4,577,439	0.32%
36259AAJ8	Goldman Sachs Mortgage Securities Corp. Trust	6.840%	07/15/25	4,573,863	4,522,204	0.32%

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12434LAE4	BXMT Ltd.	6.616%	02/18/38	5,100,000	\$4,432,986	0.31%
26210YAJ5	Drop Mortgage Trust	7.586%	10/15/43	5,500,000	4,403,463	0.31%
12690CAG8	Credit Suisse Mortgage Trust	4.941%	04/15/36	4,575,000	4,381,968	0.31%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	4,500,000	4,381,087	0.31%
48275RAA5	KKR Financial Management	6.406%	02/15/39	4,500,000	4,366,359	0.31%
30322MAC3	Freedom Financial Trust	1.600%	11/20/28	4,365,827	4,297,971	0.30%
50203RAC4	LHOME Mortgage Trust	5.193%	09/25/26	5,000,000	4,297,393	0.30%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	4,350,000	4,285,998	0.30%
3136A2TR4	FNMA	3.500%	12/25/41	4,625,100	4,187,585	0.30%
05606GAN1	BX Trust	8.936%	06/15/36	4,690,500	4,183,729	0.30%
68377HAA2	Oportun Funding, LLC	5.940%	10/09/29	4,084,017	4,067,712	0.29%
58940BAQ9	Mercury Financial Credit Card Master Trust	17.760%	06/21/27	4,000,000	4,033,126	0.29%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	4,650,000	3,999,399	0.28%
00111JAB0	ACHV ABS Trust	6.880%	05/20/30	4,000,000	3,996,208	0.28%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	4,000,000	3,982,547	0.28%
12434LAJ3	BXMT Ltd.	7.166%	02/15/38	4,725,000	3,899,141	0.28%
20825YAB2	Conn Funding II, LP	9.520%	12/15/26	3,888,022	3,895,471	0.28%
30297VAA8	FREMF Mortgage Trust	7.468%	01/25/29	4,163,920	3,885,995	0.28%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	4,100,000	3,882,723	0.28%
53946XAA1	Lobel Automobile Receivables Trust	6.970%	07/15/26	3,897,687	3,876,579	0.28%
41975AAA0	Hawaii Hotel Trust	6.343%	05/15/38	3,850,000	3,824,640	0.27%
58940BAF3	Mercury Financial Credit Card Master Trust	3.200%	09/21/26	4,000,000	3,804,920	0.27%
35708UAC8	FREMF Mortgage Trust	7.718%	11/25/24	3,844,388	3,760,001	0.27%
00161AAA0	ACM Auto Trust	7.970%	06/20/30	3,744,728	3,753,014	0.27%
61747YEB7	Morgan Stanley	0.919%	01/22/25	3,800,000	3,704,257	0.26%
69354WAF3	PNMAC GMSR Issuer Trust	9.319%	05/25/27	3,625,000	3,611,690	0.26%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	3,800,000	3,547,069	0.25%
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	3,500,000	3,488,602	0.25%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	3,600,000	3,465,018	0.25%
501895AC0	LHOME Mortgage Trust	4.458%	06/25/26	4,000,000	3,459,096	0.25%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	3,650,000	3,457,052	0.25%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	3,500,000	3,434,692	0.24%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	7.040%	07/15/25	3,476,136	3,428,152	0.24%
05549GAG6	BHMS Mortgage Trust	7.019%	07/15/35	3,500,000	3,388,540	0.24%
05609VAJ4	BX Trust	6.436%	09/15/36	3,500,000	3,346,523	0.24%
37045XDD5	General Motors Financial Co.	1.250%	01/08/26	3,700,000	3,334,294	0.24%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	06/17/30	3,476,151	3,329,602	0.24%
68377WAC5	Oportun Funding, LLC	3.610%	10/08/31	3,750,000	3,309,974	0.23%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	3,500,000	3,293,479	0.23%
37186XAQ8	Genesis Sales Finance Master Trust	5.590%	12/21/26	4,000,000	3,266,243	0.23%
30310WAF8	FREMF Mortgage Trust	7.268%	04/25/26	3,527,174	3,263,990	0.23%
78432WAA1	SFO Commerical Mortgage Trust	6.486%	05/15/38	3,600,000	3,182,085	0.23%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	3,500,000	3,169,206	0.22%
04681EAN7	A10 Securitization	4.937%	10/01/38	3,575,985	3,071,825	0.22%
35633KAC0	Freed ABS Trust	2.510%	03/19/29	3,145,000	3,057,153	0.22%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	3,250,000	3,054,316	0.22%
68377WAD3	Oportun Funding, LLC	5.570%	10/08/31	3,500,000	3,039,259	0.22%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	3,588,000	3,032,367	0.22%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	3,000,000	2,984,126	0.21%
69290LAC1	PFP Ltd.	6.486%	04/14/38	2,999,850	2,933,662	0.21%
62547NAC3	MultiFamily Connecticut Avenue	10.683%	10/25/49	3,010,000	2,928,519	0.21%
40441RAC7	HPEFS Equipment Trust	1.380%	05/21/29	3,000,000	2,926,110	0.21%
21134LAC2	Continental Credit Card, LLC	6.160%	08/15/26	3,000,000	2,880,089	0.20%
62548QAF8	MultiFamily Connecticut Avenue	12.683%	03/25/50	3,063,000	2,879,324	0.20%
74368CBA1	Protective Life Global Funding	0.473%	01/12/24	2,945,000	2,873,839	0.20%

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29449WAK3	Equitable Financial Life	1.100%	11/12/24	3,050,000	\$2,870,078	0.20%
95003LAJ9	Wells Fargo Mortgage Trust	6.993%	02/15/40	3,119,981	2,849,855	0.20%
46647PCM6	JPMorgan Chase & Co.	0.768%	08/09/25	3,000,000	2,839,706	0.20%
91282CCA7	U.S. Treasury Inflation-Protected Notes	0.125%	04/15/26	3,007,082	2,825,952	0.20%
02530QAF4	American Credit Acceptance Receivables Trust	5.220%	08/13/27	2,800,000	2,755,778	0.20%
12434LAL8	BXMT Ltd.	7.266%	02/15/38	3,500,000	2,755,371	0.20%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	3,000,000	2,752,978	0.20%
69357XAA9	PFP Ltd.	6.317%	08/09/37	2,792,930	2,745,079	0.19%
30308EAG0	FREMF Mortgage Trust	7.268%	06/25/28	3,078,461	2,735,887	0.19%
12530BAD1	Cascade Funding Mortgage Trust	3.849%	10/27/31	3,000,000	2,723,986	0.19%
66981EAE3	A10 Securitization	3.363%	08/15/40	2,800,000	2,721,461	0.19%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	3,000,000	2,711,553	0.19%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	2,750,000	2,667,814	0.19%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	3,000,000	2,658,180	0.19%
87276VAG0	TPG Real Estate Finance	7.436%	10/17/34	2,750,000	2,595,335	0.18%
172967ND9	Citigroup, Inc.	1.281%	11/03/25	2,750,000	2,589,338	0.18%
05493JAJ0	BDS Ltd.	7.244%	01/18/36	2,750,000	2,563,580	0.18%
37187PAE1	Genesis Private Label Amortization Trust	9.760%	07/20/30	2,625,000	2,554,614	0.18%
65254BAB7	Newtek Small Business Loan Trust	8.500%	10/25/49	2,586,174	2,551,051	0.18%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	3,000,000	2,535,976	0.18%
22534NAC2	Credibility Asset Securitization	5.930%	04/15/26	2,676,000	2,526,451	0.18%
56847MAC4	Mariner Finance Issuance Trust	4.010%	07/20/32	2,560,000	2,489,213	0.18%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	3,000,000	2,480,767	0.18%
30322JAA4	FHF Trust	0.830%	12/15/26	2,551,192	2,435,586	0.17%
501894AC3	LHOME Mortgage Trust	4.458%	02/25/26	2,750,000	2,433,967	0.17%
14369GAJ9	CarNow Auto Receivables Trust	5.120%	07/15/27	2,500,000	2,424,137	0.17%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	2,602,670	2,402,545	0.17%
34513GAB9	FORA Financial Asset Securitization	2.970%	05/15/27	2,600,000	2,402,353	0.17%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	2,500,000	2,375,026	0.17%
69290LAJ6	PFP Ltd.	7.717%	04/14/38	2,499,875	2,350,635	0.17%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	4,000,000	2,332,607	0.17%
75907QAB4	Regional Management Issuance Trust	3.230%	10/15/30	2,500,000	2,308,356	0.16%
35563GAC3	MultiFamily Structured Credit Risk	11.919%	11/25/51	2,500,000	2,268,750	0.16%
91680YBD2	Upstart Structured Pass-Through Trust	7.010%	11/15/30	2,251,888	2,250,475	0.16%
91682CAA5	Upstart Pass-Through Trust	2.500%	04/20/27	2,331,852	2,246,308	0.16%
35709BAC9	FREMF Mortgage Trust	7.118%	07/25/28	2,503,081	2,216,313	0.16%
74331AAC6	Progress Residential Trust	2.937%	10/17/36	2,300,000	2,207,169	0.16%
14369GAG5	CarNow Auto Receivables Trust	3.640%	02/17/26	2,250,000	2,207,128	0.16%
91834PAE5	VMC Finance, LLC	6.808%	09/15/36	2,202,403	2,157,071	0.15%
48275RAC1	KKR Real Estate Finance Trust	6.636%	02/15/39	2,250,000	2,142,567	0.15%
3136ADQF9	FNMA	3.000%	05/25/42	2,292,513	2,133,593	0.15%
3140KEKW7	FNMA	2.205%	08/01/50	2,305,635	2,116,008	0.15%
30296DAG6	FREMF Mortgage Trust	7.368%	01/25/28	2,254,710	2,080,844	0.15%
04047AAC8	Arivo Acceptance Auto Loan Receivables Trust	2.020%	02/16/27	2,223,000	2,075,588	0.15%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	2,350,000	2,057,378	0.15%
35708AAG3	FREMF Mortgage Trust	7.268%	10/25/25	2,133,604	2,045,501	0.15%
40439HAE9	Holiday Inn Timeshare Trust	6.500%	10/09/39	2,210,609	2,035,098	0.14%
69290LAL1	PFP Ltd.	8.317%	04/14/38	2,249,888	1,987,164	0.14%
78472JAF0	SPS Servicer Advance Receivables	2.130%	11/15/55	2,213,000	1,945,160	0.14%
000299AD9	A10 Securitization	3.781%	08/15/40	1,936,889	1,932,796	0.14%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	2,000,000	1,926,083	0.14%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	1,964,622	1,919,758	0.14%
61747YEA9	Morgan Stanley	0.790%	05/30/25	2,000,000	1,910,283	0.14%
822866AG4	Shelter Growth Capital Partners, LLC	7.486%	09/15/36	2,000,000	1,902,570	0.14%
10638AAB2	Brean Asset Backed Securities	5.250%	01/25/63	2,250,000	1,901,432	0.13%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
46591HBZ2	Chase Mortgage Finance Corp.	6.619%	02/25/50	2,233,725	\$1,890,826	0.13%
78016EZX8	Royal Bank of Canada	0.750%	10/07/24	2,000,000	1,887,929	0.13%
46647PCT1	JPMorgan Chase & Co.	1.561%	12/10/25	2,000,000	1,886,434	0.13%
69357XAG6	PFP Ltd.	7.117%	08/09/37	2,000,000	1,881,332	0.13%
254709AL2	Discover Financial Services	3.750%	03/04/25	1,949,000	1,878,541	0.13%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	6.536%	07/15/36	1,904,000	1,849,692	0.13%
00489TAL0	Acre Commercial Mortgage Trust	8.444%	12/18/37	2,000,000	1,838,994	0.13%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	2,472,763	1,835,338	0.13%
071813CE7	Baxter International, Inc.	0.868%	12/01/23	1,800,000	1,771,249	0.13%
30297XAG1	FREMF Mortgage Trust	7.568%	02/25/29	1,871,382	1,756,074	0.12%
000876AD4	ACHV ABS Trust	8.360%	08/19/30	1,750,000	1,749,730	0.12%
95003LAL4	Wells Fargo Mortgage Trust	7.693%	02/15/40	1,932,746	1,711,149	0.12%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	1,765,627	1,692,432	0.12%
12597UAD9	CIG Auto Receivables Trust	2.350%	01/12/26	1,689,336	1,681,021	0.12%
51889RAC3	Laurel Road Prime Student Loan	3.000%	10/25/48	1,842,377	1,679,711	0.12%
46591HBK5	J.P. Morgan Wealth Management	6.369%	03/25/51	1,889,261	1,679,259	0.12%
14040HCK9	Capital One Financial Corp.	1.343%	12/06/24	1,700,000	1,665,612	0.12%
05493JAL5	BDS Ltd.	7.594%	01/18/36	1,750,000	1,626,723	0.12%
46647PCV6	JPMorgan Chase & Co.	2.595%	02/24/26	1,700,000	1,622,874	0.12%
74368CBF0	Protective Life Global Funding	0.781%	07/05/24	1,700,000	1,622,465	0.12%
02665UAA3	American Homes 4 Rent Trust	3.790%	10/17/36	1,657,321	1,610,763	0.11%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	1,675,000	1,575,157	0.11%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,850,000	1,547,120	0.11%
30319YAC2	FS Rialto Issuer Ltd.	6.886%	05/16/38	1,586,500	1,498,254	0.11%
65252XAA3	Newtek Small Business Loan Trust	7.350%	12/25/44	1,509,630	1,485,126	0.11%
74969VAC9	RMF Proprietary Issuance Trust	2.125%	09/25/61	2,598,769	1,474,083	0.10%
00111JAC8	ACHV ABS Trust	7.270%	05/20/30	1,450,000	1,457,733	0.10%
30296JAC2	FREMF Mortgage Trust	7.368%	02/25/25	1,494,342	1,454,345	0.10%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	1,668,004	1,451,420	0.10%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	1,662,000	1,440,768	0.10%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,600,000	1,416,461	0.10%
31735JAD7	Finance of America HECM Buyout Trust	5.084%	02/25/32	1,600,000	1,388,029	0.10%
46591HBM1	J.P. Morgan Wealth Management	6.869%	03/25/51	1,425,929	1,384,609	0.10%
68378NAD2	Oportun Funding, LLC	8.500%	06/09/31	1,500,000	1,371,867	0.10%
04685A2L4	Athene Global Funding	2.500%	01/14/25	1,450,000	1,365,736	0.10%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	1,881,539	1,355,142	0.10%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	2,600,000	1,350,532	0.10%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	1,500,000	1,344,566	0.10%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	1,512,043	1,339,849	0.10%
29253EAF9	Post Road Equipment Finance	4.360%	03/15/29	1,340,000	1,304,232	0.09%
04002PAA2	AREIT CRE Trust	6.416%	11/17/38	1,328,814	1,304,036	0.09%
30296TAG1	FREMF Mortgage Trust	7.168%	03/25/25	1,369,090	1,300,265	0.09%
44644MAH4	Huntington National Bank	5.699%	11/18/25	1,300,000	1,272,796	0.09%
12327BAC0	Business Jet Securities, LLC	5.067%	04/15/36	1,366,841	1,269,713	0.09%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	1,394,000	1,254,499	0.09%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	10.975%	09/17/37	1,250,000	1,238,208	0.09%
822866AA7	Shelter Growth Capital Partners, LLC	6.416%	09/15/36	1,254,943	1,234,404	0.09%
65252MAB5	Newtek Small Business Loan Trust	9.000%	02/25/44	1,238,306	1,227,761	0.09%
61946NAA6	Mosaic Solar Loans, LLC	2.100%	04/20/46	1,406,424	1,202,820	0.09%
74256LEQ8	Principal Life Global Funding II	0.750%	08/23/24	1,265,000	1,200,150	0.09%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	1,250,000	1,144,198	0.08%
59217GEP0	Met Life Global Funding I	0.700%	09/27/24	1,200,000	1,131,778	0.08%
75907VAD9	Regional Management Issuance Trust	5.070%	03/17/31	1,300,000	1,093,848	0.08%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,600,000	1,044,122	0.07%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	1,200,000	1,038,125	0.07%

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Diamond Hill Short Duration Securitized Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
14732FAC6	Cascade Manufactured Housing Asset Trust	5.985%	11/25/44	1,100,000	\$1,029,709	0.07%
3136AWFA0	FNMA	4.000%	03/25/53	1,049,929	1,018,075	0.07%
29278NAN3	Energy Transfer Operating, LP	5.500%	06/01/27	1,000,000	999,307	0.07%
25179MBC6	Devon Energy Corp.	5.250%	09/15/24	1,000,000	995,636	0.07%
10638JAD9	Brean Asset Backed Securities	3.000%	07/25/62	1,438,659	990,052	0.07%
38141GZE7	Goldman Sachs Group, Inc.	1.217%	12/06/23	1,000,000	983,423	0.07%
55389TAD3	MVW Own Trust	3.170%	01/22/41	1,104,195	982,218	0.07%
233851DX9	Mercedes-Benz Financing	2.700%	06/14/24	1,000,000	975,186	0.07%
46591HCF5	Chase Auto Credit Linked Notes	1.009%	02/26/29	1,019,470	966,917	0.07%
30306MAG4	FREMF Mortgage Trust	7.418%	12/25/24	968,352	942,011	0.07%
14040HCM5	Capital One Financial Corp.	2.636%	03/03/26	1,000,000	940,291	0.07%
61946NAB4	Mosaic Solar Loans, LLC	3.100%	04/20/46	1,125,139	931,865	0.07%
66981EAJ2	A10 Securitization	5.465%	08/15/40	1,050,000	927,915	0.07%
742855AA7	Prodigy Finance	6.662%	07/25/51	929,792	918,067	0.07%
29278NAH6	Energy Transfer Operating, LP	4.500%	04/15/24	925,000	915,985	0.07%
44891ACG0	Hyundai Capital America	5.650%	06/26/26	900,000	897,744	0.06%
78016FZY3	Royal Bank of Canada	4.950%	04/25/25	900,000	890,267	0.06%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	1,062,889	889,911	0.06%
716973AB8	Pfizer, Inc.	4.450%	05/19/26	900,000	889,048	0.06%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	1,000,000	876,265	0.06%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	1,001,780	870,939	0.06%
438127AA0	Honda Motor Co.	2.271%	03/10/25	900,000	860,909	0.06%
89114TZE5	Toronto-Dominion Bank (The)	0.700%	09/10/24	900,000	851,975	0.06%
76971EAE4	RMF Buyout Issuance Trust	3.630%	10/25/50	1,000,000	824,758	0.06%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	923,095	818,434	0.06%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	819,400	815,323	0.06%
46591HCG3	Chase Auto Credit Linked Notes	2.102%	02/26/29	849,558	804,198	0.06%
22551EAA4	Credito Real USA Auto Receivable	1.350%	02/16/27	810,606	801,050	0.06%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	1,041,424	800,659	0.06%
82650TAD9	Sierra Receivables Funding	9.220%	06/20/40	806,107	797,744	0.06%
75907VAB3	Regional Management Issuance Trust	2.420%	03/17/31	895,000	792,876	0.06%
89788MAF9	Truist Financial Corp.	5.215%	06/09/25	800,000	782,257	0.06%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	821,780	774,797	0.05%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	833,753	763,117	0.05%
30260WAA9	FHF Trust	1.270%	03/15/27	787,345	757,914	0.05%
64952WEJ8	New York Life Global Funding	0.900%	10/29/24	800,000	754,649	0.05%
25466AAJ0	Discover Bank	3.450%	07/27/26	801,000	740,735	0.05%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	959,403	714,876	0.05%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	776,000	712,886	0.05%
89352HBB4	TransCanada Pipeline Ltd.	1.000%	10/12/24	750,000	709,313	0.05%
96034LAE1	Westgate Resorts	6.213%	03/20/34	704,821	695,144	0.05%
12327FAC1	Business Jet Securities, LLC	7.142%	11/15/35	702,331	680,134	0.05%
3137H4KF6	FHLMC	2.000%	12/25/51	1,163,171	629,130	0.04%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	646,889	587,481	0.04%
65252MAA7	Newtek Small Business Loan Trust	7.700%	02/25/44	562,866	555,816	0.04%
25273CAC4	Diamond Resorts Owner Trust	2.700%	11/21/33	608,075	550,864	0.04%
21134LAA6	Continental Credit Card, LLC	3.830%	08/15/26	551,097	550,072	0.04%
61947DAD1	Mosaic Solar Loans, LLC	3.710%	12/20/46	631,540	544,544	0.04%
38375BXT4	GNMA	5.693%	10/20/62	518,941	517,020	0.04%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	528,036	495,979	0.04%
48128U2Q1	JPMorgan Chase Bank, NA	2.280%	12/26/28	505,832	491,838	0.03%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	501,066	479,876	0.03%
31395NXE2	FNMA	5.833%	07/25/36	472,807	474,453	0.03%
55282XAJ9	MF1 Multifamily Housing Mortgage Trust	7.836%	07/15/36	500,000	474,215	0.03%
89114TZK1	Toronto-Dominion Bank (The)	1.250%	12/13/24	500,000	471,384	0.03%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
00178UAH2	AMSR Trust	4.000%	07/17/37	500,000	\$462,818	0.03%
233331BG1	DTE Energy Co.	1.050%	06/01/25	500,000	460,150	0.03%
025816CS6	American Express Co.	2.550%	03/04/27	500,000	456,610	0.03%
38375BZS4	GNMA	5.678%	10/20/62	459,007	456,450	0.03%
35137LAG0	Fox Corp.	4.030%	01/25/24	450,000	445,842	0.03%
3137BRZK4	FHLMC	6.293%	11/15/37	425,935	422,569	0.03%
62548QAB7	MultiFamily Connecticut Avenue	7.133%	03/25/50	427,494	422,406	0.03%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	455,110	420,981	0.03%
74362YAA0	Prosper Marketplace Issuance Trust	0.000%	07/15/25	81,061,702	400,040	0.03%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	02/15/29	402,015	389,840	0.03%
31335AJA7	FHLMC	5.500%	06/01/41	363,900	373,274	0.03%
252722AD5	Diamond Resorts Owner Trust	5.250%	02/20/32	384,375	361,929	0.03%
40439HAD1	Holiday Inn Timeshare Trust	5.500%	10/09/39	387,792	358,206	0.03%
66981EAC7	A10 Securitization	2.617%	08/15/40	361,492	357,024	0.03%
46647PBS4	JPMorgan Chase & Co.	0.653%	09/16/24	350,000	347,580	0.02%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	381,888	342,215	0.02%
3136AOK48	FNMA	5.733%	09/25/41	335,652	328,357	0.02%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	344,946	322,245	0.02%
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	309,350	306,205	0.02%
24703TAE6	Dell International, LLC / EMC Corp.	4.900%	10/01/26	300,000	296,802	0.02%
25273CAD2	Diamond Resorts Owner Trust	3.830%	11/21/33	323,444	291,179	0.02%
60920LAQ7	Mondelez International, Inc.	0.750%	09/24/24	300,000	283,210	0.02%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	283,736	274,630	0.02%
05972AAJ9	Bancorp Commercial Mortgage Trust (The)	8.943%	08/15/32	273,383	271,508	0.02%
38380LRX3	GNMA	1.544%	03/20/69	15,304,767	265,232	0.02%
31395UML2	FHLMC	5.643%	05/15/35	257,845	254,008	0.02%
31396JFX8	FHLMC	5.593%	03/15/36	238,140	233,797	0.02%
31396LTA8	FNMA	5.563%	11/25/36	202,705	199,031	0.01%
3137ACUF4	FHLMC	5.693%	07/15/41	197,295	193,666	0.01%
31398STC7	FNMA	5.683%	12/25/40	196,966	191,499	0.01%
252722AB9	Diamond Resorts Owner Trust	3.530%	02/20/32	195,313	185,418	0.01%
20268KAD2	CommonBond Student Loan Trust	4.440%	09/25/42	208,008	172,202	0.01%
3136A3D24	FNMA	5.583%	02/25/42	144,004	141,265	0.01%
31364JZN6	FNMA	0.000%	04/25/29	147,847	133,724	0.01%
69290LAA5	PFP Ltd.	6.186%	04/14/38	123,647	122,213	0.01%
3136A5TH9	FNMA	5.703%	04/25/42	100,049	98,432	0.01%
3137B9GS8	FHLMC	5.593%	07/15/43	81,427	80,438	0.01%
38375UWR7	GNMA	4.869%	05/20/66	74,187	73,569	0.01%
38375B2M3	GNMA	0.340%	05/20/63	13,677,188	59,488	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	1,247,550	57,602	0.00%
3137AFGG1	FHLMC	5.643%	01/15/41	51,254	50,932	0.00%
46591HAQ3	JPMorgan Chase Bank, NA	1.886%	01/25/28	45,323	45,131	0.00%
3136AKUA9	FNMA	4.000%	08/25/44	383,497	44,448	0.00%
31282YEU9	FHLMC	1.407%	05/15/36	430,096	43,293	0.00%
38380LDK6	GNMA	0.436%	05/20/68	7,806,179	42,989	0.00%
38379JUK5	GNMA	4.000%	03/20/42	875,101	25,673	0.00%
31398PWQ8	FNMA	1.367%	05/25/40	266,597	22,149	0.00%
38376RYT7	GNMA	0.655%	08/20/66	11,762,746	12,292	0.00%
38061LAA7	Gold Key Resorts, LLC	3.220%	03/17/31	8,125	8,050	0.00%
00108XAA6	ACC Auto Trust	1.080%	04/15/27	7,792	7,778	0.00%
91532RAA4	Upgrade Master Pass-Through Trust	3.750%	11/15/25	4,902	4,893	0.00%
17307GLA4	Citigroup Mortgage Loan Trust, Inc.	4.329%	08/25/34	3,779	3,627	0.00%

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Cusip	Coupon	Maturity	Shares	Market Value	% of Net Assets
Money Market Funds					
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class		193,255,043	\$193,293,694	13.71%

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.