

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments
Diamond Hill Core Bond Fund
31 August 2023

Net Assets: **\$1,069,314,756**

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
91282CCY5	U.S. Treasury Notes	1.250%	09/30/28	26,000,000	\$22,438,203	2.10%
91282CAU5	U.S. Treasury Notes	0.500%	10/31/27	15,000,000	12,816,211	1.20%
912810ST6	U.S. Treasury Bonds	1.375%	11/15/40	19,000,000	12,129,570	1.13%
912810RT7	U.S. Treasury Bonds	2.250%	08/15/46	17,500,000	12,054,492	1.13%
30768WAA6	FARM Mortgage Trust	2.180%	01/25/51	13,666,950	10,839,408	1.01%
912810SQ2	U.S. Treasury Bonds	1.125%	08/15/40	17,000,000	10,437,070	0.98%
912810SA7	U.S. Treasury Bonds	3.000%	02/15/48	11,500,000	9,128,574	0.85%
38383YRT1	GNMA	1.750%	01/20/52	14,383,354	8,636,834	0.81%
38383F5S8	GNMA	4.500%	06/20/52	9,199,000	8,237,717	0.77%
912810RA8	U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	9,916,950	7,725,666	0.72%
38383X4C5	GNMA	5.000%	04/20/53	7,910,838	7,686,156	0.72%
912810SN9	U.S. Treasury Bonds	1.250%	05/15/50	14,500,000	7,579,082	0.71%
36179WY28	GNMA	3.500%	03/20/52	7,906,829	7,021,503	0.66%
58940BAE6	Mercury Financial Credit Card Master Trust	2.500%	09/21/26	7,150,000	6,801,331	0.64%
3617F4Y98	GNMA	4.000%	08/20/62	7,482,691	6,788,847	0.63%
38381TE84	GNMA	3.250%	04/20/49	7,698,692	6,786,730	0.63%
30767YAA3	Farmer Mac Agricultural Real Estate	2.631%	01/25/52	8,036,423	6,699,797	0.63%
9128337F1	U.S. Treasury STRIPS	0.000%	02/15/37	12,000,000	6,685,369	0.63%
38384CMZ9	GNMA	6.000%	08/20/53	6,338,138	6,353,983	0.59%
38384CWJ4	GNMA	6.000%	08/20/53	6,188,700	6,293,111	0.59%
9128335B2	U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,005,022	0.56%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	6,000,000	5,795,335	0.54%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	5,973,258	5,585,696	0.52%
38383XTK0	GNMA	5.500%	01/20/53	5,835,774	5,581,189	0.52%
91282CCA7	U.S. Treasury Inflation-Protected Notes	0.125%	04/15/26	5,787,550	5,427,976	0.51%
3137H6WD3	FHLMC	3.000%	02/25/52	8,515,711	5,339,999	0.50%
3137AYTA9	FHLMC	3.000%	02/15/43	6,832,693	5,322,756	0.50%
9128286N5	U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	5,411,790	5,295,592	0.50%
3133LWAQ5	FHLMC	3.000%	11/01/50	5,795,058	5,182,010	0.48%
30322JAC0	FHF Trust	1.630%	09/15/27	5,590,000	5,027,887	0.47%
58940BAR7	Mercury Financial Credit Card Master Trust	8.040%	09/20/27	5,000,000	5,021,125	0.47%
9128334Y3	U.S. Treasury STRIPS	0.000%	08/15/34	8,000,000	5,005,665	0.47%
38383YSJ2	GNMA	4.500%	09/20/52	5,500,000	4,833,604	0.45%
05609VAJ4	BX Trust	6.525%	09/15/36	5,000,000	4,780,384	0.45%
3136AMXR5	FNMA	4.000%	12/25/43	5,109,714	4,734,124	0.44%
912828P46	U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,647,656	0.43%
38384ADW0	GNMA	6.000%	01/20/53	4,601,103	4,603,976	0.43%
12434LAA2	BXMT Ltd.	6.328%	02/15/38	4,774,012	4,603,943	0.43%
38384BAV3	GNMA	6.500%	06/20/53	4,407,508	4,568,504	0.43%
3137HA4Y9	FHLMC	5.500%	06/25/53	4,594,286	4,271,776	0.40%
02665UAA3	American Homes 4 Rent Trust	3.790%	10/17/36	4,280,246	4,183,361	0.39%
912810SS8	U.S. Treasury Bonds	1.625%	11/15/50	7,150,000	4,135,828	0.39%
3136A7K50	FNMA	3.500%	08/25/42	4,711,630	4,115,049	0.38%
61945WAC3	Mosaic Solar Loans, LLC	8.180%	09/22/53	4,500,000	4,041,887	0.38%
3136BNA89	FNMA	4.000%	08/25/52	4,761,581	4,028,004	0.38%
60510MAQ1	Mission Lane Credit Card Master	10.030%	07/17/28	4,000,000	4,011,257	0.38%
69354WAD8	PNMAC GMSR Issuer Trust	8.079%	08/25/25	4,000,000	3,973,060	0.37%
3137HADN3	FHLMC	6.000%	08/25/53	3,967,105	3,959,490	0.37%
91282CAE1	U.S. Treasury Notes	0.625%	08/15/30	5,000,000	3,939,648	0.37%
38383VKX5	GNMA	5.500%	01/20/53	3,932,000	3,876,429	0.36%
02666BAA4	American Homes 4 Rent	3.732%	10/18/52	3,903,136	3,752,076	0.35%

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Schedule of Investments (continued)
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38378PUZ9	GNMA	2.000%	11/20/42	4,500,000	\$3,683,986	0.34%
31326N3C3	FHLMC	2.523%	10/01/50	4,111,791	3,665,083	0.34%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	9.840%	03/15/29	3,500,000	3,596,601	0.34%
38382FM43	GNMA	1.250%	06/20/50	4,769,231	3,592,739	0.34%
3137BSJ20	FHLMC	3.500%	10/15/46	3,999,716	3,592,238	0.34%
10638AAB2	Brean Asset Backed Securities	5.250%	01/25/63	4,250,000	3,591,586	0.34%
58940BAS5	Mercury Financial Credit Card Master Trust	9.590%	09/20/27	3,500,000	3,510,017	0.33%
3137H7YF4	FHLMC	4.000%	06/25/52	4,120,792	3,509,166	0.33%
20824CAA3	Conn Funding II, L.P.	8.010%	01/17/28	3,500,000	3,500,084	0.33%
3137FA5D6	FHLMC	3.000%	01/15/47	4,428,709	3,467,791	0.32%
3137AHHE1	FHLMC	4.500%	11/15/41	3,691,995	3,466,430	0.32%
38384B2G5	GNMA	6.500%	07/20/53	3,295,569	3,450,461	0.32%
3136BLMX5	FNMA	1.500%	02/25/52	4,164,272	3,415,098	0.32%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	3,400,000	3,392,305	0.32%
68377WAB7	Oportun Funding, LLC	2.670%	10/08/31	3,750,000	3,369,135	0.32%
67108SAC2	OnDeck Asset Securitization Trust	9.930%	08/19/30	3,350,000	3,316,180	0.31%
53947DAJ5	LoanCore Issuer Ltd.	7.836%	04/15/34	3,420,000	3,285,122	0.31%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/25/26	3,900,000	3,243,159	0.30%
38384CH28	GNMA	6.000%	06/20/34	3,159,882	3,193,949	0.30%
912833Z60	U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,187,389	0.30%
95003LAA8	Wells Fargo Mortgage Trust	6.575%	02/15/40	3,317,853	3,163,720	0.30%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	3,500,000	3,150,261	0.29%
67578KAD8	Ocwen Loan Investment Trust	3.000%	06/25/36	4,000,000	3,119,523	0.29%
38383HAW9	GNMA	5.000%	06/20/52	3,242,719	3,110,156	0.29%
65254RAB2	Newtek Small Business Loan Trust	9.250%	07/25/50	3,106,820	3,087,529	0.29%
3140JBE28	FNMA	2.114%	10/01/50	3,526,993	3,086,817	0.29%
912834DU9	U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,061,644	0.29%
224936AE4	Credit Acceptance Auto Loan Trust	7.620%	12/15/33	3,000,000	3,003,403	0.28%
38383UCZ1	GNMA	4.000%	07/20/52	3,595,000	2,975,395	0.28%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	3,004,771	2,943,828	0.28%
86745PAA1	Sunnova Solar Issuer, LLC	2.730%	11/01/55	3,792,699	2,920,161	0.27%
17308CC53	Citigroup, Inc.	2.976%	11/05/30	3,380,000	2,906,681	0.27%
3137H7HZ9	FHLMC	4.500%	12/25/50	3,411,298	2,904,218	0.27%
38384AWT6	GNMA	6.500%	05/20/53	2,854,816	2,880,737	0.27%
66981EAG8	A10 Securitization	4.129%	08/15/40	3,100,000	2,862,712	0.27%
42704RAG6	HERA Commerical Mortgage Ltd.	7.294%	02/18/38	3,000,000	2,838,255	0.27%
3136BJQA6	FNMA	1.000%	10/25/51	3,913,417	2,801,672	0.26%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	3,300,000	2,757,728	0.26%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	3,000,000	2,754,194	0.26%
38383Y3N0	GNMA	5.000%	10/20/52	3,023,124	2,744,025	0.26%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	3,000,000	2,733,251	0.26%
38383W4W3	GNMA	5.000%	03/20/53	3,063,538	2,729,916	0.26%
30328CAA3	Farmer Mac Agricultural Real Estate	2.540%	07/25/51	3,337,301	2,711,967	0.25%
9128334W7	U.S. Treasury STRIPS	0.000%	08/15/33	4,000,000	2,618,479	0.24%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	2,660,698	2,566,164	0.24%
3137B0EF7	FHLMC	3.000%	03/15/43	2,920,000	2,553,894	0.24%
3140L9CP1	FNMA	1.782%	06/01/51	2,944,463	2,512,415	0.23%
3140LBAR4	FNMA	1.620%	03/01/31	3,200,000	2,499,306	0.23%
61945VAB7	Mosaic Solar Loans, LLC	6.920%	06/20/53	2,601,323	2,494,038	0.23%
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	2,500,000	2,491,310	0.23%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	2,500,000	2,487,356	0.23%
05353LAA3	Avant Loans Funding Trust	1.210%	07/15/30	2,508,182	2,472,514	0.23%
3137H8LS8	FHLMC	4.000%	08/25/52	2,904,186	2,465,543	0.23%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	2,500,000	2,456,927	0.23%
3137FY6S0	FHLMC	2.000%	07/25/47	3,750,000	2,436,854	0.23%

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35563JAA1	MultiFamily Structured Credit Risk	7.088%	07/25/41	2,607,698	\$2,435,206	0.23%
26210YAJ5	Drop Mortgage Trust	7.674%	10/15/43	3,000,000	2,397,521	0.22%
3617F4ZA4	GNMA	4.500%	08/20/62	2,612,064	2,393,198	0.22%
62955KAA8	New York Mortgage Trust	2.239%	05/25/26	2,413,445	2,389,016	0.22%
68378NAC4	Oportun Funding, LLC	7.400%	06/09/31	2,500,000	2,382,821	0.22%
618933AA3	Mosaic Solar Loans, LLC	5.910%	11/20/53	2,401,847	2,382,048	0.22%
3137FC4R2	FHLMC	3.000%	12/15/47	2,828,902	2,376,725	0.22%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	2,446,056	2,356,106	0.22%
38384AT29	GNMA	6.000%	06/20/53	2,372,638	2,342,463	0.22%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	3,284,272	2,339,982	0.22%
3617F4TN3	GNMA	4.500%	07/20/62	2,538,003	2,325,346	0.22%
30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	2,350,000	2,305,567	0.22%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	2,500,000	2,286,524	0.21%
22966RAH9	CubeSmart, LP	2.250%	12/15/28	2,700,000	2,286,449	0.21%
95000U2U6	Wells Fargo & Co.	3.350%	03/02/33	2,700,000	2,273,708	0.21%
38383RT31	GNMA	3.500%	05/20/52	2,812,353	2,269,734	0.21%
3137H44X5	FHLMC	2.000%	11/25/51	2,700,419	2,265,735	0.21%
6174468L6	Morgan Stanley	2.699%	01/22/31	2,675,000	2,251,483	0.21%
3136BH5Z8	FNMA	1.000%	07/25/51	3,133,827	2,247,119	0.21%
6174468U6	Morgan Stanley	1.794%	02/13/32	2,900,000	2,230,113	0.21%
3136B3JW1	FNMA	3.000%	10/25/48	2,629,081	2,229,866	0.21%
3140QEWA6	FNMA	2.247%	09/01/50	2,524,292	2,228,534	0.21%
00161AAA0	ACM Auto Trust	7.970%	06/20/30	2,201,916	2,209,416	0.21%
06051GHV4	Bank of America Corp.	3.194%	07/23/30	2,500,000	2,194,799	0.21%
69354WAF3	PNMAC GMSR Issuer Trust	9.538%	05/25/27	2,200,000	2,191,746	0.21%
38141GYB4	Goldman Sachs Group, Inc.	2.615%	04/22/32	2,700,000	2,184,696	0.20%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	2,300,000	2,178,378	0.20%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	2,500,000	2,171,102	0.20%
3137BGYL7	FHLMC	2.500%	03/15/45	2,780,026	2,104,862	0.20%
3137H0CZ9	FHLMC	1.500%	03/25/50	2,587,614	2,096,504	0.20%
924933AA2	Veros Auto Receivables Trust	7.120%	11/15/28	2,072,312	2,068,848	0.19%
68377WAA9	Oportun Funding, LLC	2.180%	10/08/31	2,260,000	2,056,209	0.19%
95003LAG5	Wells Fargo Mortgage Trust	6.875%	02/15/40	2,179,060	2,043,677	0.19%
38383HAT6	GNMA	5.000%	12/20/52	2,180,598	2,037,976	0.19%
3136AM6F1	FNMA	3.000%	04/25/45	2,355,398	2,030,791	0.19%
3137FXPA0	FHLMC	0.750%	10/25/50	2,929,172	2,001,583	0.19%
58940BAF3	Mercury Financial Credit Card Master Trust	3.200%	09/21/26	2,090,000	1,992,156	0.19%
38383LAG5	GNMA	5.750%	11/20/52	2,041,016	1,989,892	0.19%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	2,000,000	1,988,217	0.19%
35563HAA5	MultiFamily Structured Credit Risk	9.538%	05/25/52	1,967,275	1,981,948	0.19%
3137FJGW3	FHLMC	4.000%	04/15/51	2,326,401	1,973,292	0.18%
06051GHX0	Bank of America Corp.	2.884%	10/22/30	2,300,000	1,973,194	0.18%
48275RAA5	KKR Financial Management	6.497%	02/15/39	2,000,000	1,970,758	0.18%
52604EAC4	Lendmark Funding Trust	6.160%	05/20/33	2,000,000	1,970,342	0.18%
87276VAG0	TPG Real Estate Finance	7.528%	10/17/34	2,000,000	1,960,000	0.18%
38383LQT0	GNMA	5.500%	12/20/52	2,038,000	1,952,877	0.18%
10638AAD8	Brean Asset Backed Securities	5.250%	01/25/63	2,774,888	1,952,794	0.18%
05609GAJ7	BXMT Ltd.	7.586%	05/15/38	2,250,000	1,952,764	0.18%
548661EM5	Lowes Cos., Inc.	5.625%	04/15/53	2,000,000	1,942,361	0.18%
3136BP2N0	FNMA	5.000%	04/25/53	2,047,000	1,935,468	0.18%
3140KQZD6	FNMA	2.222%	10/01/50	2,112,431	1,934,838	0.18%
317380AE3	Finance of America HECM Buyout Trust	6.000%	08/01/32	2,175,000	1,924,121	0.18%
74332WAE3	Progress Residential Trust	2.721%	09/17/36	2,000,000	1,916,434	0.18%
57636QAU8	Mastercard, Inc.	2.000%	11/18/31	2,300,000	1,866,795	0.17%
38383YU59	GNMA	5.500%	10/20/52	1,951,118	1,859,341	0.17%

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9128337W4	U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	\$1,858,298	0.17%
12434LAE4	BXMT Ltd.	6.736%	02/18/38	2,110,000	1,858,096	0.17%
26210YAA4	Drop Mortgage Trust	6.574%	10/15/43	2,000,000	1,855,180	0.17%
38383W4R4	GNMA	6.000%	03/20/53	1,862,121	1,851,793	0.17%
9128282R0	U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,846,641	0.17%
60510MAP3	Mission Lane Credit Card Master	8.150%	07/17/28	1,850,000	1,838,133	0.17%
74331AAC6	Progress Residential Trust	2.937%	10/17/36	1,910,000	1,835,947	0.17%
3137FDVG4	FHLMC	3.500%	12/15/47	2,031,908	1,833,108	0.17%
38383TWR0	GNMA	5.000%	07/20/52	2,000,000	1,832,883	0.17%
03522AAH3	Anheuser-Busch Cos., LLC	4.700%	02/01/36	1,900,000	1,818,508	0.17%
912833X88	U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,816,252	0.17%
78432WAA1	SFO Commerical Mortgage Trust	6.574%	05/15/38	2,000,000	1,810,955	0.17%
05549GAA9	BHMS Mortgage Trust	6.857%	07/15/35	1,840,991	1,808,329	0.17%
12690CAA1	Credit Suisse Mortgage Trust	4.284%	04/15/36	1,857,000	1,803,109	0.17%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	1,834,114	1,785,659	0.17%
716973AH5	Pfizer, Inc.	5.340%	05/19/63	1,800,000	1,773,584	0.17%
10637WAC3	Brean Asset Backed Securities	4.500%	09/25/62	2,705,235	1,773,364	0.17%
3617XBPA9	GNMA	3.000%	10/20/51	2,007,696	1,769,816	0.17%
12433UAN5	BX Trust	7.489%	05/15/35	1,802,000	1,762,479	0.16%
12530AAA9	Cascade Funding Mortgage Trust	0.985%	11/25/50	1,915,416	1,750,735	0.16%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	2,000,000	1,750,114	0.16%
10637WAB5	Brean Asset Backed Securities	4.500%	09/25/62	2,393,092	1,748,053	0.16%
3136AVZC6	FNMA	3.000%	07/25/45	2,044,494	1,715,484	0.16%
10638AAE6	Brean Asset Backed Securities	5.250%	01/25/63	2,774,888	1,703,010	0.16%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	1,800,000	1,695,144	0.16%
35563GAA7	MultiFamily Structured Credit Risk	7.588%	11/25/51	1,746,872	1,688,762	0.16%
92858TAA4	VLS Commercial Mortgage Trust	2.130%	10/10/42	2,160,000	1,684,741	0.16%
69290LAJ6	PFP Ltd.	7.827%	04/14/38	1,749,913	1,666,806	0.16%
69357XAG6	PFP Ltd.	7.227%	08/09/37	1,700,000	1,631,091	0.15%
86744WAC3	Helios Issuer, LLC	6.000%	11/22/49	1,904,472	1,614,388	0.15%
3140LABG9	FNMA	1.650%	01/01/31	2,000,000	1,605,204	0.15%
38383LFJ4	GNMA	6.000%	11/20/52	1,500,715	1,588,303	0.15%
06051GKQ1	Bank of America Corp.	4.571%	04/27/33	1,700,000	1,575,882	0.15%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,573,888	0.15%
46591HBM1	J.P. Morgan Wealth Management	7.088%	03/25/51	1,727,808	1,567,418	0.15%
674599DC6	Occidental Petroleum Corp.	5.550%	03/15/26	1,575,000	1,561,739	0.15%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	1,600,000	1,551,911	0.15%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	1,600,000	1,546,623	0.14%
76971EAA2	RMF Buyout Issuance Trust	1.719%	10/25/50	1,678,010	1,543,036	0.14%
38382RXZ6	GNMA	3.500%	09/20/49	1,815,760	1,534,326	0.14%
3137H5ZZ3	FHLMC	3.000%	07/25/51	2,605,967	1,528,439	0.14%
38383VU55	GNMA	5.000%	02/20/53	1,679,960	1,511,757	0.14%
00091XAC1	ACHV ABS Trust	7.420%	03/18/30	1,500,000	1,510,868	0.14%
91678YAA3	Upstart Securitization Trust	5.980%	08/20/32	1,518,811	1,508,128	0.14%
37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	1,500,000	1,500,805	0.14%
65339KCH1	NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,496,958	0.14%
3136B8M63	FNMA	3.000%	03/25/50	2,077,414	1,481,295	0.14%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	1,500,000	1,477,414	0.14%
05606GAN1	BX Trust	9.024%	06/15/36	1,650,000	1,476,595	0.14%
37045VAY6	General Motors Co.	5.400%	10/15/29	1,525,000	1,474,329	0.14%
91683LAA4	Upstart Pass-Through Trust	1.750%	10/20/29	1,493,650	1,451,141	0.14%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	1,500,000	1,442,286	0.13%
83404KAE3	Social Professional Loan Program	4.160%	11/26/40	1,585,000	1,437,970	0.13%
38383VKL1	GNMA	5.500%	01/20/53	1,574,120	1,434,109	0.13%
31735JAD7	Finance of America HECM Buyout Trust	5.084%	02/25/32	1,650,000	1,427,723	0.13%

DIAMOND HILL

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
48275RAC1	KKR Real Estate Finance Trust	6.727%	02/15/39	1,500,000	\$1,427,379	0.13%
31396XWV2	FNMA	3.970%	08/27/36	1,600,000	1,425,372	0.13%
05609GAG3	BXMT Ltd.	7.178%	05/15/38	1,600,000	1,423,590	0.13%
9128337Q7	U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,417,608	0.13%
89236TKU8	Toyota Motor Credit Corp.	4.550%	05/17/30	1,450,000	1,411,663	0.13%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	1,500,000	1,409,218	0.13%
69357XAA9	PFP Ltd.	6.427%	08/09/37	1,424,964	1,404,231	0.13%
95003LAL4	Wells Fargo Mortgage Trust	7.925%	02/15/40	1,564,096	1,398,958	0.13%
38381WV96	GNMA	2.250%	01/20/48	1,648,101	1,394,563	0.13%
9128337T1	U.S. Treasury STRIPS	0.000%	05/15/33	2,100,000	1,390,786	0.13%
30297VAA8	FREMF Mortgage Trust	7.468%	01/25/29	1,485,409	1,385,400	0.13%
172967ML2	Citigroup, Inc.	2.666%	01/29/31	1,650,000	1,382,833	0.13%
25466AAJ0	Discover Bank	3.450%	07/27/26	1,500,000	1,373,458	0.13%
46647PBD7	JPMorgan Chase & Co.	3.702%	05/06/30	1,500,000	1,369,406	0.13%
423452AG6	Helmerich & Payne, Inc.	2.900%	09/29/31	1,650,000	1,340,883	0.13%
69290LAC1	PFP Ltd.	6.577%	04/14/38	1,354,582	1,339,943	0.13%
9128334V9	U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,339,874	0.13%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	1,550,000	1,338,820	0.13%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,500,000	1,335,485	0.12%
46647PAM8	JPMorgan Chase & Co.	3.509%	01/23/29	1,425,000	1,313,679	0.12%
3137BLY44	FHLMC	3.500%	11/15/45	1,434,327	1,307,758	0.12%
31398NUV4	FNMA	4.750%	10/25/40	1,384,685	1,301,333	0.12%
3137FXJT6	FHLMC	1.000%	10/25/50	1,823,448	1,299,707	0.12%
38383UPY0	GNMA	4.000%	08/20/52	1,585,000	1,297,387	0.12%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	01/25/26	1,320,448	1,296,763	0.12%
46647PCH7	JPMorgan Chase & Co.	0.824%	06/01/25	1,350,000	1,296,365	0.12%
76971EAD6	RMF Buyout Issuance Trust	2.619%	10/25/50	1,500,000	1,288,051	0.12%
68389XBW4	Oracle Corp.	3.600%	04/01/40	1,700,000	1,286,548	0.12%
31418DXY3	FNMA	1.500%	03/01/51	1,756,054	1,286,233	0.12%
3136AF5L4	FNMA	4.000%	08/25/43	1,500,000	1,285,575	0.12%
95000U2G7	Wells Fargo & Co.	2.879%	10/30/30	1,500,000	1,283,622	0.12%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	1,532,861	1,279,062	0.12%
30308EAG0	FREMF Mortgage Trust	7.266%	06/25/28	1,438,424	1,278,687	0.12%
31397QJJ8	FNMA	4.000%	02/25/41	1,375,518	1,269,196	0.12%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	6.536%	07/15/36	1,300,000	1,267,959	0.12%
000876AD4	ACHV ABS Trust	8.360%	08/19/30	1,250,000	1,266,224	0.12%
12434LAJ3	BXMT Ltd.	7.286%	02/15/38	1,520,000	1,261,577	0.12%
256677AP0	Dollar General Corp.	5.450%	07/05/33	1,300,000	1,261,374	0.12%
65254BAB7	Newtek Small Business Loan Trust	8.750%	10/25/49	1,276,982	1,259,833	0.12%
75524KPG3	Citizens Bank NA	4.575%	08/09/28	1,350,000	1,259,011	0.12%
3137F3K60	FHLMC	3.000%	03/15/48	1,455,897	1,247,788	0.12%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	1,350,000	1,246,136	0.12%
38382GWF5	GNMA	2.500%	07/20/50	1,975,000	1,239,419	0.12%
756109AZ7	Realty Income Corp.	0.750%	03/15/26	1,375,000	1,222,820	0.11%
3136BHED7	FNMA	1.000%	05/25/51	1,657,884	1,217,269	0.11%
3137FC6F6	FHLMC	3.000%	11/15/46	1,385,000	1,207,099	0.11%
3137H3UE0	FHLMC	1.250%	11/25/51	1,535,308	1,203,416	0.11%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,350,000	1,192,465	0.11%
38383VKK3	GNMA	5.500%	12/20/33	1,193,410	1,192,136	0.11%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	1,250,000	1,191,136	0.11%
69290LAL1	PFP Ltd.	8.427%	04/14/38	1,249,938	1,187,151	0.11%
53946XAA1	Lobel Automobile Receivables Trust	6.970%	07/15/26	1,182,227	1,175,942	0.11%
3137H9RM3	FHLMC	5.000%	03/25/53	1,239,531	1,160,427	0.11%
3136BDNJ3	FNMA	1.500%	01/25/51	2,060,000	1,156,506	0.11%
38380XUD7	GNMA	3.500%	10/20/29	1,222,361	1,147,401	0.11%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
04002PAA2	AREIT CRE Trust	6.416%	11/17/38	1,162,713	\$1,143,953	0.11%
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	1,250,000	1,137,146	0.11%
3133N3XH2	FHLMC	1.500%	11/01/50	1,548,627	1,133,995	0.11%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,133,541	0.11%
76042EAB5	Republic Finance Issuance Trust	3.540%	11/20/30	1,185,000	1,117,979	0.10%
38384AHJ5	GNMA	5.500%	05/20/53	1,187,660	1,111,952	0.10%
05608EAA2	BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,103,503	0.10%
808513CE3	Charles Schwab Corp. (The)	5.853%	05/19/34	1,100,000	1,100,856	0.10%
844741BF4	Southwest Airlines Co.	2.625%	02/10/30	1,300,000	1,098,191	0.10%
38380XJ65	GNMA	4.000%	07/20/48	1,162,000	1,094,453	0.10%
04681EAN7	A10 Securitization	4.937%	10/01/38	1,266,495	1,094,206	0.10%
04681EAL1	A10 Securitization	4.409%	10/01/38	1,241,661	1,091,661	0.10%
3136BLXF2	FNMA	2.000%	03/25/48	1,602,020	1,091,588	0.10%
38383VM62	GNMA	4.500%	02/20/53	1,233,954	1,090,394	0.10%
501895AC0	LHOME Mortgage Trust	4.458%	06/25/26	1,250,000	1,087,820	0.10%
55903VBC6	WarnerMedia Holdings, Inc.	4.279%	03/15/32	1,225,000	1,080,988	0.10%
3136B5WJ0	FNMA	2.750%	08/25/49	1,694,416	1,074,931	0.10%
05606GAG6	BX Trust	7.224%	06/15/36	1,150,000	1,073,876	0.10%
3137BHBU0	FHLMC	4.000%	08/15/43	1,139,682	1,070,363	0.10%
292480AL4	Energy Transfer, LP	4.950%	05/15/28	1,100,000	1,068,608	0.10%
06406RBL0	Bank of New York Mellon Corp. (The)	5.802%	10/25/33	1,050,000	1,062,047	0.10%
38382E5X1	GNMA	2.000%	05/20/50	1,328,367	1,058,735	0.10%
38380AJZ1	GNMA	3.000%	09/20/46	1,304,164	1,055,201	0.10%
3137FDBN1	FHLMC	3.500%	01/15/48	1,219,017	1,052,702	0.10%
3137H1NR3	FHLMC	1.000%	08/25/50	1,439,797	1,049,973	0.10%
05493JAG6	BDS Ltd.	6.976%	01/18/36	1,093,000	1,049,186	0.10%
314353AA1	FedEx Corp.	1.875%	02/20/34	1,280,363	1,045,324	0.10%
51507KAB2	Lendmark Funding Trust	3.540%	04/21/31	1,195,000	1,040,482	0.10%
3136BH6S3	FNMA	1.500%	07/25/51	1,383,475	1,039,145	0.10%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	1,191,000	1,030,715	0.10%
3137F63U9	FHLMC	1.250%	11/25/50	1,408,045	1,027,360	0.10%
56585AAJ1	Marathon Petroleum Corp.	5.000%	09/15/54	1,250,000	1,021,410	0.10%
3136ATQ49	FNMA	3.000%	10/25/46	1,160,609	1,017,780	0.10%
693475BS3	PNC Financial Services	5.939%	08/18/34	1,000,000	1,011,472	0.09%
502431AL3	L3 Harris Technologies, Inc.	3.850%	12/15/26	1,050,000	1,003,456	0.09%
3136AYFY4	FNMA	3.500%	10/25/47	1,134,874	999,957	0.09%
025816CQ0	American Express Co.	2.250%	03/04/25	1,050,000	998,379	0.09%
95000U2K8	Wells Fargo & Co.	2.164%	02/11/26	1,050,000	992,739	0.09%
64952WFD0	New York Life Global Funding	4.900%	06/13/28	1,000,000	988,717	0.09%
24422EWZ8	John Deere Capital Corp.	4.700%	06/10/30	1,000,000	987,574	0.09%
74368CBS2	Protective Life Global Funding	5.209%	04/14/26	1,000,000	986,102	0.09%
778296AD5	Ross Stores, Inc.	4.800%	04/15/30	1,050,000	985,620	0.09%
92343VGN8	Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	978,391	0.09%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	977,841	0.09%
35563FAA9	MultiFamily Structured Credit Risk	7.288%	01/25/51	998,262	969,741	0.09%
05549GAG6	BHMS Mortgage Trust	7.107%	07/15/35	1,000,000	969,432	0.09%
78016HZQ6	Royal Bank of Canada	5.000%	05/02/33	1,000,000	967,546	0.09%
55282XAG5	MF1 Multifamily Housing Mortgage Trust	7.036%	07/15/36	1,000,000	966,107	0.09%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	1,000,000	964,684	0.09%
3137AVPJ0	FHLMC	2.500%	10/15/42	1,290,000	964,454	0.09%
06051GHR3	Bank of America Corp.	3.458%	03/15/25	975,000	961,111	0.09%
05493JAJ0	BDS Ltd.	7.326%	01/18/36	1,000,000	958,688	0.09%
64952WDS9	New York Life Global Funding	1.200%	08/07/30	1,250,000	957,741	0.09%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	1,000,000	957,667	0.09%
38379YKS6	GNMA	3.000%	06/20/46	1,110,000	956,582	0.09%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
59217GFD6	Met Life Global Funding I	4.300%	08/25/29	1,000,000	\$951,990	0.09%
3133N3XW9	FHLMC	1.500%	04/01/51	1,297,702	950,252	0.09%
38383HKG3	GNMA	4.500%	10/20/51	1,079,876	949,068	0.09%
61747YEU5	Morgan Stanley	4.889%	07/20/33	1,000,000	947,299	0.09%
3136A5BK1	FNMA	4.000%	04/25/42	1,005,315	945,674	0.09%
55336VBV1	MPLX LP	5.000%	03/01/33	1,000,000	943,929	0.09%
3140HNMQ2	FNMA	2.241%	12/01/50	1,072,267	943,712	0.09%
00489TAJ5	Acre Commercial Mortgage Trust	8.026%	12/18/37	1,000,000	942,017	0.09%
83401CAC8	Social Professional Loan Program	3.050%	11/16/48	1,130,000	933,365	0.09%
69290LAE7	PPF Ltd.	6.827%	04/14/38	961,952	932,772	0.09%
38382VMD8	GNMA	1.500%	07/20/51	1,708,699	929,578	0.09%
91159HJL5	US Bancorp	4.839%	02/01/34	1,000,000	927,449	0.09%
3137AFKF8	FHLMC	5.000%	09/15/41	932,619	926,127	0.09%
3136B6VK6	FNMA	2.500%	10/25/49	1,636,494	924,407	0.09%
06051GHD4	Bank of America Corp.	3.419%	12/20/28	1,000,000	916,811	0.09%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	06/17/30	943,614	915,377	0.09%
3136A6WEO	FNMA	3.500%	05/25/42	1,061,000	914,909	0.09%
20030NEF4	Comcast Corp.	5.350%	05/15/53	925,000	905,178	0.08%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	1,000,000	903,276	0.08%
36179WBR8	GNMA	3.000%	03/20/51	1,055,825	902,877	0.08%
05609VAL9	BX Trust	7.075%	09/15/36	950,000	902,633	0.08%
911312BZ8	United Parcel Service, Inc.	4.875%	03/03/33	900,000	899,066	0.08%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	939,769	897,840	0.08%
95000U3E1	Wells Fargo & Co.	5.574%	07/25/29	900,000	896,273	0.08%
38379VYZ1	GNMA	3.000%	12/20/45	1,052,830	894,501	0.08%
3137FVRT1	FHLMC	1.500%	09/25/50	1,212,879	894,404	0.08%
69351UBA0	PPL Electric Utilities Corp.	5.000%	05/15/33	900,000	890,562	0.08%
38381XPL4	GNMA	2.500%	06/20/49	1,028,039	890,510	0.08%
38141GYM0	Goldman Sachs Group, Inc.	1.948%	10/21/27	1,000,000	889,915	0.08%
37045XDA1	General Motors Financial Co., Inc.	2.700%	08/20/27	1,000,000	889,314	0.08%
718172DB2	Phillip Morris International, Inc.	5.375%	02/15/33	900,000	888,717	0.08%
3140KFH32	FNMA	2.041%	10/01/50	974,118	887,887	0.08%
00217VAG5	AREIT CRE Trust	9.157%	06/17/39	900,000	887,081	0.08%
45138LBH5	Idaho Power Co.	5.500%	03/15/53	900,000	884,088	0.08%
14040HCH6	Capital One Financial Corp.	1.878%	11/02/27	1,000,000	876,645	0.08%
25466AAP6	Discover Bank	4.650%	09/13/28	950,000	872,763	0.08%
30212PAR6	Expedia Group, Inc.	3.250%	02/15/30	1,000,000	871,707	0.08%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	7.073%	07/15/25	882,756	867,201	0.08%
718547AR3	Phillips 66	5.300%	06/30/33	875,000	866,162	0.08%
3136ACD73	FNMA	3.500%	03/25/43	1,072,000	864,353	0.08%
3137FMSZ6	FHLMC	3.000%	07/15/49	1,362,940	864,043	0.08%
693475BJ3	PNC Financial Services Group, Inc. (The)	6.037%	10/28/33	850,000	863,483	0.08%
94106LBT5	Waste Management, Inc.	4.625%	02/15/30	875,000	855,256	0.08%
983919AK7	Xilinx, Inc.	2.375%	06/01/30	1,000,000	855,198	0.08%
38141GXM1	Goldman Sachs Group, Inc.	1.093%	12/09/26	950,000	852,736	0.08%
665772CX5	Northern States Power Co.	5.100%	05/15/53	900,000	850,800	0.08%
3137H36W7	FHLMC	1.500%	10/25/51	1,069,683	850,763	0.08%
91324PEJ7	UnitedHealth Group, Inc.	4.200%	05/15/32	900,000	850,234	0.08%
172967LD1	Citigroup, Inc.	3.887%	01/10/28	900,000	850,212	0.08%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	848,896	0.08%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	962,810	848,100	0.08%
74368CAY0	Protective Life Global Funding	1.737%	09/21/30	1,100,000	847,239	0.08%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	994,000	845,409	0.08%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	841,961	0.08%
89788MAE2	Truist Financial Corp.	1.887%	06/07/29	1,000,000	834,023	0.08%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
20030NDM0	Comcast Corp.	1.950%	01/15/31	1,025,000	\$828,776	0.08%
83403YAD6	Social Professional Loan Program	4.440%	05/25/40	900,000	821,049	0.08%
38379WXZ0	GNMA	3.000%	05/20/46	941,394	818,017	0.08%
45866FAX2	Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	813,292	0.08%
548661EA1	Lowes Cos., Inc.	2.625%	04/01/31	950,000	796,249	0.07%
3137BFBQ3	FHLMC	3.000%	11/15/44	1,020,410	795,020	0.07%
26441CBS3	Duke Energy Corp.	4.300%	03/15/28	825,000	794,294	0.07%
025816DF3	American Express Co.	5.043%	05/01/34	825,000	792,716	0.07%
38378TDV9	GNMA	0.000%	05/20/43	1,294,967	786,109	0.07%
46849LUX7	Jackson National Life Global Funding	5.500%	01/09/26	800,000	784,958	0.07%
03076CAM8	Ameriprise Financial, Inc.	5.150%	05/15/33	800,000	782,710	0.07%
3137H2GU2	FHLMC	2.000%	07/25/51	1,638,182	781,363	0.07%
38141GXR0	Goldman Sachs Group Inc	1.992%	01/27/32	1,000,000	778,814	0.07%
09247XAT8	BlackRock, Inc.	4.750%	05/25/33	800,000	777,071	0.07%
10373QBU3	BP Capital Markets America	4.812%	02/13/33	800,000	774,349	0.07%
3137FG3P8	FHLMC	4.000%	05/15/48	837,912	772,502	0.07%
92826CAD4	Visa, Inc.	3.150%	12/14/25	800,000	767,203	0.07%
3137H5VS3	FHLMC	3.000%	02/25/52	1,004,544	764,279	0.07%
3136B5FW0	FNMA	3.000%	07/25/49	882,306	751,641	0.07%
38383GAH4	GNMA	1.750%	01/20/52	1,178,625	746,758	0.07%
3137FNFP0	FHLMC	3.500%	09/25/49	1,000,000	746,261	0.07%
3137F7J30	FHLMC	2.000%	03/25/50	947,825	744,164	0.07%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	11.043%	09/17/37	750,000	743,111	0.07%
3137BDBN5	FHLMC	3.500%	02/15/52	853,910	739,453	0.07%
172967NG2	Citigroup, Inc.	3.070%	02/24/28	800,000	734,368	0.07%
3136B9GY7	FNMA	2.000%	04/25/50	1,254,000	730,997	0.07%
38383P2A8	GNMA	2.000%	10/20/51	1,000,000	725,136	0.07%
049560AQ8	Atmos Energy Corp.	4.125%	03/15/49	885,000	721,520	0.07%
3137H2RX4	FHLMC	2.000%	01/15/43	1,049,335	716,781	0.07%
91159HJC5	US Bancorp	2.215%	01/27/28	800,000	713,933	0.07%
10638JAD9	Brean Asset Backed Securities	3.000%	07/25/62	1,034,455	713,770	0.07%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	708,354	0.07%
3137FXRB6	FHLMC	1.000%	01/25/51	1,263,612	707,702	0.07%
446150BB9	Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	705,516	0.07%
74153WCT4	Pricoa Global Funding I	5.550%	08/28/26	700,000	705,123	0.07%
857477CD3	State Street Corp.	5.272%	08/03/26	700,000	700,137	0.07%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,000,000	699,362	0.07%
86745YAC8	Helios Issuer, LLC	6.000%	08/22/50	800,000	698,894	0.07%
3618AGLH0	GNMA	3.000%	04/20/55	838,816	698,259	0.07%
3138L5SD3	FNMA	4.940%	12/01/43	727,827	698,170	0.07%
59217GGU7	Met Life Global Funding I	1.550%	01/07/31	900,000	697,038	0.07%
74460WAD9	Public Storage	1.850%	05/01/28	800,000	694,158	0.06%
21036PBE7	Constellation Brands, Inc.	3.150%	08/01/29	775,000	692,435	0.06%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	700,000	684,771	0.06%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	700,000	681,919	0.06%
3136BFWW9	FNMA	1.000%	04/25/51	962,392	678,950	0.06%
03040WAY1	American Water Capital Corp.	2.300%	06/01/31	825,000	676,587	0.06%
25746UDJ5	Dominion Energy, Inc.	1.450%	04/15/26	750,000	676,580	0.06%
00287YBX6	AbbVie, Inc.	3.200%	11/21/29	750,000	676,014	0.06%
501894AC3	LHOME Mortgage Trust	4.458%	02/25/26	750,000	668,270	0.06%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	659,891	0.06%
3137BFJ36	FHLMC	0.000%	10/15/41	897,568	659,384	0.06%
3138LJZP8	FNMA	3.140%	07/01/32	750,000	659,180	0.06%
38383D4Q8	GNMA	1.500%	12/20/51	1,133,749	646,347	0.06%
83404WAC1	Social Professional Loan Program	3.730%	08/17/48	750,000	645,175	0.06%

DIAMOND HILL

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Diamond Hill Core Bond Fund

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3136BJE76	FNMA	2.000%	11/25/51	1,434,402	\$641,326	0.06%
023135CG9	Amazon.com, Inc.	3.450%	04/13/29	675,000	635,194	0.06%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	700,000	631,152	0.06%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	630,943	0.06%
976826BP1	Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	629,214	0.06%
87264ABV6	T-Mobile USA, Inc.	3.375%	04/15/29	700,000	627,453	0.06%
52607MAC3	Lendmark Funding Trust	3.410%	11/20/31	750,000	625,547	0.06%
89114TZD7	Toronto-Dominion Bank (The)	1.200%	06/03/26	700,000	624,155	0.06%
00489TAL0	Acre Commercial Mortgage Trust	8.526%	12/18/37	675,000	623,676	0.06%
37045XDK9	General Motors Financial Co., Inc.	1.500%	06/10/26	700,000	621,351	0.06%
3133N3XN9	FHLMC	1.500%	02/01/51	845,865	619,388	0.06%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	1,000,000	618,413	0.06%
858558AB5	Stellar Jay Ireland DAC	5.926%	10/15/41	864,828	613,483	0.06%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	612,732	0.06%
38141GWZ3	Goldman Sachs Group, Inc.	4.223%	05/01/29	650,000	612,401	0.06%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	700,000	608,318	0.06%
46591HBZ2	Chase Mortgage Finance Corp.	6.838%	02/25/50	682,976	608,128	0.06%
31418DUZ3	FNMA	1.500%	11/01/50	827,072	605,790	0.06%
404119BX6	HCA, Inc.	4.125%	06/15/29	650,000	600,409	0.06%
3136A9VE5	FNMA	0.000%	11/25/42	980,829	598,504	0.06%
38380YTX3	GNMA	3.500%	09/20/48	658,894	596,508	0.06%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	1,100,000	595,439	0.06%
30306MAG4	FREMF Mortgage Trust	7.416%	12/25/24	603,756	588,000	0.06%
31397U6D6	FNMA	4.500%	07/25/41	619,301	587,757	0.06%
38378FTQ3	GNMA	3.000%	01/20/43	737,000	587,155	0.05%
55279HAT7	M&T Bank Trust Co.	5.400%	11/21/25	600,000	586,024	0.05%
46591HBK5	J.P. Morgan Wealth Management	6.588%	03/25/51	624,336	584,950	0.05%
3137F96P1	FHLMC	1.000%	02/25/51	789,744	583,966	0.05%
00206RJX1	AT&T, Inc.	2.300%	06/01/27	650,000	582,013	0.05%
95000U2S1	Wells Fargo & Co.	2.393%	06/02/28	650,000	578,366	0.05%
6174468X0	Morgan Stanley	1.928%	04/28/32	750,000	578,307	0.05%
38382FF33	GNMA	3.000%	04/20/50	854,334	573,021	0.05%
31392JAA7	FNMA	6.500%	07/25/42	571,199	571,633	0.05%
3136A6AS3	FNMA	3.500%	05/25/42	683,221	570,351	0.05%
46647PCM6	JPMorgan Chase & Co.	0.768%	08/09/25	600,000	570,018	0.05%
38380GSU9	GNMA	4.000%	08/20/47	666,020	567,423	0.05%
06368EDC3	Bank of Montreal France	0.949%	01/22/27	630,000	565,503	0.05%
497266AC0	Kirby Corp.	4.200%	03/01/28	600,000	563,186	0.05%
822582CD2	Shell International Finance BV	2.375%	11/07/29	645,000	560,295	0.05%
74368CBG8	Protective Life Global Funding	1.900%	07/06/28	650,000	558,981	0.05%
3137H4CS7	FHLMC	2.500%	12/25/51	1,044,674	550,701	0.05%
95003LAJ9	Wells Fargo Mortgage Trust	7.225%	02/15/40	595,259	550,317	0.05%
74332WAA1	Progress Residential Trust	2.271%	09/17/36	572,631	550,081	0.05%
3136B0VY9	FNMA	3.500%	02/25/48	626,088	549,488	0.05%
92343VFR0	Verizon Communications, Inc.	1.750%	01/20/31	700,000	544,848	0.05%
53948PAB4	Loanpal Solar Loan Ltd.	2.840%	01/20/48	778,631	544,438	0.05%
43732TAC5	Home Partners of America Trust	2.922%	10/19/39	599,534	537,126	0.05%
3136B1YE8	FNMA	3.500%	05/25/48	600,000	527,394	0.05%
3136B95Z6	FNMA	2.000%	06/25/50	935,000	516,897	0.05%
29449WAF4	Equitable Financial Life	1.800%	03/08/28	609,000	516,850	0.05%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	718,907	514,316	0.05%
75907UAC3	Regional Management Issuance Trust	3.230%	08/15/33	650,000	513,311	0.05%
06406RBM8	Bank of New York Mellon Corp. (The)	5.834%	10/25/33	500,000	512,463	0.05%
655844CM8	Norfolk Southern Corp.	3.000%	03/15/32	600,000	511,444	0.05%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/30	515,285	510,581	0.05%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
92343VEA8	Verizon Communications, Inc.	4.500%	08/10/33	550,000	\$508,159	0.05%
3136B15C4	FNMA	4.000%	06/25/48	622,735	505,338	0.05%
316773DJ6	Fifth Third Bancorp	6.361%	10/27/28	500,000	503,986	0.05%
89115A2U5	Toronto-Dominion Bank (The)	5.523%	07/17/28	500,000	502,467	0.05%
74153WCS6	Pricoa Globla Funding I	5.100%	05/30/28	500,000	501,373	0.05%
3136B3W97	FNMA	3.500%	03/25/49	585,156	501,227	0.05%
78355HKV0	Ryder System, Inc.	5.650%	03/01/28	500,000	501,155	0.05%
341081GL5	Florida Power & Light Co.	5.100%	04/01/33	500,000	500,003	0.05%
6174468W2	Morgan Stanley	5.537%	01/25/24	500,000	499,893	0.05%
89788MAN2	Truist Financial Corp.	6.047%	06/08/27	500,000	499,651	0.05%
25278XAW9	Diamondback Energy, Inc.	6.250%	03/15/53	500,000	497,983	0.05%
57629W6H8	MassMutual Global Funding II	5.050%	06/14/28	500,000	495,990	0.05%
693475BR5	PNC Financial Services Group, Inc. (The)	5.582%	06/12/29	500,000	495,902	0.05%
89115A2M3	Toronto-Dominion Bank (The)	5.156%	01/10/28	500,000	495,307	0.05%
14040HDA0	Capital One Financial Corp.	6.377%	06/08/34	500,000	493,888	0.05%
037833EW6	Apple, Inc.	4.850%	05/10/53	500,000	493,378	0.05%
78016FZW7	Royal Bank of Canada	4.900%	01/12/28	500,000	492,708	0.05%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	503,204	492,629	0.05%
126650DT4	CVS Health Corp.	5.125%	02/21/30	500,000	492,484	0.05%
58769JAG2	Mercedes-Benz Financing	4.800%	03/30/28	500,000	491,946	0.05%
89053BAA2	Toorak Mortgage Corp.	2.240%	06/25/24	506,685	491,895	0.05%
44644MAH4	Huntington National Bank	5.699%	11/18/25	500,000	490,407	0.05%
49327M3C6	KeyBank NA	5.405%	06/14/24	500,000	489,899	0.05%
880591EJ7	Tennessee Valley Authority	4.625%	09/15/60	525,000	488,882	0.05%
59217GFP9	Met Life Global Funding I	5.150%	03/28/33	500,000	488,873	0.05%
57629WDK3	MassMutual Global Funding	4.150%	08/26/25	500,000	487,704	0.05%
91679LAB8	Upstart Securitization Trust	1.660%	07/20/31	500,000	486,723	0.05%
10373QBV1	BP Capital Markets America	4.893%	09/11/33	500,000	486,432	0.05%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	550,000	486,101	0.05%
14040HCX1	Capital One Financial Corp.	5.468%	02/01/29	500,000	485,034	0.05%
00287YAQ2	AbbVie, Inc.	3.600%	05/14/25	500,000	484,898	0.05%
3137FQU43	FHLMC	2.500%	05/25/49	758,520	484,563	0.05%
74256LEE5	Principal Life Global Funding II	1.250%	06/23/25	525,000	483,656	0.05%
12189LAC5	Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	482,173	0.05%
3136AJBU9	FNMA	4.000%	02/25/44	520,559	481,465	0.05%
61746BDZ6	Morgan Stanley	3.875%	01/27/26	500,000	481,244	0.05%
89236TJH9	Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	480,283	0.04%
89788MAL6	Truist Financial Corp.	4.873%	01/26/29	500,000	479,690	0.04%
91324PEX6	UnitedHealth Group, Inc.	5.200%	04/15/63	500,000	479,254	0.04%
3137A2TQ4	FHLMC	4.000%	11/15/40	522,545	479,068	0.04%
26442UAL8	Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	477,666	0.04%
35708AAG3	FREMF Mortgage Trust	7.266%	10/25/25	491,756	471,851	0.04%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	500,000	470,208	0.04%
38382QPY0	GNMA	1.000%	05/20/51	621,863	468,798	0.04%
254687FL5	Walt Disney Co. (The)	2.000%	09/01/29	550,000	466,315	0.04%
38383HNB1	GNMA	5.250%	01/20/53	505,050	465,333	0.04%
68233JCP7	Oncor Electric Delivery Co., LLC	4.950%	09/15/52	500,000	463,803	0.04%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	500,000	463,609	0.04%
3136B25U2	FNMA	4.000%	09/25/48	585,293	462,169	0.04%
78355HKT5	Ryder System, Inc.	2.850%	03/01/27	500,000	460,290	0.04%
747525BT9	QUALCOMM, Inc.	6.000%	05/20/53	425,000	457,847	0.04%
808513CH6	Charles Schwab Corp. (The)	6.136%	08/24/34	450,000	457,695	0.04%
20030NEA5	Comcast Corp.	5.350%	11/15/27	450,000	456,313	0.04%
126650DJ6	CVS Health Corp.	3.750%	04/01/30	500,000	454,845	0.04%
025537AR2	American Electric Power, Inc.	1.000%	11/01/25	500,000	454,281	0.04%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
31397SBL7	FNMA	5.000%	03/25/41	456,583	\$452,703	0.04%
38382KV67	GNMA	1.000%	11/20/50	561,592	452,541	0.04%
031162DD9	Amgen, Inc.	3.000%	02/22/29	500,000	452,106	0.04%
23338VAS5	DTE Electric Co.	5.200%	04/01/33	450,000	451,679	0.04%
20826FBG0	ConocoPhillips Co.	5.550%	03/15/54	450,000	451,112	0.04%
46647PBT2	JPMorgan Chase & Co.	1.045%	11/19/26	500,000	450,811	0.04%
38383DBC1	GNMA	1.500%	11/20/51	1,104,683	450,689	0.04%
194162AS2	Colgate-Palmolive Co.	4.600%	03/01/33	450,000	450,176	0.04%
91159HJM3	US Bancorp	5.775%	06/12/29	450,000	449,017	0.04%
3622AAF90	GNMA	4.500%	08/20/49	478,685	448,656	0.04%
31393DUU3	FNMA	4.299%	06/25/43	479,125	448,634	0.04%
74256LEK1	Principal Life Global Funding II	0.875%	01/12/26	500,000	448,060	0.04%
83401AAC2	Social Professional Loan Program	4.140%	02/25/48	500,000	446,208	0.04%
912834KP2	U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	441,831	0.04%
880591EY4	Tennessee Valley Authority	4.250%	09/15/52	500,000	441,607	0.04%
126650DZ0	CVS Health Corp.	5.875%	06/01/53	450,000	439,592	0.04%
98978VAV5	Zoetis, Inc.	5.600%	11/16/32	425,000	438,446	0.04%
3137B1ZP0	FHLMC	3.000%	05/15/43	677,930	437,871	0.04%
539830BW8	Lockheed Martin Corp.	5.250%	01/15/33	425,000	436,160	0.04%
38374GV41	GNMA	6.000%	06/20/34	432,104	435,705	0.04%
91834PAE5	VMC Finance, LLC	6.986%	09/15/36	437,594	435,529	0.04%
38382RGV4	GNMA	1.000%	07/20/50	573,531	432,536	0.04%
98978VAS2	Zoetis, Inc.	2.000%	05/15/30	525,000	432,176	0.04%
38380YRT4	GNMA	4.000%	08/20/48	488,399	427,494	0.04%
501044DQ1	Kroger Co. (The)	1.700%	01/15/31	550,000	427,283	0.04%
38381AUR5	GNMA	4.000%	11/20/48	521,022	427,258	0.04%
38381VBG4	GNMA	4.000%	04/20/49	490,565	427,021	0.04%
43731QAC2	Home Partners of America Trust	3.157%	09/17/39	473,932	426,188	0.04%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	508,348	425,897	0.04%
38381XUZ7	GNMA	3.000%	08/20/49	540,446	424,628	0.04%
6944PL2D0	Pacific Life Global Fund II	1.450%	01/20/28	500,000	424,032	0.04%
91324PDL3	UnitedHealth Group, Inc.	4.250%	06/15/48	500,000	424,020	0.04%
68389XCE3	Oracle Corp.	2.875%	03/25/31	500,000	422,437	0.04%
38141GXG4	Goldman Sachs Group, Inc.	2.600%	02/07/30	500,000	421,939	0.04%
38380AUC9	GNMA	3.000%	09/20/46	500,000	419,580	0.04%
931142FE8	Walmart, Inc.	4.500%	04/15/53	450,000	418,746	0.04%
031162DS6	Amgen, Inc.	5.600%	03/02/43	425,000	417,019	0.04%
3137ASKV5	FHLMC	2.500%	07/15/42	500,000	416,064	0.04%
38379QDD4	GNMA	3.500%	09/20/35	436,000	415,550	0.04%
665772CT4	Northern States Power Co.	2.250%	04/01/31	500,000	413,718	0.04%
38380ATH0	GNMA	3.000%	09/20/46	500,000	413,571	0.04%
31428XCD6	FedEx Corp.	2.400%	05/15/31	500,000	412,612	0.04%
38381BAV6	GNMA	4.000%	12/20/48	498,395	407,332	0.04%
38381XTS5	GNMA	3.500%	08/20/49	517,000	405,557	0.04%
00206RBH4	AT&T, Inc.	4.300%	12/15/42	500,000	405,039	0.04%
3137FWSQ4	FHLMC	1.500%	10/25/50	684,000	403,283	0.04%
57629WCZ1	MassMutual Global Funding	2.150%	03/09/31	500,000	402,419	0.04%
24422EXB0	John Deere Capital Corp.	4.950%	07/14/28	400,000	401,322	0.04%
12563LAP2	CLI Funding VI, LLC	3.620%	09/18/45	455,163	401,017	0.04%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	414,440	399,334	0.04%
695114DA3	PacifiCorp	5.500%	05/15/54	450,000	398,548	0.04%
3136AUFW6	FNMA	3.000%	11/25/46	619,742	397,623	0.04%
822866AA7	Shelter Growth Capital Partners, LLC	6.505%	09/15/36	402,568	397,320	0.04%
025816DH9	American Express Co.	5.282%	07/27/29	400,000	395,662	0.04%
47837RAD2	Johnson Controls International plc	2.000%	09/16/31	500,000	394,107	0.04%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	397,768	\$393,989	0.04%
84861TAC2	Spirit Realty, LP	4.450%	09/15/26	413,000	393,524	0.04%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	443,941	392,458	0.04%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	450,000	391,401	0.04%
87264ACW3	T Mobile USA, Inc.	5.650%	01/15/53	400,000	390,180	0.04%
66815L2J7	Northwestern Mutual Global Funding	4.000%	07/01/25	400,000	389,606	0.04%
66815L2K4	Northwestern Mutual Global Funding	4.350%	09/15/27	400,000	388,463	0.04%
94106LBA6	Waste Management, Inc.	3.125%	03/01/25	400,000	387,301	0.04%
3136ADTT6	FNMA	3.000%	01/25/43	419,000	386,606	0.04%
68233JBB9	Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	386,105	0.04%
46647PBE5	JPMorgan Chase & Co.	2.739%	10/15/30	450,000	385,762	0.04%
46647PCR5	JPMorgan Chase & Co.	2.545%	11/08/32	475,000	383,725	0.04%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	418,000	380,071	0.04%
53948NAB9	Loanpal Solar Loan Ltd.	3.450%	12/20/47	512,565	378,674	0.04%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	400,000	377,166	0.04%
38379B3J5	GNMA	3.000%	02/16/40	443,238	375,856	0.04%
38141GYE8	Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	374,705	0.04%
06051GJB6	Bank of America Corp.	2.592%	04/29/31	450,000	374,313	0.04%
78016FZY3	Royal Bank of Canada	4.950%	04/25/25	375,000	370,939	0.03%
446150BA1	Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	370,412	0.03%
3136B6US0	FNMA	2.750%	10/25/49	583,223	369,049	0.03%
031162DJ6	Amgen, Inc.	4.200%	03/01/33	400,000	368,262	0.03%
3137H3UW0	FHLMC	2.000%	01/25/50	665,957	362,247	0.03%
3137FCHG2	FHLMC	3.000%	12/15/47	441,240	360,071	0.03%
31395NXE2	FNMA	6.052%	07/25/36	358,383	359,289	0.03%
46647PCB0	JPMorgan Chase & Co.	1.578%	04/22/27	400,000	359,178	0.03%
31418CL85	FNMA	4.500%	06/01/37	372,396	357,733	0.03%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	483,914	357,141	0.03%
3136A8WA4	FNMA	2.500%	09/25/42	465,000	355,749	0.03%
037833ER7	Apple, Inc.	4.100%	08/08/62	425,000	355,624	0.03%
57629WDE7	MassMutual Global Funding	1.200%	07/16/26	400,000	355,459	0.03%
3138WU4E0	FNMA	3.500%	06/01/33	381,310	354,611	0.03%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	521,905	352,913	0.03%
30322JAA4	FHF Trust	0.830%	12/15/26	367,027	351,136	0.03%
24422EWN5	John Deere Capital Corp.	4.850%	10/11/29	350,000	350,363	0.03%
3138EPNB6	FNMA	4.000%	01/01/35	367,353	350,154	0.03%
24703DBL4	Dell International LLC / EMC Corp.	5.750%	02/01/33	350,000	349,580	0.03%
42771AAB2	Hero Funding Trust	3.950%	09/20/48	398,534	348,992	0.03%
30298NAG2	FREMF Mortgage Trust	7.466%	08/25/29	376,398	348,812	0.03%
65252XAA3	Newtek Small Business Loan Trust	7.600%	12/25/44	351,951	346,503	0.03%
824348BD7	Sherwin Williams Co.	3.300%	02/01/25	350,000	338,312	0.03%
58989V2E3	Met Tower Global Funding	3.700%	06/13/25	350,000	337,538	0.03%
50540RAX0	Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	337,417	0.03%
83406TAC6	Social Professional Loan Program	3.120%	05/15/46	425,000	335,261	0.03%
744448CX7	Public Service Co. of Colorado	4.500%	06/01/52	400,000	331,378	0.03%
38376U3C1	GNMA	3.500%	05/20/47	435,443	328,446	0.03%
3137FKAD8	FHLMC	3.500%	02/15/30	343,700	326,493	0.03%
595620AT2	MidAmerican Energy Co.	3.650%	04/15/29	350,000	326,149	0.03%
96034LAE1	Westgate Resorts	6.213%	03/20/34	330,335	325,991	0.03%
3136B1FL3	FNMA	4.000%	01/25/48	2,106,571	325,666	0.03%
742855AA7	Prodigy Finance	6.679%	07/25/51	328,700	324,583	0.03%
35708UAC8	FREMF Mortgage Trust	7.716%	11/25/24	330,814	323,855	0.03%
31335CDN1	FHLMC	4.500%	12/01/37	331,772	322,548	0.03%
38382LSV4	GNMA	1.250%	12/20/50	598,103	317,086	0.03%
89114QCP1	Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	314,286	0.03%

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Schedule of Investments (continued)
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
90932VAA3	United Airlines Pass-Through Trust	4.875%	07/15/27	323,250	\$313,636	0.03%
00287YBV0	AbbVie, Inc.	2.950%	11/21/26	335,000	313,584	0.03%
3137BJAZ6	FHLMC	3.000%	05/15/45	409,736	309,903	0.03%
3136ADSQ3	FNMA	3.000%	02/25/43	350,000	309,738	0.03%
3136A9VH8	FNMA	0.000%	11/25/42	464,337	308,772	0.03%
65252MAA7	Newtek Small Business Loan Trust	7.950%	02/25/44	310,602	306,746	0.03%
49326EEJ8	KeyCorp	2.550%	10/01/29	385,000	305,156	0.03%
31393XA49	FNMA	6.000%	04/25/34	293,929	303,646	0.03%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	01/25/26	307,081	301,393	0.03%
31397UM30	FNMA	4.000%	07/25/41	321,407	300,364	0.03%
38380UX40	GNMA	3.000%	01/20/48	407,824	299,836	0.03%
35709BAC9	FREMF Mortgage Trust	7.116%	07/25/28	338,254	299,580	0.03%
02665XAE9	American Homes 4 Rent	6.418%	12/17/36	300,000	297,840	0.03%
02665UAE5	American Homes 4 Rent	6.231%	10/17/36	300,000	297,071	0.03%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	300,000	296,661	0.03%
3137BRZK4	FHLMC	6.403%	11/15/37	297,901	295,040	0.03%
031162CV0	Amgen, Inc.	1.900%	02/21/25	310,000	294,788	0.03%
38375CZ45	GNMA	2.500%	06/20/42	392,000	294,116	0.03%
05565EBK0	BMW US Capital, LLC	3.900%	04/09/25	300,000	293,697	0.03%
00206RJZ6	AT&T, Inc.	3.500%	06/01/41	400,000	293,373	0.03%
91682CAA5	Upstart Pass-Through Trust	2.500%	04/20/27	302,720	292,682	0.03%
3140JBGH3	FNMA	3.000%	10/01/48	327,988	289,299	0.03%
12690CAG8	Credit Suisse Mortgage Trust	4.941%	04/15/36	300,000	288,628	0.03%
3622A2XG2	GNMA	5.500%	11/15/38	284,273	287,715	0.03%
3136B1LK8	FNMA	4.500%	04/25/48	1,737,648	287,083	0.03%
91159HJF8	US Bancorp	4.548%	07/22/28	300,000	286,670	0.03%
3136ADQF9	FNMA	3.000%	05/25/42	307,985	286,280	0.03%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	313,650	284,950	0.03%
3138WHCZ3	FNMA	3.500%	06/01/31	297,311	284,402	0.03%
3136AG5V0	FNMA	4.500%	11/25/43	300,000	282,873	0.03%
21036PBH0	Constellation Brands, Inc.	2.250%	08/01/31	350,000	281,294	0.03%
03027XAM2	American Tower Corp.	3.125%	01/15/27	300,000	276,287	0.03%
3618AYM56	GNMA	3.000%	02/20/63	333,276	275,757	0.03%
74368CBL7	Protective Life Global Funding	3.218%	03/28/25	285,000	273,808	0.03%
31394ARR9	FNMA	0.000%	11/25/32	315,355	272,982	0.03%
049560AR6	Atmos Energy Corp.	2.625%	09/15/29	310,000	272,912	0.03%
38378HSU1	GNMA	4.500%	09/20/42	297,180	272,681	0.03%
857477BV4	State Street Corp.	4.164%	08/04/33	300,000	272,465	0.03%
78016FZQ0	Royal Bank of Canada	3.875%	05/04/32	300,000	272,419	0.03%
68389XCK9	Oracle Corp.	6.900%	11/09/52	250,000	272,273	0.03%
89236THW8	Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	271,857	0.03%
38379FUL1	GNMA	3.000%	01/20/29	288,153	270,705	0.03%
071813CL1	Baxter International, Inc.	1.915%	02/01/27	300,000	266,919	0.02%
60920LAR5	Mondelez International, Inc.	1.250%	09/24/26	300,000	265,048	0.02%
3137B1W73	FHLMC	3.000%	05/15/43	335,521	264,214	0.02%
316773CY4	Fifth Third Bancorp	2.375%	01/28/25	275,000	261,679	0.02%
38378GBA5	GNMA	2.000%	09/20/42	342,000	261,504	0.02%
302491AU9	FMC Corp.	3.450%	10/01/29	300,000	260,944	0.02%
110122DU9	Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	260,028	0.02%
03040WAW5	American Water Capital Corp.	2.800%	05/01/30	300,000	259,736	0.02%
06051GGF0	Bank of America Corp.	3.824%	01/20/28	275,000	259,257	0.02%
49326EEN9	KeyCorp	4.789%	06/01/33	300,000	258,868	0.02%
3137A6JS2	FHLMC	5.000%	02/15/41	262,142	257,573	0.02%
31620MBS4	Fidelity National Information Services, Inc.	1.650%	03/01/28	300,000	257,077	0.02%
7591EPAQ3	Regions Financial Corp.	2.250%	05/18/25	275,000	256,960	0.02%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
609207BB0	Mondelez International, Inc.	3.000%	03/17/32	300,000	\$256,618	0.02%
91324PER9	UnitedHealth Group, Inc.	5.350%	02/15/33	250,000	256,570	0.02%
693506BS5	PPG Industries, Inc.	2.550%	06/15/30	300,000	253,880	0.02%
94106LBN8	Waste Management, Inc.	1.150%	03/15/28	300,000	253,097	0.02%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	272,259	250,632	0.02%
26442EAJ9	Duke Energy Ohio, Inc.	5.250%	04/01/33	250,000	250,603	0.02%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	280,720	250,504	0.02%
037833DU1	Apple, Inc.	1.650%	05/11/30	300,000	250,431	0.02%
3132FTAL2	FHLMC	4.000%	11/01/34	259,236	249,940	0.02%
3136B4E38	FNMA	4.000%	07/25/49	318,000	249,548	0.02%
89788MAJ1	Truist Financial Corp.	5.900%	10/28/26	250,000	249,321	0.02%
539830BZ1	Lockheed Martin Corp.	4.450%	05/15/28	250,000	246,142	0.02%
74977RDF8	Cooperative Rabobank UA	2.625%	07/22/24	250,000	243,058	0.02%
11102AAE1	British Telecommunications plc	3.250%	11/08/29	275,000	242,505	0.02%
38380U5F6	GNMA	2.750%	01/20/48	284,000	241,245	0.02%
03076CAK2	Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	240,405	0.02%
3136AGSP8	FNMA	5.000%	10/25/43	250,000	239,880	0.02%
30260WAA9	FHF Trust	1.270%	03/15/27	247,835	239,029	0.02%
20034DJA8	Comerica Bank	2.500%	07/23/24	250,000	237,994	0.02%
49327M3G7	KeyBank NA	4.700%	01/26/26	250,000	237,759	0.02%
38381YST2	GNMA	3.500%	08/20/49	1,531,908	237,143	0.02%
36297GPF1	GNMA	4.500%	07/15/40	241,200	235,810	0.02%
670346AR6	Nucor Corp.	2.000%	06/01/25	250,000	235,190	0.02%
3138LF7L6	FNMA	2.550%	12/01/28	260,322	234,293	0.02%
693475AX3	PNC Financial Services Group, Inc. (The)	2.600%	07/23/26	250,000	232,133	0.02%
337158AJ8	First Horizon Bank	5.750%	05/01/30	250,000	232,068	0.02%
31396KUR1	FNMA	6.000%	07/25/36	227,393	231,723	0.02%
31418BNQ5	FNMA	3.500%	03/01/35	240,907	228,972	0.02%
38375UMN7	GNMA	5.663%	07/20/64	228,516	227,037	0.02%
26443TAC0	Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	225,629	0.02%
12690CAJ2	Credit Suisse Mortgage Trust	4.941%	04/15/36	235,000	224,173	0.02%
38217TAA3	GoodGreen Trust	2.630%	04/15/55	270,979	223,443	0.02%
30296DAG6	FREMF Mortgage Trust	7.366%	01/25/28	236,208	222,518	0.02%
66981EAJ2	A10 Securitization	5.465%	08/15/40	250,000	221,988	0.02%
3138LLN68	FNMA	3.280%	12/01/32	247,553	221,080	0.02%
126650CZ1	CVS Health Corp.	5.050%	03/25/48	250,000	219,278	0.02%
037833DP2	Apple, Inc.	2.200%	09/11/29	250,000	219,095	0.02%
3138EKRW7	FNMA	3.500%	02/01/33	238,233	217,996	0.02%
38381YBX1	GNMA	3.000%	06/20/49	847,484	217,903	0.02%
49327M3H5	KeyBank NA	5.000%	01/26/33	250,000	217,148	0.02%
38375UWR7	GNMA	4.869%	05/20/66	218,032	216,325	0.02%
743315AW3	Progressive Corp.	3.200%	03/26/30	240,000	214,393	0.02%
14448CAQ7	Carrier Global Corp.	2.722%	02/15/30	250,000	214,359	0.02%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	234,404	213,749	0.02%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	240,045	213,612	0.02%
3136AFXL3	FNMA	0.000%	08/25/43	350,236	213,390	0.02%
670346AV7	Nucor Corp.	3.125%	04/01/32	250,000	213,330	0.02%
84861TAH1	Spirit Realty, LP	2.100%	03/15/28	250,000	213,179	0.02%
61946NAA6	Mosaic Solar Loans, LLC	2.100%	04/20/46	249,757	213,134	0.02%
04685A2L4	Athene Global Funding	2.500%	01/14/25	225,000	212,927	0.02%
931427AS7	Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	212,111	0.02%
3137B9YV1	FHLMC	3.500%	04/15/44	250,000	211,431	0.02%
69349LAS7	PNC Bank NA	2.700%	10/22/29	250,000	209,723	0.02%
3138EMW49	FNMA	3.000%	11/01/33	231,440	209,045	0.02%
824348BL9	Sherwin-Williams Co.	2.300%	05/15/30	250,000	208,769	0.02%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
30296JAC2	FREMF Mortgage Trust	7.366%	02/25/25	213,477	\$207,946	0.02%
84861TAG3	Spirit Realty, LP	3.200%	02/15/31	250,000	206,094	0.02%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	204,850	204,443	0.02%
89114TZV7	Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	201,048	0.02%
31398LQS0	FHLMC	0.000%	07/15/37	248,817	200,270	0.02%
31394EPD4	FNMA	5.500%	07/25/35	199,909	199,798	0.02%
38381RYW3	GNMA	5.000%	03/20/49	202,690	199,151	0.02%
3137BXEK4	FHLMC	3.500%	01/15/45	208,627	197,982	0.02%
172967MF5	Citigroup, Inc.	3.352%	04/24/25	200,000	196,294	0.02%
760759AU4	Republic Services, Inc.	2.500%	08/15/24	200,000	193,884	0.02%
06417XAH4	Bank of Nova Scotia	3.450%	04/11/25	200,000	193,192	0.02%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	215,328	192,721	0.02%
3132HTSS6	FHLMC	0.000%	09/15/43	258,517	190,623	0.02%
12597UAD9	CIG Auto Receivables Trust	2.350%	01/12/26	190,575	190,276	0.02%
46647PCT1	JPMorgan Chase & Co.	1.561%	12/10/25	200,000	188,842	0.02%
25278XAM1	Diamondback Energy, Inc.	3.250%	12/01/26	200,000	188,114	0.02%
3618A55J8	GNMA	3.000%	10/20/62	226,472	187,385	0.02%
3137B5QZ9	FHLMC	5.703%	01/15/35	191,366	187,314	0.02%
61761J3R8	Morgan Stanley	3.125%	07/27/26	200,000	187,158	0.02%
55284JAL3	MF1 Multifamily Housing Mortgage Trust	8.388%	02/19/37	200,000	184,516	0.02%
3136B3F62	FNMA	3.000%	02/25/49	206,592	184,278	0.02%
438127AB8	Honda Motor Co.	2.534%	03/10/27	200,000	183,880	0.02%
31396H6P9	FHLMC	7.500%	01/15/36	187,542	182,941	0.02%
38382XCC7	GNMA	3.000%	08/20/51	302,189	182,856	0.02%
78449QAD9	SMB Private Education Loan Trust	4.000%	11/17/42	200,000	180,740	0.02%
78016EZT7	Royal Bank of Canada	1.150%	07/14/26	200,000	177,929	0.02%
3137FKR32	FHLMC	4.000%	11/15/46	182,987	177,640	0.02%
3136B1YC2	FNMA	3.500%	05/25/48	193,881	173,037	0.02%
38382JG42	GNMA	1.000%	09/20/50	495,178	172,623	0.02%
36179ULT7	GNMA	4.000%	02/20/34	176,024	170,163	0.02%
3138ENQC6	FNMA	3.500%	10/01/29	177,256	168,967	0.02%
857477BE2	State Street Corp.	2.354%	11/01/25	175,000	168,035	0.02%
38374KUK7	GNMA	5.000%	02/20/35	166,267	164,047	0.02%
3140HWBS0	FNMA	2.430%	10/01/29	184,394	162,703	0.02%
25273CAC4	Diamond Resorts Owner Trust	2.700%	11/21/33	178,147	161,987	0.02%
3136FLFM3	FNMA	4.000%	04/01/42	878,291	161,762	0.02%
3138WDQ38	FNMA	4.000%	12/01/44	169,868	161,127	0.02%
741531FA0	Prcoa Global Funding I	3.450%	09/01/23	160,000	160,000	0.01%
03027XBC3	American Tower Corp.	2.100%	06/15/30	200,000	159,570	0.01%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	166,949	157,647	0.01%
3136A8WU0	FNMA	1.198%	09/25/42	1,738,047	157,492	0.01%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	160,412	149,510	0.01%
38217VAA8	GoodGreen Trust	3.740%	10/15/52	166,387	146,818	0.01%
233331AW7	DTE Energy Co.	2.529%	10/01/24	150,000	144,750	0.01%
3137FVSM5	FHLMC	2.000%	09/25/50	262,000	141,479	0.01%
31397LJ34	FNMA	5.000%	07/25/38	145,994	141,229	0.01%
172967KU4	Citigroup, Inc.	4.125%	07/25/28	150,000	139,852	0.01%
38381RAD1	GNMA	3.500%	02/20/49	151,346	139,379	0.01%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	150,000	138,039	0.01%
38374MX46	GNMA	6.000%	04/20/36	134,311	135,078	0.01%
3136ADSD2	FNMA	6.500%	09/25/32	131,624	133,714	0.01%
693304AX5	PECO Energy Co.	3.000%	09/15/49	200,000	133,358	0.01%
31394BZM9	FNMA	4.360%	10/25/31	132,778	133,290	0.01%
31393W2P3	FHLMC	5.000%	07/15/33	136,197	132,828	0.01%
38379VV50	GNMA	0.622%	03/20/46	1,292,453	128,387	0.01%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 August 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
26884ABM4	ERP Operating, LP	2.500%	02/15/30	150,000	\$127,098	0.01%
023608AH5	Ameren Corp.	2.500%	09/15/24	130,000	125,521	0.01%
38377TVT5	GNMA	0.573%	02/16/41	1,404,716	123,834	0.01%
38378UPW1	GNMA	1.222%	12/20/39	1,258,481	123,512	0.01%
3137B15N8	FHLMC	3.000%	03/15/43	171,634	121,917	0.01%
446150AQ7	Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	120,736	0.01%
31394CBU5	FNMA	5.500%	02/25/35	120,784	120,483	0.01%
31381SEB4	FNMA	4.870%	10/01/41	121,282	118,343	0.01%
20030NCC3	Comcast Corp.	3.969%	11/01/47	144,000	115,454	0.01%
3137AVMA2	FHLMC	4.500%	02/15/42	1,030,323	115,418	0.01%
22551EAA4	Credito Real USA Auto Receivable	1.350%	02/16/27	116,083	114,902	0.01%
31397Q4W5	FNMA	4.000%	12/25/28	120,000	114,254	0.01%
42770XAA5	Hero Funding Trust	3.080%	09/20/42	130,467	114,130	0.01%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	02/15/29	114,732	110,903	0.01%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	116,171	108,574	0.01%
3136FGRD1	FNMA	5.000%	05/25/39	572,602	108,434	0.01%
69351UAW3	PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	108,368	0.01%
233331BF3	DTE Energy Co.	2.950%	03/01/30	125,000	107,462	0.01%
3128HXWK7	FHLMC	0.000%	08/15/42	141,898	107,210	0.01%
40417QAA3	Hero Funding Trust	3.570%	09/20/47	120,807	106,900	0.01%
89153VAT6	Total Capital International SA	2.829%	01/10/30	120,000	106,570	0.01%
693506BQ9	PPG Industries, Inc.	2.400%	08/15/24	110,000	106,536	0.01%
38377YS43	GNMA	0.000%	03/16/38	1,704,118	103,590	0.01%
501044DP3	Kroger Co. (The)	2.200%	05/01/30	125,000	102,754	0.01%
59982VAA7	Mill City Solar Loan Ltd.	3.690%	07/20/43	120,898	102,523	0.01%
172967MB4	Citigroup Inc.	6.783%	07/01/26	100,000	100,733	0.01%
526107AD9	Lennox International, Inc.	3.000%	11/15/23	100,000	99,360	0.01%
002824BG4	Abbott Laboratories	4.750%	11/30/36	100,000	99,276	0.01%
64952WCN1	New York Life Global Funding	2.900%	01/17/24	100,000	98,917	0.01%
24703TAG1	Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	98,732	0.01%
3622A3BJ8	GNMA	4.500%	06/15/46	100,612	98,403	0.01%
91159HHX1	US Bancorp	2.400%	07/30/24	100,000	97,062	0.01%
718547AB8	Phillips 66	2.450%	12/15/24	100,000	96,036	0.01%
3136B8BY4	FNMA	2.000%	01/25/50	171,000	95,898	0.01%
12503MAA6	CBOE Global Markets, Inc.	3.650%	01/12/27	100,000	95,670	0.01%
127097AG8	Coterra Energy, Inc.	3.900%	05/15/27	100,000	95,075	0.01%
718547AF9	Phillips 66	3.550%	10/01/26	100,000	94,651	0.01%
02666TAA5	American Homes 4 Rent	4.250%	02/15/28	100,000	94,608	0.01%
00287YCY3	AbbVie, Inc.	4.550%	03/15/35	100,000	94,589	0.01%
61746BEF9	Morgan Stanley	3.625%	01/20/27	100,000	94,485	0.01%
14732FAC6	Cascade Manufactured Housing Asset Trust	5.985%	11/25/44	100,000	94,074	0.01%
015271AK5	Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	93,779	0.01%
534187BF5	Lincoln National Corp.	3.625%	12/12/26	100,000	93,681	0.01%
254687FQ4	Walt Disney Co. (The)	3.800%	03/22/30	100,000	93,640	0.01%
42771AAA4	Hero Funding Trust	3.190%	09/20/48	108,933	93,302	0.01%
26884ABF9	ERP Operating, LP	2.850%	11/01/26	100,000	93,266	0.01%
30225VAM9	Extra Space Storage LP	3.875%	12/15/27	100,000	93,181	0.01%
3137ASM92	FHLMC	1.317%	07/15/42	676,341	93,111	0.01%
756109AS3	Realty Income Corp.	3.000%	01/15/27	100,000	92,972	0.01%
19421UAA2	College Ave Student Loans	6.829%	12/28/48	93,181	92,773	0.01%
233331AY3	DTE Energy Co.	2.850%	10/01/26	100,000	92,576	0.01%
501044DE8	Kroger Co. (The)	2.650%	10/15/26	100,000	92,496	0.01%
845437BP6	Southwestern Electric Power Co.	2.750%	10/01/26	100,000	92,474	0.01%
74456QBR6	Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	92,291	0.01%
31393Y5S0	FNMA	7.500%	03/25/34	87,148	92,104	0.01%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 August 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
125896BR0	CMS Energy Corp.	2.950%	02/15/27	100,000	\$91,554	0.01%
3136A3D24	FNMA	5.802%	02/25/42	93,152	91,311	0.01%
31396LTA8	FNMA	5.782%	11/25/36	92,245	90,516	0.01%
25156PBC6	Deutsche Telekom International Finance BV	4.750%	06/21/38	100,000	90,225	0.01%
3136A7LK6	FNMA	2.000%	07/25/42	102,424	89,693	0.01%
3136AFY32	FNMA	4.000%	08/25/33	1,004,047	89,194	0.01%
00206RCP5	AT&T, Inc.	4.500%	05/15/35	100,000	88,871	0.01%
31396VSS8	FNMA	4.250%	05/25/37	88,875	87,024	0.01%
00206RMM1	AT&T, Inc.	2.550%	12/01/33	114,000	86,985	0.01%
20030NDA6	Comcast Corp.	2.650%	02/01/30	100,000	86,959	0.01%
31398GJB6	FNMA	4.890%	12/25/39	85,215	85,653	0.01%
3128HVBU2	FHLMC	0.000%	02/01/34	99,709	84,519	0.01%
3136FEMZ2	FNMA	5.000%	06/25/35	528,000	82,414	0.01%
31397A4K6	FHLMC	0.000%	08/15/36	95,036	81,220	0.01%
65252MAB5	Newtek Small Business Loan Trust	9.250%	02/25/44	81,737	81,047	0.01%
822582AD4	Shell International Finance BV	6.375%	12/15/38	73,000	80,366	0.01%
38375QX95	GNMA	5.250%	06/20/38	81,841	80,347	0.01%
126408HG1	CSX Corp.	4.250%	11/01/66	100,000	80,182	0.01%
86745LAA0	Helios Issuer, LLC	3.750%	06/20/46	88,755	78,701	0.01%
42770WAA7	Hero Funding Trust	3.750%	09/20/41	86,879	77,931	0.01%
31418CCQ5	FNMA	3.500%	10/01/46	86,894	77,257	0.01%
38378FHY9	GNMA	2.000%	01/20/43	100,000	76,351	0.01%
29278NAH6	Energy Transfer Operating, LP	4.500%	04/15/24	75,000	74,275	0.01%
3128MDXA6	FHLMC	4.000%	12/01/28	75,714	73,746	0.01%
31395QCY4	FNMA	3.000%	08/25/42	82,800	73,397	0.01%
3136FES37	FNMA	5.000%	03/25/35	462,550	69,536	0.01%
31398LJH2	FHLMC	4.500%	12/15/39	71,381	67,882	0.01%
31397NUG8	FNMA	5.000%	08/25/36	68,355	67,315	0.01%
3136AGZH8	FNMA	0.000%	10/25/43	92,920	66,977	0.01%
3137GAPS0	FHLMC	5.803%	10/15/40	66,452	64,548	0.01%
3137ACUF4	FHLMC	5.803%	07/15/41	65,551	64,420	0.01%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	65,001	63,145	0.01%
61946FAA3	Mosaic Solar Loans, LLC	4.010%	06/22/43	64,824	58,962	0.01%
38379VWQ3	GNMA	3.500%	03/20/46	77,754	57,413	0.01%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	59,809	56,506	0.01%
3136B5MM4	FNMA	4.000%	02/25/47	768,467	55,076	0.01%
84861TAD0	Spirit Realty, LP	4.000%	07/15/29	60,000	53,935	0.01%
31398LQK7	FHLMC	0.000%	04/15/36	65,572	53,497	0.01%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	54,991	52,916	0.00%
3136FCJ56	FNMA	5.000%	02/25/36	388,809	52,909	0.00%
38380CUH4	GNMA	4.000%	02/20/44	729,646	51,184	0.00%
31398KP95	FHLMC	4.500%	11/15/39	53,399	50,760	0.00%
35137LAG0	Fox Corp.	4.030%	01/25/24	50,000	49,604	0.00%
38376R6W1	GNMA	4.833%	06/20/63	50,775	49,521	0.00%
3136AR2U1	FNMA	3.500%	03/25/35	520,656	49,103	0.00%
3137AFRK0	FHLMC	1.397%	08/15/30	1,055,465	48,555	0.00%
3136AQHT0	FNMA	3.500%	06/25/34	593,448	48,270	0.00%
31371HKW7	FNMA	6.500%	03/01/29	46,781	46,988	0.00%
38379TBD0	GNMA	2.500%	02/20/45	59,697	46,556	0.00%
3128M8CW2	FHLMC	6.500%	09/01/38	43,841	45,759	0.00%
3136ARX94	FNMA	3.500%	02/25/43	861,021	45,525	0.00%
10112RAY0	Boston Properties, LP	2.750%	10/01/26	50,000	45,085	0.00%
64952WED1	New York Life Global Funding	1.150%	06/09/26	50,000	44,362	0.00%
38375Y3L4	GNMA	5.000%	12/20/38	45,093	44,224	0.00%
252722AB9	Diamond Resorts Owner Trust	3.530%	02/20/32	44,663	42,427	0.00%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 August 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
31392FWH6	FNMA	6.000%	12/25/32	41,096	\$41,699	0.00%
3136AACT0	FNMA	2.000%	12/25/32	47,313	41,116	0.00%
51889RAB5	Laurel Road Prime Student Loan	2.730%	10/25/48	40,761	39,331	0.00%
42772GAB8	Hero Funding Trust	4.670%	09/20/48	42,024	38,127	0.00%
31283APR5	FHLMC	5.603%	05/15/28	37,206	37,136	0.00%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	37,776	33,775	0.00%
3136AKPY3	FNMA	0.648%	07/25/44	353,455	33,608	0.00%
62548QAB7	MultiFamily Connecticut Avenue	7.352%	03/25/50	31,969	31,782	0.00%
3136ASED4	FNMA	3.500%	07/25/35	327,324	30,640	0.00%
3136ADFZ7	FNMA	3.000%	04/25/43	33,915	30,472	0.00%
3136FENW8	FNMA	0.000%	05/25/37	35,203	27,940	0.00%
3137ALS75	FHLMC	4.500%	09/15/41	312,030	27,818	0.00%
38375UE89	GNMA	4.514%	08/20/67	27,999	27,179	0.00%
75973KAA8	Renew Financial, LLC	3.220%	09/22/53	30,375	26,383	0.00%
31282YEU9	FHLMC	1.297%	05/15/36	264,787	26,004	0.00%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	25,087	23,531	0.00%
903436AA1	U.S. Airways Pass-Through Trust	7.125%	04/22/25	22,123	22,116	0.00%
31396LCF5	FNMA	0.000%	10/25/36	24,055	21,033	0.00%
21134LAA6	Continental Credit Card, LLC	3.830%	08/15/26	17,856	17,823	0.00%
31394DXZ8	FNMA	1.198%	05/25/35	252,540	12,248	0.00%
38378WNC3	GNMA	0.772%	02/20/42	221,639	9,430	0.00%
31393DUV1	FNMA	0.131%	06/25/43	8,452,893	7,433	0.00%
3136ASTT3	FNMA	0.000%	01/25/43	11,453	6,625	0.00%
86359BBS9	Structured Asset Securities Corp.	4.632%	12/25/33	6,907	6,558	0.00%
51888RAB6	Laurel Road Prime Student Loan	3.540%	05/26/43	5,432	5,357	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	108,499	4,871	0.00%
38375B2M3	GNMA	0.458%	05/20/63	810,691	3,574	0.00%
31398PWQ8	FNMA	1.148%	05/25/40	37,950	3,102	0.00%
38380LDK6	GNMA	0.459%	05/20/68	510,483	2,977	0.00%
3137AURH4	FHLMC	3.500%	07/15/31	212,070	2,922	0.00%
3137B2L99	FHLMC	3.000%	06/15/31	167,442	2,610	0.00%
38061LAA7	Gold Key Resorts, LLC	3.220%	03/17/31	2,224	2,207	0.00%
38376RYT7	GNMA	0.000%	08/20/66	639,272	774	0.00%
31396HEN5	FHLMC	1.397%	06/15/35	11,676	7	0.00%
Money Market Funds						2.15%
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class			22,983,497	\$22,988,094	2.15%

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.

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments
Diamond Hill Core Bond Fund
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Net Assets: \$1,018,690,906

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
91282CCY5	U.S. Treasury Notes	1.250%	09/30/28	24,000,000	\$20,759,063	2.04%
91282CAU5	U.S. Treasury Notes	0.500%	10/31/27	15,000,000	12,817,969	1.26%
912810RT7	U.S. Treasury Bonds	2.250%	08/15/46	16,500,000	11,736,914	1.15%
30768WAA6	FARM Mortgage Trust	2.180%	01/25/51	13,725,809	10,848,358	1.06%
912810ST6	U.S. Treasury Bonds	1.375%	11/15/40	16,000,000	10,470,625	1.03%
912810SQ2	U.S. Treasury Bonds	1.125%	08/15/40	16,000,000	10,060,000	0.99%
38383YRT1	GNMA	1.750%	01/20/52	14,362,409	8,774,396	0.86%
38383F5S8	GNMA	4.500%	06/20/52	9,199,000	8,375,232	0.82%
912810SN9	U.S. Treasury Bonds	1.250%	05/15/50	14,500,000	7,904,766	0.78%
912810SA7	U.S. Treasury Bonds	3.000%	02/15/48	9,500,000	7,791,484	0.76%
38383X4C5	GNMA	5.000%	04/20/53	7,934,152	7,698,605	0.76%
36179WY28	GNMA	3.500%	03/20/52	7,919,681	7,052,398	0.69%
3617F4Y98	GNMA	4.000%	08/20/62	7,489,683	6,898,372	0.68%
38381TE84	GNMA	3.250%	04/20/49	7,712,184	6,836,436	0.67%
30767YAA3	Farmer Mac Agricultural Real Estate	2.631%	01/25/52	8,062,722	6,704,024	0.66%
9128335B2	U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,122,445	0.60%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	6,000,000	5,770,420	0.57%
58940BAE6	Mercury Financial Credit Card Master Trust	2.500%	09/21/26	6,000,000	5,716,001	0.56%
38383XTK0	GNMA	5.500%	01/20/53	5,809,149	5,647,909	0.55%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	5,973,258	5,555,848	0.55%
3137H6WD3	FHLMC	3.000%	02/25/52	8,494,475	5,509,675	0.54%
3137AYTA9	FHLMC	3.000%	02/15/43	6,815,654	5,392,852	0.53%
9128286N5	U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	5,411,790	5,286,167	0.52%
3133LWAQ5	FHLMC	3.000%	11/01/50	5,807,272	5,217,265	0.51%
12434LAA2	BXMT Ltd.	6.116%	02/15/38	5,365,413	5,124,769	0.50%
9128334Y3	U.S. Treasury STRIPS	0.000%	08/15/34	8,000,000	5,086,646	0.50%
58940BAR7	Mercury Financial Credit Card Master Trust	8.040%	09/20/27	5,000,000	5,030,371	0.49%
30322JAC0	FHF Trust	1.630%	09/15/27	5,590,000	4,981,099	0.49%
38383YSJ2	GNMA	4.500%	09/20/52	5,500,000	4,910,712	0.48%
912810RA8	U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	5,937,370	4,771,697	0.47%
3136AMXR5	FNMA	4.000%	12/25/43	5,092,739	4,752,369	0.47%
912828P46	U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,639,648	0.46%
38384ADW0	GNMA	6.000%	01/20/53	4,578,212	4,614,976	0.45%
38384BAV3	GNMA	6.500%	06/20/53	4,407,508	4,599,034	0.45%
9128337F1	U.S. Treasury STRIPS	0.000%	02/15/37	8,000,000	4,564,942	0.45%
3137HA4Y9	FHLMC	5.500%	06/25/53	4,573,325	4,361,724	0.43%
91282CCA7	U.S. Treasury Inflation-Protected Notes	0.125%	04/15/26	4,627,510	4,348,775	0.43%
912810SS8	U.S. Treasury Bonds	1.625%	11/15/50	7,150,000	4,307,037	0.42%
3136A7K50	FNMA	3.500%	08/25/42	4,697,928	4,141,119	0.41%
3136BNA89	FNMA	4.000%	08/25/52	4,745,762	4,085,476	0.40%
60510MAQ1	Mission Lane Credit Card Master	10.030%	07/17/28	4,000,000	4,013,508	0.39%
69354WAD8	PNMAC GMSR Issuer Trust	8.062%	08/25/25	4,000,000	3,965,200	0.39%
91282CAE1	U.S. Treasury Notes	0.625%	08/15/30	5,000,000	3,964,453	0.39%
31326N3C3	FHLMC	2.523%	10/01/50	4,121,670	3,704,166	0.36%
38378PUZ9	GNMA	2.000%	11/20/42	4,500,000	3,702,302	0.36%
3137BSJ20	FHLMC	3.500%	10/15/46	4,032,108	3,656,270	0.36%
38382FM43	GNMA	1.250%	06/20/50	4,778,351	3,629,181	0.36%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	9.840%	03/15/29	3,500,000	3,596,621	0.35%
10638AAB2	Brean Asset Backed Securities	5.250%	01/25/63	4,250,000	3,591,594	0.35%
3137H7YF4	FHLMC	4.000%	06/25/52	4,120,792	3,556,242	0.35%
3137AHHE1	FHLMC	4.500%	11/15/41	3,707,619	3,510,387	0.34%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

31 July 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
58940BAS5	Mercury Financial Credit Card Master Trust	9.590%	09/20/27	3,500,000	\$3,510,063	0.34%
3137FA5D6	FHLMC	3.000%	01/15/47	4,417,665	3,508,451	0.34%
3136BLMX5	FNMA	1.500%	02/25/52	4,215,487	3,474,574	0.34%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	3,400,000	3,385,165	0.33%
68377WAB7	Oportun Funding, LLC	2.670%	10/08/31	3,750,000	3,345,230	0.33%
67108SAC2	OnDeck Asset Securitization Trust	9.930%	08/19/30	3,350,000	3,320,294	0.33%
53947DAJ5	LoanCore Issuer Ltd.	7.693%	04/15/34	3,420,000	3,292,427	0.32%
912833Z60	U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,274,438	0.32%
3140JBE28	FNMA	2.114%	10/01/50	3,621,063	3,211,519	0.32%
912834DU9	U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,155,225	0.31%
61945WAC3	Mosaic Solar Loans, LLC	8.180%	09/22/53	3,500,000	3,150,789	0.31%
38383HAW9	GNMA	5.000%	06/20/52	3,242,719	3,133,888	0.31%
95003LAA8	Wells Fargo Mortgage Trust	6.343%	02/15/40	3,317,853	3,121,127	0.31%
65254RAB2	Newtek Small Business Loan Trust	9.000%	07/25/50	3,131,827	3,112,190	0.31%
67578KAD8	Ocwen Loan Investment Trust	3.000%	06/25/36	4,000,000	3,102,574	0.30%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	3,121,075	3,055,991	0.30%
38383UCZ1	GNMA	4.000%	07/20/52	3,595,000	3,036,082	0.30%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/25/26	3,640,000	2,994,650	0.29%
3137H7HZ9	FHLMC	4.500%	12/25/50	3,398,553	2,970,945	0.29%
86745PAA1	Sunnova Solar Issuer, LLC	2.730%	11/01/55	3,826,495	2,957,994	0.29%
38384AWT6	GNMA	6.500%	05/20/53	2,839,435	2,900,118	0.28%
05353LAA3	Avant Loans Funding Trust	1.210%	07/15/30	2,930,749	2,878,179	0.28%
3136BJQA6	FNMA	1.000%	10/25/51	3,943,114	2,851,474	0.28%
66981EAG8	A10 Securitization	4.129%	08/15/40	3,100,000	2,844,077	0.28%
38383Y3N0	GNMA	5.000%	10/20/52	3,010,580	2,798,271	0.27%
30328CAA3	Farmer Mac Agricultural Real Estate	2.540%	07/25/51	3,350,303	2,785,131	0.27%
38383W4W3	GNMA	5.000%	03/20/53	3,050,826	2,782,690	0.27%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	3,000,000	2,739,581	0.27%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	3,000,000	2,716,463	0.27%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	3,300,000	2,697,841	0.26%
9128334W7	U.S. Treasury STRIPS	0.000%	08/15/33	4,000,000	2,658,808	0.26%
62955KAA8	New York Mortgage Trust	2.239%	05/25/26	2,653,399	2,612,042	0.26%
3140L9CP1	FNMA	1.782%	06/01/51	3,007,163	2,601,803	0.26%
3137B0EF7	FHLMC	3.000%	03/15/43	2,920,000	2,574,929	0.25%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	2,643,463	2,541,647	0.25%
61945VAB7	Mosaic Solar Loans, LLC	6.920%	06/20/53	2,613,630	2,515,811	0.25%
3137H8LS8	FHLMC	4.000%	08/25/52	2,904,186	2,506,804	0.25%
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	2,500,000	2,491,859	0.24%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	2,500,000	2,486,772	0.24%
3137FY6S0	FHLMC	2.000%	07/25/47	3,750,000	2,483,950	0.24%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	2,500,000	2,453,352	0.24%
35563JAA1	MultiFamily Structured Credit Risk	6.869%	07/25/41	2,631,698	2,443,662	0.24%
3617F4ZA4	GNMA	4.500%	08/20/62	2,613,943	2,418,115	0.24%
618933AA3	Mosaic Solar Loans, LLC	5.910%	11/20/53	2,433,826	2,408,103	0.24%
26210YAJ5	Drop Mortgage Trust	7.586%	10/15/43	3,000,000	2,401,889	0.24%
68378NAC4	Oportun Funding, LLC	7.400%	06/09/31	2,500,000	2,373,611	0.23%
3617F4TN3	GNMA	4.500%	07/20/62	2,539,870	2,349,595	0.23%
38384AT29	GNMA	6.000%	06/20/53	2,360,833	2,348,898	0.23%
00161AAA0	ACM Auto Trust	7.970%	06/20/30	2,340,455	2,345,634	0.23%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	3,299,461	2,342,235	0.23%
38383RT31	GNMA	3.500%	05/20/52	2,812,353	2,302,942	0.23%
3137H44X5	FHLMC	2.000%	11/25/51	2,731,621	2,301,156	0.23%
30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	2,350,000	2,300,198	0.23%
6174468L6	Morgan Stanley	2.699%	01/22/31	2,675,000	2,282,477	0.22%
3136BH5Z8	FNMA	1.000%	07/25/51	3,152,258	2,282,029	0.22%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 July 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	2,500,000	\$2,276,615	0.22%
3140QEWA6	FNMA	2.247%	09/01/50	2,530,840	2,262,031	0.22%
3136B3JW1	FNMA	3.000%	10/25/48	2,636,068	2,253,844	0.22%
38141GYB4	Goldman Sachs Group, Inc.	2.615%	04/22/32	2,700,000	2,214,670	0.22%
924933AA2	Veros Auto Receivables Trust	7.120%	11/15/28	2,208,732	2,205,185	0.22%
69354WAF3	PNMAC GMSR Issuer Trust	9.319%	05/25/27	2,200,000	2,191,922	0.22%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	2,300,000	2,178,113	0.21%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	2,500,000	2,160,571	0.21%
3137BGYL7	FHLMC	2.500%	03/15/45	2,774,247	2,142,362	0.21%
3137H0CZ9	FHLMC	1.500%	03/25/50	2,624,838	2,138,891	0.21%
3137FXPA0	FHLMC	0.750%	10/25/50	2,946,280	2,069,901	0.20%
38383HAT6	GNMA	5.000%	12/20/52	2,180,598	2,065,987	0.20%
17308CC53	Citigroup, Inc.	2.976%	11/05/30	2,380,000	2,062,612	0.20%
68377WAA9	Oportun Funding, LLC	2.180%	10/08/31	2,260,000	2,044,899	0.20%
3137FJGW3	FHLMC	4.000%	04/15/51	2,326,401	2,008,881	0.20%
38383LAG5	GNMA	5.750%	11/20/52	2,031,282	2,003,698	0.20%
06051GHX0	Bank of America Corp.	2.884%	10/22/30	2,300,000	1,990,827	0.20%
58940BAF3	Mercury Financial Credit Card Master Trust	3.200%	09/21/26	2,090,000	1,988,071	0.20%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	2,000,000	1,976,558	0.19%
38383LQT0	GNMA	5.500%	12/20/52	2,038,000	1,970,516	0.19%
3136BP2N0	FNMA	5.000%	04/25/53	2,047,000	1,970,222	0.19%
35563HAA5	MultiFamily Structured Credit Risk	9.319%	05/25/52	1,969,734	1,966,717	0.19%
05609GAJ7	BXMT Ltd.	7.586%	05/15/38	2,250,000	1,954,577	0.19%
48275RAA5	KKR Financial Management	6.406%	02/15/39	2,000,000	1,940,604	0.19%
3140KQZD6	FNMA	2.222%	10/01/50	2,117,496	1,939,732	0.19%
10638AAD8	Brean Asset Backed Securities	5.250%	01/25/63	2,762,801	1,937,347	0.19%
317380AE3	Finance of America HECM Buyout Trust	6.000%	08/01/32	2,175,000	1,924,903	0.19%
52604EAC4	Lendmark Funding Trust	6.160%	05/20/33	2,000,000	1,924,045	0.19%
74332WAE3	Progress Residential Trust	2.721%	09/17/36	2,000,000	1,916,928	0.19%
87276VAG0	TPG Real Estate Finance	7.436%	10/17/34	2,000,000	1,887,516	0.19%
9128337W4	U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,887,051	0.19%
38383YU59	GNMA	5.500%	10/20/52	1,942,216	1,879,227	0.18%
38383TWR0	GNMA	5.000%	07/20/52	2,000,000	1,873,534	0.18%
38383W4R4	GNMA	6.000%	03/20/53	1,852,857	1,858,002	0.18%
3137FDVG4	FHLMC	3.500%	12/15/47	2,040,616	1,856,740	0.18%
9128282R0	U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,848,516	0.18%
912833X88	U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,847,349	0.18%
03522AAH3	Anheuser-Busch Cos., LLC	4.700%	02/01/36	1,900,000	1,842,137	0.18%
60510MAP3	Mission Lane Credit Card Master	8.150%	07/17/28	1,850,000	1,836,937	0.18%
12434LAE4	BXMT Ltd.	6.616%	02/18/38	2,110,000	1,834,039	0.18%
74331AAC6	Progress Residential Trust	2.937%	10/17/36	1,910,000	1,832,910	0.18%
716973AH5	Pfizer, Inc.	5.340%	05/19/63	1,800,000	1,805,165	0.18%
05549GAA9	BHMS Mortgage Trust	6.769%	07/15/35	1,840,991	1,797,997	0.18%
12690CAA1	Credit Suisse Mortgage Trust	4.284%	04/15/36	1,857,000	1,797,036	0.18%
3617XBPA9	GNMA	3.000%	10/20/51	2,011,254	1,793,623	0.18%
12530AAA9	Cascade Funding Mortgage Trust	0.985%	11/25/50	1,962,729	1,790,747	0.18%
22966RAH9	CubeSmart, LP	2.250%	12/15/28	2,100,000	1,779,583	0.17%
78432WAA1	SFO Commerical Mortgage Trust	6.486%	05/15/38	2,000,000	1,767,825	0.17%
548661EM5	Lowe's Cos., Inc.	5.625%	04/15/53	1,775,000	1,763,789	0.17%
10637WAC3	Brean Asset Backed Securities	4.500%	09/25/62	2,695,128	1,761,185	0.17%
12433UAN5	BX Trust	7.413%	05/15/35	1,802,000	1,760,151	0.17%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	1,821,668	1,747,409	0.17%
10637WAB5	Brean Asset Backed Securities	4.500%	09/25/62	2,384,152	1,739,210	0.17%
3136AVZC6	FNMA	3.000%	07/25/45	2,044,494	1,732,533	0.17%
46591HBM1	J.P. Morgan Wealth Management	6.869%	03/25/51	1,742,803	1,692,300	0.17%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

31 July 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
35563GAA7	MultiFamily Structured Credit Risk	7.369%	11/25/51	1,750,930	\$1,689,315	0.17%
10638AAE6	Brean Asset Backed Securities	5.250%	01/25/63	2,762,801	1,685,086	0.17%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	1,800,000	1,684,681	0.17%
69290LAJ6	PFP Ltd.	7.717%	04/14/38	1,749,913	1,645,445	0.16%
76971EAA2	RMF Buyout Issuance Trust	1.719%	10/25/50	1,756,554	1,624,248	0.16%
3140LABG9	FNMA	1.650%	01/01/31	2,000,000	1,616,396	0.16%
69357XAG6	PFP Ltd.	7.117%	08/09/37	1,700,000	1,599,132	0.16%
06051GKQ1	Bank of America Corp.	4.571%	04/27/33	1,700,000	1,598,170	0.16%
38383LFJ4	GNMA	6.000%	11/20/52	1,500,715	1,597,436	0.16%
91678YAA3	Upstart Securitization Trust	5.980%	08/20/32	1,613,879	1,594,266	0.16%
3137H5ZZ3	FHLMC	3.000%	07/25/51	2,599,469	1,592,059	0.16%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,564,907	0.15%
38382RXZ6	GNMA	3.500%	09/20/49	1,817,337	1,548,596	0.15%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	1,600,000	1,540,866	0.15%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	1,600,000	1,540,008	0.15%
38383VU55	GNMA	5.000%	02/20/53	1,672,989	1,536,246	0.15%
3136B8M63	FNMA	3.000%	03/25/50	2,077,414	1,523,449	0.15%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	1,750,000	1,510,534	0.15%
65339KCH1	NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,507,925	0.15%
00091XAC1	ACHV ABS Trust	7.420%	03/18/30	1,500,000	1,503,378	0.15%
37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	1,500,000	1,500,274	0.15%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	1,500,000	1,477,930	0.15%
6174468U6	Morgan Stanley	1.794%	02/13/32	1,900,000	1,477,585	0.14%
38383VKL1	GNMA	5.500%	01/20/53	1,566,938	1,474,386	0.14%
05606GAN1	BX Trust	8.936%	06/15/36	1,650,000	1,471,731	0.14%
69290LAC1	PFP Ltd.	6.486%	04/14/38	1,499,925	1,466,831	0.14%
83404KAE3	Social Professional Loan Program	4.160%	11/26/40	1,585,000	1,440,686	0.14%
05609VAJ4	BX Trust	6.436%	09/15/36	1,500,000	1,434,224	0.14%
31735JAD7	Finance of America HECM Buyout Trust	5.084%	02/25/32	1,650,000	1,431,405	0.14%
9128337Q7	U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,431,261	0.14%
48275RAC1	KKR Real Estate Finance Trust	6.636%	02/15/39	1,500,000	1,428,378	0.14%
38381WV96	GNMA	2.250%	01/20/48	1,677,134	1,426,326	0.14%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	1,500,000	1,425,016	0.14%
89236TKU8	Toyota Motor Credit Corp.	4.550%	05/17/30	1,450,000	1,419,916	0.14%
05609GAG3	BXMT Ltd.	7.086%	05/15/38	1,600,000	1,417,691	0.14%
9128337T1	U.S. Treasury STRIPS	0.000%	05/15/33	2,100,000	1,411,463	0.14%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	01/25/26	1,434,395	1,406,998	0.14%
31396XWV2	FNMA	4.270%	08/27/36	1,600,000	1,401,032	0.14%
69357XAA9	PFP Ltd.	6.317%	08/09/37	1,424,964	1,400,550	0.14%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	1,500,000	1,400,159	0.14%
30297VAA8	FREMF Mortgage Trust	7.468%	01/25/29	1,485,409	1,386,264	0.14%
46647PBD7	JPMorgan Chase & Co.	3.702%	05/06/30	1,500,000	1,379,401	0.14%
57636QAX2	Mastercard, Inc.	4.850%	03/09/33	1,350,000	1,373,823	0.13%
9128334V9	U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,357,257	0.13%
423452AG6	Helmerich & Payne, Inc.	2.900%	09/29/31	1,650,000	1,344,631	0.13%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	1,500,000	1,343,020	0.13%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,500,000	1,329,090	0.13%
06051GHV4	Bank of America Corp.	3.194%	07/23/30	1,500,000	1,328,560	0.13%
46647PAM8	JPMorgan Chase & Co.	3.509%	01/23/29	1,425,000	1,322,742	0.13%
38383UPY0	GNMA	4.000%	08/20/52	1,585,000	1,316,734	0.13%
31418DXY3	FNMA	1.500%	03/01/51	1,763,285	1,316,230	0.13%
31398NUV4	FNMA	4.750%	10/25/40	1,379,225	1,312,521	0.13%
3137BLY44	FHLMC	3.500%	11/15/45	1,430,156	1,311,354	0.13%
68389XBW4	Oracle Corp.	3.600%	04/01/40	1,700,000	1,309,328	0.13%
95000U2G7	Wells Fargo & Co.	2.879%	10/30/30	1,500,000	1,298,475	0.13%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 July 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
91834PAE5	VMC Finance, LLC	6.808%	09/15/36	1,321,442	\$1,294,242	0.13%
256677AP0	Dollar General Corp.	5.450%	07/05/33	1,300,000	1,291,574	0.13%
46647PCH7	JPMorgan Chase & Co.	0.824%	06/01/25	1,350,000	1,291,307	0.13%
3137F3K60	FHLMC	3.000%	03/15/48	1,488,319	1,289,231	0.13%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	1,550,000	1,281,730	0.13%
38382GWF5	GNMA	2.500%	07/20/50	1,975,000	1,278,563	0.13%
30308EAG0	FREMF Mortgage Trust	7.268%	06/25/28	1,438,424	1,278,355	0.13%
95003LAL4	Wells Fargo Mortgage Trust	7.693%	02/15/40	1,440,939	1,275,729	0.13%
65254BAB7	Newtek Small Business Loan Trust	8.500%	10/25/49	1,293,087	1,275,526	0.13%
75524KPG3	Citizens Bank NA	4.575%	08/09/28	1,350,000	1,266,560	0.12%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	6.536%	07/15/36	1,300,000	1,262,920	0.12%
12434LAJ3	BXMT Ltd.	7.166%	02/15/38	1,520,000	1,254,327	0.12%
53946XAA1	Lobel Automobile Receivables Trust	6.970%	07/15/26	1,257,318	1,250,509	0.12%
000876AD4	ACHV ABS Trust	8.360%	08/19/30	1,250,000	1,249,807	0.12%
95000U2U6	Wells Fargo & Co.	3.350%	03/02/33	1,450,000	1,241,366	0.12%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	1,350,000	1,238,840	0.12%
3137H3UE0	FHLMC	1.250%	11/25/51	1,548,609	1,222,782	0.12%
756109AZ7	Realty Income Corp.	0.750%	03/15/26	1,375,000	1,217,219	0.12%
3137FC6F6	FHLMC	3.000%	11/15/46	1,385,000	1,215,410	0.12%
38383VKK3	GNMA	5.500%	12/20/33	1,200,592	1,205,105	0.12%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,350,000	1,195,139	0.12%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	1,250,000	1,183,922	0.12%
3137H9RM3	FHLMC	5.000%	03/25/53	1,239,531	1,183,730	0.12%
3136BDNJ3	FNMA	1.500%	01/25/51	2,060,000	1,182,369	0.12%
95003LAG5	Wells Fargo Mortgage Trust	6.643%	02/15/40	1,275,908	1,166,067	0.11%
38380XUD7	GNMA	3.500%	10/20/29	1,237,220	1,161,715	0.11%
3133N3XH2	FHLMC	1.500%	11/01/50	1,552,207	1,158,377	0.11%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	1,535,044	1,143,801	0.11%
04002PAA2	AREIT CRE Trust	6.416%	11/17/38	1,162,713	1,141,032	0.11%
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	1,250,000	1,133,964	0.11%
808513CE3	Charles Schwab Corp. (The)	5.853%	05/19/34	1,100,000	1,133,535	0.11%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,131,988	0.11%
38384AHJ5	GNMA	5.500%	05/20/53	1,182,241	1,123,513	0.11%
76042EAB5	Republic Finance Issuance Trust	3.540%	11/20/30	1,185,000	1,113,654	0.11%
3136BLXF2	FNMA	2.000%	03/25/48	1,602,020	1,112,601	0.11%
844741BF4	Southwest Airlines Co.	2.625%	02/10/30	1,300,000	1,112,176	0.11%
38380XJ65	GNMA	4.000%	07/20/48	1,162,000	1,105,055	0.11%
69290LAL1	PFP Ltd.	8.317%	04/14/38	1,249,938	1,103,980	0.11%
3136B5WJ0	FNMA	2.750%	08/25/49	1,690,542	1,103,257	0.11%
37045VAZ3	General Motors Co.	5.600%	10/15/32	1,125,000	1,101,764	0.11%
38383VM62	GNMA	4.500%	02/20/53	1,233,954	1,099,686	0.11%
05608EAA2	BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,093,577	0.11%
04681EAL1	A10 Securitization	4.409%	10/01/38	1,241,661	1,089,031	0.11%
04681EAN7	A10 Securitization	4.937%	10/01/38	1,266,495	1,087,938	0.11%
55903VBC6	WarnerMedia Holdings, Inc.	4.279%	03/15/32	1,225,000	1,086,507	0.11%
314353AA1	FedEx Corp.	1.875%	02/20/34	1,321,136	1,085,531	0.11%
501895AC0	LHOME Mortgage Trust	4.458%	06/25/26	1,250,000	1,080,968	0.11%
3137BHBU0	FHLMC	4.000%	08/15/43	1,143,896	1,079,343	0.11%
38382E5X1	GNMA	2.000%	05/20/50	1,340,762	1,078,450	0.11%
292480AL4	Energy Transfer, LP	4.950%	05/15/28	1,100,000	1,075,945	0.11%
05606GAG6	BX Trust	7.136%	06/15/36	1,150,000	1,071,835	0.11%
06406RBL0	Bank of New York Mellon Corp. (The)	5.802%	10/25/33	1,050,000	1,071,800	0.11%
3137H1NR3	FHLMC	1.000%	08/25/50	1,451,384	1,069,393	0.10%
38380AJZ1	GNMA	3.000%	09/20/46	1,300,911	1,063,017	0.10%
3137FDBN1	FHLMC	3.500%	01/15/48	1,215,472	1,060,776	0.10%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3137F63U9	FHLMC	1.250%	11/25/50	1,414,379	\$1,045,945	0.10%
3136ATQ49	FNMA	3.000%	10/25/46	1,176,643	1,041,288	0.10%
56585AAJ1	Marathon Petroleum Corp.	5.000%	09/15/54	1,250,000	1,040,460	0.10%
05493JAG6	BDS Ltd.	6.894%	01/18/36	1,093,000	1,038,242	0.10%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	1,191,000	1,024,362	0.10%
502431AL3	L3 Harris Technologies, Inc.	3.850%	12/15/26	1,050,000	1,002,623	0.10%
025816CQ0	American Express Co.	2.250%	03/04/25	1,050,000	997,275	0.10%
778296AD5	Ross Stores, Inc.	4.800%	04/15/30	1,050,000	996,693	0.10%
24422EWZ8	John Deere Capital Corp.	4.700%	06/10/30	1,000,000	994,754	0.10%
41975AAA0	Hawaii Hotel Trust	6.343%	05/15/38	1,000,000	993,413	0.10%
95000U2K8	Wells Fargo & Co.	2.164%	02/11/26	1,050,000	992,344	0.10%
64952WFD0	New York Life Global Funding	4.900%	06/13/28	1,000,000	988,097	0.10%
92343VGN8	Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	987,773	0.10%
74368CBS2	Protective Life Global Funding	5.209%	04/14/26	1,000,000	985,419	0.10%
78016HZQ6	Royal Bank of Canada	5.000%	05/02/33	1,000,000	978,409	0.10%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	973,575	0.10%
38381XPL4	GNMA	2.500%	06/20/49	1,116,885	971,360	0.10%
3133N3XW9	FHLMC	1.500%	04/01/51	1,301,486	971,268	0.10%
05549GAG6	BHMS Mortgage Trust	7.019%	07/15/35	1,000,000	968,154	0.09%
38379YKS6	GNMA	3.000%	06/20/46	1,110,000	964,670	0.09%
64952WDS9	New York Life Global Funding	1.200%	08/07/30	1,250,000	964,400	0.09%
35563FAA9	MultiFamily Structured Credit Risk	7.069%	01/25/51	1,002,495	963,028	0.09%
61747YEU5	Morgan Stanley	4.889%	07/20/33	1,000,000	962,502	0.09%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	1,000,000	960,552	0.09%
38383HKG3	GNMA	4.500%	10/20/51	1,075,842	960,275	0.09%
06051GHR3	Bank of America Corp.	3.458%	03/15/25	975,000	959,381	0.09%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	06/17/30	999,393	957,261	0.09%
3136B6VK6	FNMA	2.500%	10/25/49	1,633,091	956,337	0.09%
3140HNMQ2	FNMA	2.241%	12/01/50	1,074,423	956,066	0.09%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	1,000,000	953,439	0.09%
38382VMD8	GNMA	1.500%	07/20/51	1,708,699	952,304	0.09%
59217GFD6	Met Life Global Funding I	4.300%	08/25/29	1,000,000	951,102	0.09%
36179WBR8	GNMA	3.000%	03/20/51	1,094,647	947,309	0.09%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	995,023	946,685	0.09%
3137AVPJ0	FHLMC	2.500%	10/15/42	1,240,000	944,733	0.09%
55282XAG5	MF1 Multifamily Housing Mortgage Trust	7.036%	07/15/36	1,000,000	939,979	0.09%
91159HJL5	US Bancorp	4.839%	02/01/34	1,000,000	939,180	0.09%
00489TAJ5	Acre Commercial Mortgage Trust	7.944%	12/18/37	1,000,000	938,558	0.09%
3136A5BK1	FNMA	4.000%	04/25/42	1,009,187	936,868	0.09%
05493JAJ0	BDS Ltd.	7.244%	01/18/36	1,000,000	932,211	0.09%
20030NEF4	Comcast Corp.	5.350%	05/15/53	925,000	928,922	0.09%
3136A6WE0	FNMA	3.500%	05/25/42	1,061,000	925,716	0.09%
3137AFKF8	FHLMC	5.000%	09/15/41	935,322	923,268	0.09%
06051GHD4	Bank of America Corp.	3.419%	12/20/28	1,000,000	921,136	0.09%
83401CAC8	Social Professional Loan Program	3.050%	11/16/48	1,130,000	917,600	0.09%
45138LBH5	Idaho Power Co.	5.500%	03/15/53	900,000	914,292	0.09%
69290LAE7	PFP Ltd.	6.717%	04/14/38	961,952	911,694	0.09%
3137FVRT1	FHLMC	1.500%	09/25/50	1,219,776	909,254	0.09%
911312BZ8	United Parcel Service, Inc.	4.875%	03/03/33	900,000	909,012	0.09%
05609VAL9	BX Trust	6.986%	09/15/36	950,000	907,171	0.09%
38379VYZ1	GNMA	3.000%	12/20/45	1,052,832	907,010	0.09%
95000U3E1	Wells Fargo & Co.	5.574%	07/25/29	900,000	904,770	0.09%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	1,000,000	903,593	0.09%
3140KFH32	FNMA	2.041%	10/01/50	990,441	902,990	0.09%
69351UBA0	PPL Electric Utilities Corp.	5.000%	05/15/33	900,000	898,742	0.09%

DIAMOND HILL

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3136AF5L4	FNMA	4.000%	08/25/43	1,000,000	\$897,515	0.09%
718172DB2	Phillip Morris International, Inc.	5.375%	02/15/33	900,000	897,347	0.09%
37045XDA1	General Motors Financial Co., Inc.	2.700%	08/20/27	1,000,000	895,699	0.09%
38141GYM0	Goldman Sachs Group, Inc.	1.948%	10/21/27	1,000,000	891,921	0.09%
3137FMSZ6	FHLMC	3.000%	07/15/49	1,359,541	889,712	0.09%
00217VAG5	AREIT CRE Trust	9.065%	06/17/39	900,000	886,820	0.09%
665772CX5	Northern States Power Co.	5.100%	05/15/53	900,000	880,114	0.09%
30212PAR6	Expedia Group, Inc.	3.250%	02/15/30	1,000,000	879,662	0.09%
3136ACD73	FNMA	3.500%	03/25/43	1,072,000	877,743	0.09%
693475BJ3	PNC Financial Services Group, Inc. (The)	6.037%	10/28/33	850,000	873,864	0.09%
14040HCH6	Capital One Financial Corp.	1.878%	11/02/27	1,000,000	873,670	0.09%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	7.040%	07/15/25	882,756	870,570	0.09%
3137H36W7	FHLMC	1.500%	10/25/51	1,077,981	863,834	0.08%
94106LBT5	Waste Management, Inc.	4.625%	02/15/30	875,000	863,583	0.08%
983919AK7	Xilinx, Inc.	2.375%	06/01/30	1,000,000	862,388	0.08%
74368CAY0	Protective Life Global Funding	1.737%	09/21/30	1,100,000	859,920	0.08%
91324PEJ7	UnitedHealth Group, Inc.	4.200%	05/15/32	900,000	857,747	0.08%
38141GXM1	Goldman Sachs Group, Inc.	1.093%	12/09/26	950,000	853,904	0.08%
172967LD1	Citigroup, Inc.	3.887%	01/10/28	900,000	852,606	0.08%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	963,784	845,825	0.08%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	845,141	0.08%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	994,000	840,253	0.08%
89788MAE2	Truist Financial Corp.	1.887%	06/07/29	1,000,000	838,046	0.08%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	836,281	0.08%
20030NDM0	Comcast Corp.	1.950%	01/15/31	1,025,000	836,174	0.08%
45866FAX2	Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	833,774	0.08%
38379WXZ0	GNMA	3.000%	05/20/46	951,672	831,749	0.08%
3136AYFY4	FNMA	3.500%	10/25/47	928,884	825,376	0.08%
83403YAD6	Social Professional Loan Program	4.440%	05/25/40	900,000	821,864	0.08%
3137H2GU2	FHLMC	2.000%	07/25/51	1,635,456	812,352	0.08%
025816DF3	American Express Co.	5.043%	05/01/34	825,000	809,155	0.08%
548661EA1	Lowe's Cos., Inc.	2.625%	04/01/31	950,000	802,759	0.08%
3137BFBQ3	FHLMC	3.000%	11/15/44	1,020,410	800,278	0.08%
38378TDV9	GNMA	0.001%	05/20/43	1,294,967	799,328	0.08%
26441CBS3	Duke Energy Corp.	4.300%	03/15/28	825,000	795,455	0.08%
03076CAM8	Ameriprise Financial, Inc.	5.150%	05/15/33	800,000	793,623	0.08%
10373QBU3	BP Capital Markets America	4.812%	02/13/33	800,000	786,735	0.08%
3137FG3P8	FHLMC	4.000%	05/15/48	845,197	785,315	0.08%
09247XAT8	BlackRock, Inc.	4.750%	05/25/33	800,000	784,907	0.08%
46849LUX7	Jackson National Life Global Funding	5.500%	01/09/26	800,000	784,739	0.08%
3137H5VS3	FHLMC	3.000%	02/25/52	1,002,038	776,751	0.08%
92826CAD4	Visa, Inc.	3.150%	12/14/25	800,000	766,840	0.08%
3137FNFP0	FHLMC	3.500%	09/25/49	1,000,000	766,010	0.08%
3136B5FW0	FNMA	3.000%	07/25/49	886,978	761,713	0.07%
172967ML2	Citigroup, Inc.	2.666%	01/29/31	900,000	761,350	0.07%
3136B9GY7	FNMA	2.000%	04/25/50	1,254,000	751,990	0.07%
3137F7J30	FHLMC	2.000%	03/25/50	950,266	751,906	0.07%
38383GAH4	GNMA	1.750%	01/20/52	1,158,766	747,665	0.07%
3137BDBN5	FHLMC	3.500%	02/15/52	851,426	745,060	0.07%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	10.975%	09/17/37	750,000	742,925	0.07%
049560AQ8	Atmos Energy Corp.	4.125%	03/15/49	885,000	738,466	0.07%
172967NG2	Citigroup, Inc.	3.070%	02/24/28	800,000	737,494	0.07%
38383P2A8	GNMA	2.000%	10/20/51	1,000,000	733,429	0.07%
3137H2RX4	FHLMC	2.000%	01/15/43	1,049,335	727,812	0.07%
3137FXRB6	FHLMC	1.000%	01/25/51	1,263,612	724,344	0.07%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
91159HJC5	US Bancorp	2.215%	01/27/28	800,000	\$714,256	0.07%
446150BB9	Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	710,216	0.07%
10638JAD9	Brean Asset Backed Securities	3.000%	07/25/62	1,031,876	710,113	0.07%
3138L5SD3	FNMA	4.940%	12/01/43	729,080	708,651	0.07%
3618AGLH0	GNMA	3.000%	04/20/55	840,069	707,931	0.07%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	705,746	0.07%
59217GGU7	Met Life Global Funding I	1.550%	01/07/31	900,000	702,268	0.07%
857477CD3	State Street Corp.	5.272%	08/03/26	700,000	700,000	0.07%
21036PBE7	Constellation Brands, Inc.	3.150%	08/01/29	775,000	698,891	0.07%
37045XEF9	General Motors Financial Co., Inc.	5.400%	04/06/26	700,000	695,929	0.07%
74460WAD9	Public Storage	1.850%	05/01/28	800,000	695,664	0.07%
3136BFWW9	FNMA	1.000%	04/25/51	967,652	689,586	0.07%
03040WAY1	American Water Capital Corp.	2.300%	06/01/31	825,000	684,890	0.07%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	700,000	683,036	0.07%
00287YBX6	AbbVie, Inc.	3.200%	11/21/29	750,000	679,362	0.07%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	700,000	679,080	0.07%
25746UDJ5	Dominion Energy, Inc.	1.450%	04/15/26	750,000	678,858	0.07%
3138LJZP8	FNMA	3.140%	07/01/32	750,000	675,978	0.07%
718547AR3	Phillips 66	5.300%	06/30/33	675,000	674,453	0.07%
858558AB5	Stellar Jay Ireland DAC	5.926%	10/15/41	946,940	671,172	0.07%
3136BJE76	FNMA	2.000%	11/25/51	1,432,015	668,686	0.07%
3137BFJ36	FHLMC	0.000%	10/15/41	900,359	664,828	0.07%
501894AC3	LHOME Mortgage Trust	4.458%	02/25/26	750,000	663,809	0.07%
38383D4Q8	GNMA	1.500%	12/20/51	1,133,749	656,727	0.06%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	656,610	0.06%
36259AAJ8	Goldman Sachs Mortgage Securities Corp. Trust	6.840%	07/15/25	663,210	655,720	0.06%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,000,000	652,577	0.06%
25466AAP6	Discover Bank	4.650%	09/13/28	700,000	648,045	0.06%
83404WAC1	Social Professional Loan Program	3.730%	08/17/48	750,000	647,621	0.06%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	662,770	640,893	0.06%
023135CG9	Amazon.com, Inc.	3.450%	04/13/29	675,000	639,034	0.06%
46647PBL9	JPMorgan Chase & Co.	2.522%	04/22/31	750,000	634,440	0.06%
3133N3XN9	FHLMC	1.500%	02/01/51	849,264	633,783	0.06%
976826BP1	Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	633,437	0.06%
87264ABV6	T-Mobile USA, Inc.	3.375%	04/15/29	700,000	629,991	0.06%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	628,827	0.06%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	700,000	627,464	0.06%
89114TZD7	Toronto-Dominion Bank (The)	1.200%	06/03/26	700,000	623,474	0.06%
52607MAC3	Lendmark Funding Trust	3.410%	11/20/31	750,000	620,673	0.06%
00489TAL0	Acre Commercial Mortgage Trust	8.444%	12/18/37	675,000	620,661	0.06%
31418DUZ3	FNMA	1.500%	11/01/50	829,011	618,824	0.06%
38141GWZ3	Goldman Sachs Group, Inc.	4.223%	05/01/29	650,000	616,409	0.06%
3136A9VE5	FNMA	0.001%	11/25/42	980,829	614,023	0.06%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	610,863	0.06%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	700,000	606,822	0.06%
404119BX6	HCA, Inc.	4.125%	06/15/29	650,000	603,038	0.06%
38380YTX3	GNMA	3.500%	09/20/48	660,415	602,206	0.06%
3137F96P1	FHLMC	1.000%	02/25/51	794,066	601,723	0.06%
31397U6D6	FNMA	4.500%	07/25/41	619,301	591,935	0.06%
31392JAA7	FNMA	6.500%	07/25/42	588,536	589,841	0.06%
55279HAT7	M&T Bank Trust Co.	5.400%	11/21/25	600,000	588,371	0.06%
30306MAG4	FREMF Mortgage Trust	7.418%	12/25/24	603,756	587,333	0.06%
6174468X0	Morgan Stanley	1.928%	04/28/32	750,000	586,650	0.06%
38382FF33	GNMA	3.000%	04/20/50	852,203	584,784	0.06%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	1,000,000	583,152	0.06%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
00206RJX1	AT&T, Inc.	2.300%	06/01/27	650,000	\$582,205	0.06%
95000U2S1	Wells Fargo & Co.	2.393%	06/02/28	650,000	581,439	0.06%
46591HBZ2	Chase Mortgage Finance Corp.	6.619%	02/25/50	685,009	579,853	0.06%
3136A6AS3	FNMA	3.500%	05/25/42	683,221	578,219	0.06%
38380GSU9	GNMA	4.000%	08/20/47	663,807	577,386	0.06%
21873AAN7	Corevest American Finance Ltd.	3.379%	12/15/52	750,000	574,175	0.06%
3137H4CS7	FHLMC	2.500%	12/25/51	1,042,502	571,394	0.06%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	1,100,000	571,379	0.06%
497266AC0	Kirby Corp.	4.200%	03/01/28	600,000	566,642	0.06%
822582CD2	Shell International Finance BV	2.375%	11/07/29	645,000	565,440	0.06%
172967ND9	Citigroup, Inc.	1.281%	11/03/25	600,000	564,947	0.06%
06368EDC3	Bank of Montreal France	0.949%	01/22/27	630,000	564,198	0.06%
46591HBK5	J.P. Morgan Wealth Management	6.369%	03/25/51	629,754	559,753	0.05%
3136B0VY9	FNMA	3.500%	02/25/48	627,422	555,371	0.05%
74368CBG8	Protective Life Global Funding	1.900%	07/06/28	650,000	554,524	0.05%
53948PAB4	Loanpal Solar Loan Ltd.	2.840%	01/20/48	785,278	552,045	0.05%
38378FTQ3	GNMA	3.000%	01/20/43	682,000	551,364	0.05%
92343VFR0	Verizon Communications, Inc.	1.750%	01/20/31	700,000	548,769	0.05%
74332WAA1	Progress Residential Trust	2.271%	09/17/36	572,631	547,766	0.05%
95003LAJ9	Wells Fargo Mortgage Trust	6.993%	02/15/40	595,259	543,722	0.05%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	553,025	540,396	0.05%
89053BAA2	Toorak Mortgage Corp.	2.240%	06/25/24	553,819	537,630	0.05%
43732TAC5	Home Partners of America Trust	2.922%	10/19/39	599,534	535,998	0.05%
3136B1YE8	FNMA	3.500%	05/25/48	600,000	533,206	0.05%
3136B95Z6	FNMA	2.000%	06/25/50	935,000	531,456	0.05%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/30	535,645	530,637	0.05%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	723,669	521,208	0.05%
3136B15C4	FNMA	4.000%	06/25/48	622,735	518,646	0.05%
06406RBM8	Bank of New York Mellon Corp. (The)	5.834%	10/25/33	500,000	517,814	0.05%
655844CM8	Norfolk Southern Corp.	3.000%	03/15/32	600,000	515,962	0.05%
29449WAF4	Equitable Financial Life	1.800%	03/08/28	609,000	515,865	0.05%
92343VEA8	Verizon Communications, Inc.	4.500%	08/10/33	550,000	513,925	0.05%
25278XAW9	Diamondback Energy, Inc.	6.250%	03/15/53	500,000	511,851	0.05%
75907UAC3	Regional Management Issuance Trust	3.230%	08/15/33	650,000	509,517	0.05%
037833EW6	Apple, Inc.	4.850%	05/10/53	500,000	509,226	0.05%
316773DJ6	Fifth Third Bancorp	6.361%	10/27/28	500,000	507,693	0.05%
341081GL5	Florida Power & Light Co.	5.100%	04/01/33	500,000	506,024	0.05%
89115A2U5	Toronto-Dominion Bank (The)	5.523%	07/17/28	500,000	505,163	0.05%
3136B3W97	FNMA	3.500%	03/25/49	583,454	504,703	0.05%
78355HKV0	Ryder System, Inc.	5.650%	03/01/28	500,000	503,057	0.05%
693475BR5	PNC Financial Services Group, Inc. (The)	5.582%	06/12/29	500,000	501,018	0.05%
89788MAN2	Truist Financial Corp.	6.047%	06/08/27	500,000	500,930	0.05%
6174468W2	Morgan Stanley	5.537%	01/25/24	500,000	499,806	0.05%
3137FQU43	FHLMC	2.500%	05/25/49	758,520	498,874	0.05%
74153WCS6	Pricoa Globla Funding I	5.100%	05/30/28	500,000	498,187	0.05%
89115A2M3	Toronto-Dominion Bank (The)	5.156%	01/10/28	500,000	497,939	0.05%
126650DT4	CVS Health Corp.	5.125%	02/21/30	500,000	497,505	0.05%
59217GFP9	Met Life Global Funding I	5.150%	03/28/33	500,000	496,201	0.05%
880591EJ7	Tennessee Valley Authority	4.625%	09/15/60	525,000	495,703	0.05%
57629W6H8	MassMutual Global Funding II	5.050%	06/14/28	500,000	495,530	0.05%
58769JAG2	Mercedes-Benz Financing	4.800%	03/30/28	500,000	494,281	0.05%
78016FZW7	Royal Bank of Canada	4.900%	01/12/28	500,000	494,241	0.05%
10373QBV1	BP Capital Markets America	4.893%	09/11/33	500,000	494,044	0.05%
91324PEX6	UnitedHealth Group, Inc.	5.200%	04/15/63	500,000	492,669	0.05%
49327M3C6	KeyBank NA	5.405%	06/14/24	500,000	490,625	0.05%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
44644MAH4	Huntington National Bank	5.699%	11/18/25	500,000	\$489,537	0.05%
12189LAC5	Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	489,156	0.05%
57629WDK3	MassMutual Global Funding	4.150%	08/26/25	500,000	487,362	0.05%
14040HCX1	Capital One Financial Corp.	5.468%	02/01/29	500,000	486,588	0.05%
3136AJBU9	FNMA	4.000%	02/25/44	522,297	486,322	0.05%
00287YAQ2	AbbVie, Inc.	3.600%	05/14/25	500,000	484,406	0.05%
91679LAB8	Upstart Securitization Trust	1.660%	07/20/31	500,000	483,801	0.05%
3137A2TQ4	FHLMC	4.000%	11/15/40	522,545	483,504	0.05%
89788MAL6	Truist Financial Corp.	4.873%	01/26/29	500,000	483,416	0.05%
61746BDZ6	Morgan Stanley	3.875%	01/27/26	500,000	482,382	0.05%
26442UAL8	Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	482,180	0.05%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	550,000	481,946	0.05%
74256LEE5	Principal Life Global Funding II	1.250%	06/23/25	525,000	480,922	0.05%
68233JCP7	Oncor Electric Delivery Co., LLC	4.950%	09/15/52	500,000	478,204	0.05%
89236TJH9	Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	478,181	0.05%
38383HNB1	GNMA	5.250%	01/20/53	505,050	474,882	0.05%
3136B25U2	FNMA	4.000%	09/25/48	583,349	473,470	0.05%
747525BT9	QUALCOMM, Inc.	6.000%	05/20/53	425,000	472,611	0.05%
38382QPY0	GNMA	1.000%	05/20/51	629,127	472,210	0.05%
35708AAG3	FREMF Mortgage Trust	7.268%	10/25/25	491,756	471,449	0.05%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	500,000	470,196	0.05%
254687FL5	Walt Disney Co. (The)	2.000%	09/01/29	550,000	468,698	0.05%
38383DBC1	GNMA	1.500%	11/20/51	1,103,304	467,904	0.05%
3140JAVD7	FNMA	3.353%	11/01/26	487,986	465,766	0.05%
78355HKT5	Ryder System, Inc.	2.850%	03/01/27	500,000	461,224	0.05%
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	464,025	459,308	0.05%
912834KP2	U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	457,719	0.04%
20030NEA5	Comcast Corp.	5.350%	11/15/27	450,000	457,709	0.04%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	500,000	457,679	0.04%
31393DUU3	FNMA	4.299%	06/25/43	488,067	457,578	0.04%
126650DJ6	CVS Health Corp.	3.750%	04/01/30	500,000	457,029	0.04%
126650DZ0	CVS Health Corp.	5.875%	06/01/53	450,000	456,490	0.04%
23338VAS5	DTE Electric Co.	5.200%	04/01/33	450,000	456,282	0.04%
31397SBL7	FNMA	5.000%	03/25/41	459,063	456,112	0.04%
38382KV67	GNMA	1.000%	11/20/50	562,979	455,879	0.04%
194162AS2	Colgate-Palmolive Co.	4.600%	03/01/33	450,000	455,223	0.04%
025537AR2	American Electric Power, Inc.	1.000%	11/01/25	500,000	453,560	0.04%
3622AAF90	GNMA	4.500%	08/20/49	479,515	453,524	0.04%
031162DD9	Amgen, Inc.	3.000%	02/22/29	500,000	453,205	0.04%
91159HJM3	US Bancorp	5.775%	06/12/29	450,000	451,637	0.04%
46647PBT2	JPMorgan Chase & Co.	1.045%	11/19/26	500,000	451,547	0.04%
880591EY4	Tennessee Valley Authority	4.250%	09/15/52	500,000	449,082	0.04%
3137B1ZP0	FHLMC	3.000%	05/15/43	676,239	448,166	0.04%
822866AA7	Shelter Growth Capital Partners, LLC	6.416%	09/15/36	454,561	447,122	0.04%
74256LEK1	Principal Life Global Funding II	0.875%	01/12/26	500,000	447,030	0.04%
83401AAC2	Social Professional Loan Program	4.140%	02/25/48	500,000	447,014	0.04%
98978VAV5	Zoetis, Inc.	5.600%	11/16/32	425,000	443,823	0.04%
539830BW8	Lockheed Martin Corp.	5.250%	01/15/33	425,000	438,684	0.04%
38381AUR5	GNMA	4.000%	11/20/48	519,291	436,945	0.04%
98978VAS2	Zoetis, Inc.	2.000%	05/15/30	525,000	436,421	0.04%
38382RGV4	GNMA	1.000%	07/20/50	580,019	435,522	0.04%
38381VBG4	GNMA	4.000%	04/20/49	490,565	434,414	0.04%
931142FE8	Walmart, Inc.	4.500%	04/15/53	450,000	433,860	0.04%
38380YRT4	GNMA	4.000%	08/20/48	486,776	432,345	0.04%
38381XUZ7	GNMA	3.000%	08/20/49	540,446	432,124	0.04%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
501044DQ1	Kroger Co. (The)	1.700%	01/15/31	550,000	\$430,981	0.04%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	511,004	427,842	0.04%
43731QAC2	Home Partners of America Trust	3.157%	09/17/39	474,696	425,839	0.04%
38141GXC6	Goldman Sachs Group, Inc.	2.600%	02/07/30	500,000	425,271	0.04%
68389XCE3	Oracle Corp.	2.875%	03/25/31	500,000	425,114	0.04%
38380AUC9	GNMA	3.000%	09/20/46	500,000	424,052	0.04%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	441,407	423,108	0.04%
031162DS6	Amgen, Inc.	5.600%	03/02/43	425,000	422,648	0.04%
3137ASKV5	FHLMC	2.500%	07/15/42	500,000	419,897	0.04%
6944PL2D0	Pacific Life Global Fund II	1.450%	01/20/28	500,000	418,915	0.04%
38380ATH0	GNMA	3.000%	09/20/46	500,000	418,478	0.04%
31428XCD6	FedEx Corp.	2.400%	05/15/31	500,000	417,251	0.04%
38381BAV6	GNMA	4.000%	12/20/48	496,739	416,651	0.04%
665772CT4	Northern States Power Co.	2.250%	04/01/31	500,000	415,627	0.04%
38381XTS5	GNMA	3.500%	08/20/49	517,000	415,293	0.04%
38379QDD4	GNMA	3.500%	09/20/35	436,000	415,271	0.04%
3137FWSQ4	FHLMC	1.500%	10/25/50	684,000	412,435	0.04%
00206RBH4	AT&T, Inc.	4.300%	12/15/42	500,000	411,889	0.04%
695114DA3	PacifiCorp	5.500%	05/15/54	450,000	409,457	0.04%
3136AUFW6	FNMA	3.000%	11/25/46	618,196	409,217	0.04%
12563LAP2	CLI Funding VI, LLC	3.620%	09/18/45	460,525	403,997	0.04%
57629WCZ1	MassMutual Global Funding	2.150%	03/09/31	500,000	403,940	0.04%
24422EXB0	John Deere Capital Corp.	4.950%	07/14/28	400,000	402,944	0.04%
87264ACW3	T Mobile USA, Inc.	5.650%	01/15/53	400,000	401,929	0.04%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	520,712	400,329	0.04%
025816DH9	American Express Co.	5.282%	07/27/29	400,000	399,607	0.04%
47837RAD2	Johnson Controls International plc	2.000%	09/16/31	500,000	398,155	0.04%
68233JBB9	Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	394,986	0.04%
437076CS9	Home Depot, Inc. (The)	4.500%	09/15/32	400,000	393,737	0.04%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	450,361	391,883	0.04%
46647PBE5	JPMorgan Chase & Co.	2.739%	10/15/30	450,000	390,489	0.04%
46647PCR5	JPMorgan Chase & Co.	2.545%	11/08/32	475,000	390,281	0.04%
66815L2K4	Northwestern Mutual Global Funding	4.350%	09/15/27	400,000	389,604	0.04%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	450,000	389,297	0.04%
66815L2J7	Northwestern Mutual Global Funding	4.000%	07/01/25	400,000	388,342	0.04%
3136ADTT6	FNMA	3.000%	01/25/43	419,000	386,881	0.04%
94106LBA6	Waste Management, Inc.	3.125%	03/01/25	400,000	386,772	0.04%
38374GV41	GNMA	6.000%	06/20/34	382,935	386,318	0.04%
53948NAB9	Loanpal Solar Loan Ltd.	3.450%	12/20/47	516,640	384,530	0.04%
38379B3J5	GNMA	3.000%	02/16/40	443,238	380,284	0.04%
3136B6US0	FNMA	2.750%	10/25/49	581,889	378,256	0.04%
06051GJB6	Bank of America Corp.	2.592%	04/29/31	450,000	378,219	0.04%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	418,000	377,810	0.04%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	400,000	377,657	0.04%
3618A55J8	GNMA	3.000%	10/20/62	450,329	377,236	0.04%
446150BA1	Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	376,770	0.04%
91324PEK4	UnitedHealth Group, Inc.	4.750%	05/15/52	400,000	376,745	0.04%
3137H3UW0	FHLMC	2.000%	01/25/50	664,848	372,659	0.04%
38141GYE8	Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	372,600	0.04%
30322JAA4	FHF Trust	0.830%	12/15/26	389,968	372,297	0.04%
65252XAA3	Newtek Small Business Loan Trust	7.350%	12/25/44	378,240	372,100	0.04%
031162DJ6	Amgen, Inc.	4.200%	03/01/33	400,000	371,782	0.04%
78016FZY3	Royal Bank of Canada	4.950%	04/25/25	375,000	370,945	0.04%
037833ER7	Apple, Inc.	4.100%	08/08/62	425,000	370,290	0.04%
3138WU4E0	FNMA	3.500%	06/01/33	384,814	365,029	0.04%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
31395NXE2	FNMA	5.833%	07/25/36	363,698	\$364,964	0.04%
3137FCHG2	FHLMC	3.000%	12/15/47	441,240	364,537	0.04%
31418CL85	FNMA	4.500%	06/01/37	374,750	363,540	0.04%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	488,045	362,238	0.04%
3136A8WA4	FNMA	2.500%	09/25/42	465,000	360,550	0.04%
46647PCB0	JPMorgan Chase & Co.	1.578%	04/22/27	400,000	360,129	0.04%
24703DBL4	Dell International LLC / EMC Corp.	5.750%	02/01/33	350,000	355,892	0.03%
57629WDE7	MassMutual Global Funding	1.200%	07/16/26	400,000	353,992	0.03%
96034LAE1	Westgate Resorts	6.213%	03/20/34	357,832	352,919	0.03%
3138EPNB6	FNMA	4.000%	01/01/35	373,610	352,702	0.03%
42771AAB2	Hero Funding Trust	3.950%	09/20/48	401,946	352,126	0.03%
24422EWN5	John Deere Capital Corp.	4.850%	10/11/29	350,000	351,701	0.03%
744448CX7	Public Service Co. of Colorado	4.500%	06/01/52	400,000	344,401	0.03%
30298NAG2	FREMF Mortgage Trust	7.468%	08/25/29	376,430	342,654	0.03%
742855AA7	Prodigy Finance	6.662%	07/25/51	344,023	339,685	0.03%
824348BD7	Sherwin Williams Co.	3.300%	02/01/25	350,000	338,591	0.03%
50540RAX0	Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	338,100	0.03%
83406TAC6	Social Professional Loan Program	3.120%	05/15/46	425,000	337,314	0.03%
58989V2E3	Met Tower Global Funding	3.700%	06/13/25	350,000	336,291	0.03%
38376U3C1	GNMA	3.500%	05/20/47	434,177	335,709	0.03%
31335CDN1	FHLMC	4.500%	12/01/37	337,747	331,418	0.03%
3137FKAD8	FHLMC	3.500%	02/15/30	347,622	330,588	0.03%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	01/25/26	333,580	327,067	0.03%
595620AT2	MidAmerican Energy Co.	3.650%	04/15/29	350,000	326,707	0.03%
3136B1FL3	FNMA	4.000%	01/25/48	2,112,870	325,592	0.03%
38382LSV4	GNMA	1.250%	12/20/50	598,103	325,160	0.03%
35708UAC8	FREMF Mortgage Trust	7.718%	11/25/24	330,814	323,552	0.03%
3136B0WV4	FNMA	5.000%	02/25/48	1,575,768	323,012	0.03%
65252MAA7	Newtek Small Business Loan Trust	7.700%	02/25/44	320,834	316,815	0.03%
3136A9VH8	FNMA	0.001%	11/25/42	464,337	315,330	0.03%
00287YBV0	AbbVie, Inc.	2.950%	11/21/26	335,000	314,259	0.03%
3137BJAZ6	FHLMC	3.000%	05/15/45	408,714	314,185	0.03%
89114QCP1	Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	313,793	0.03%
90932VAA3	United Airlines Pass-Through Trust	4.875%	07/15/27	323,250	311,996	0.03%
91682CAA5	Upstart Pass-Through Trust	2.500%	04/20/27	323,868	311,987	0.03%
3136ADSQ3	FNMA	3.000%	02/25/43	350,000	310,232	0.03%
49326EEJ8	KeyCorp	2.550%	10/01/29	385,000	309,973	0.03%
38380UX40	GNMA	3.000%	01/20/48	406,807	305,793	0.03%
31393XA49	FNMA	6.000%	04/25/34	293,929	304,770	0.03%
31397UM30	FNMA	4.000%	07/25/41	321,407	301,953	0.03%
3137BRZK4	FHLMC	6.293%	11/15/37	304,239	301,835	0.03%
35709BAC9	FREMF Mortgage Trust	7.118%	07/25/28	338,254	299,502	0.03%
38375CZ45	GNMA	2.500%	06/20/42	392,000	299,124	0.03%
00206RJZ6	AT&T, Inc.	3.500%	06/01/41	400,000	297,829	0.03%
02665XAE9	American Homes 4 Rent	6.418%	12/17/36	300,000	297,645	0.03%
02665UAE5	American Homes 4 Rent	6.231%	10/17/36	300,000	296,497	0.03%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	300,000	296,215	0.03%
031162CV0	Amgen, Inc.	1.900%	02/21/25	310,000	293,519	0.03%
05565EBK0	BMW US Capital, LLC	3.900%	04/09/25	300,000	293,142	0.03%
3622A2XG2	GNMA	5.500%	11/15/38	288,035	293,127	0.03%
3136ADQF9	FNMA	3.000%	05/25/42	312,615	290,945	0.03%
3138WHCZ3	FNMA	3.500%	06/01/31	301,316	289,334	0.03%
91159HJF8	US Bancorp	4.548%	07/22/28	300,000	288,486	0.03%
3136AG5V0	FNMA	4.500%	11/25/43	300,000	288,028	0.03%
12690CAG8	Credit Suisse Mortgage Trust	4.941%	04/15/36	300,000	287,342	0.03%

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3140JBGH3	FNMA	3.000%	10/01/48	330,194	\$286,848	0.03%
3136B1LK8	FNMA	4.500%	04/25/48	1,744,887	286,393	0.03%
21036PBH0	Constellation Brands, Inc.	2.250%	08/01/31	350,000	283,312	0.03%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	313,650	282,262	0.03%
68389XCK9	Oracle Corp.	6.900%	11/09/52	250,000	280,087	0.03%
3618AYM56	GNMA	3.000%	02/20/63	333,607	279,460	0.03%
31394ARR9	FNMA	0.000%	11/25/32	321,851	278,830	0.03%
857477BV4	State Street Corp.	4.164%	08/04/33	300,000	277,170	0.03%
38378HSU1	GNMA	4.500%	09/20/42	296,070	276,729	0.03%
78016FZQ0	Royal Bank of Canada	3.875%	05/04/32	300,000	274,981	0.03%
38379FUL1	GNMA	3.000%	01/20/29	292,288	274,647	0.03%
049560AR6	Atmos Energy Corp.	2.625%	09/15/29	310,000	274,116	0.03%
74368CBL7	Protective Life Global Funding	3.218%	03/28/25	285,000	272,471	0.03%
89236THW8	Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	270,960	0.03%
3137B1W73	FHLMC	3.000%	05/15/43	334,684	267,934	0.03%
071813CL1	Baxter International, Inc.	1.915%	02/01/27	300,000	267,860	0.03%
49326EEN9	KeyCorp	4.789%	06/01/33	300,000	266,256	0.03%
03027XBR0	American Tower Corp.	1.450%	09/15/26	300,000	265,970	0.03%
38378GBA5	GNMA	2.000%	09/20/42	342,000	265,119	0.03%
60920LAR5	Mondelez International, Inc.	1.250%	09/24/26	300,000	264,024	0.03%
302491AU9	FMC Corp.	3.450%	10/01/29	300,000	262,532	0.03%
110122DU9	Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	262,399	0.03%
03040WAW5	American Water Capital Corp.	2.800%	05/01/30	300,000	261,881	0.03%
316773CY4	Fifth Third Bancorp	2.375%	01/28/25	275,000	260,759	0.03%
609207BB0	Mondelez International, Inc.	3.000%	03/17/32	300,000	259,693	0.03%
91324PER9	UnitedHealth Group, Inc.	5.350%	02/15/33	250,000	258,993	0.03%
7591EPAQ3	Regions Financial Corp.	2.250%	05/18/25	275,000	258,581	0.03%
3137A6JS2	FHLMC	5.000%	02/15/41	262,142	258,380	0.03%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	281,149	257,330	0.03%
31620MBS4	Fidelity National Information Services, Inc.	1.650%	03/01/28	300,000	256,862	0.03%
3136B4E38	FNMA	4.000%	07/25/49	318,000	256,353	0.03%
94106LBN8	Waste Management, Inc.	1.150%	03/15/28	300,000	255,578	0.03%
693506BS5	PPG Industries, Inc.	2.550%	06/15/30	300,000	255,253	0.02%
26442EAJ9	Duke Energy Ohio, Inc.	5.250%	04/01/33	250,000	252,867	0.02%
30260WAA9	FHF Trust	1.270%	03/15/27	262,448	252,638	0.02%
037833DU1	Apple, Inc.	1.650%	05/11/30	300,000	251,748	0.02%
89788MAJ1	Truist Financial Corp.	5.900%	10/28/26	250,000	249,657	0.02%
3132FTAL2	FHLMC	4.000%	11/01/34	262,347	247,938	0.02%
539830BZ1	Lockheed Martin Corp.	4.450%	05/15/28	250,000	247,775	0.02%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	281,715	244,921	0.02%
38380U5F6	GNMA	2.750%	01/20/48	284,000	243,868	0.02%
3136AGSP8	FNMA	5.000%	10/25/43	250,000	242,481	0.02%
74977RDF8	Cooperative Rabobank UA	2.625%	07/22/24	250,000	242,402	0.02%
11102AAE1	British Telecommunications plc	3.250%	11/08/29	275,000	241,455	0.02%
03076CAK2	Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	240,131	0.02%
20034DJA8	Comerica Bank	2.500%	07/23/24	250,000	238,619	0.02%
49327M3G7	KeyBank NA	4.700%	01/26/26	250,000	238,487	0.02%
36297GPF1	GNMA	4.500%	07/15/40	242,157	238,397	0.02%
38381YST2	GNMA	3.500%	08/20/49	1,538,903	237,393	0.02%
3138LF7L6	FNMA	2.550%	12/01/28	260,867	236,514	0.02%
31396KUR1	FNMA	6.000%	07/25/36	230,364	235,234	0.02%
670346AR6	Nucor Corp.	2.000%	06/01/25	250,000	234,721	0.02%
26443TAC0	Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	234,204	0.02%
693475AX3	PNC Financial Services Group, Inc. (The)	2.600%	07/23/26	250,000	232,180	0.02%
30231GBH4	Exxon Mobil Corp.	2.992%	03/19/25	240,000	231,637	0.02%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
38375UMN7	GNMA	5.594%	07/20/64	230,978	\$229,427	0.02%
31418BNQ5	FNMA	3.500%	03/01/35	242,728	228,391	0.02%
3138EKRW7	FNMA	3.500%	02/01/33	240,508	228,166	0.02%
126650CZ1	CVS Health Corp.	5.050%	03/25/48	250,000	228,028	0.02%
38217TAA3	GoodGreen Trust	2.630%	04/15/55	272,589	225,984	0.02%
49327M3H5	KeyBank NA	5.000%	01/26/33	250,000	225,904	0.02%
3138LLN68	FNMA	3.280%	12/01/32	247,843	224,240	0.02%
12690CAJ2	Credit Suisse Mortgage Trust	4.941%	04/15/36	235,000	222,926	0.02%
337158AJ8	First Horizon Bank	5.750%	05/01/30	250,000	222,905	0.02%
3136AFXL3	FNMA	0.001%	08/25/43	350,236	222,001	0.02%
66981EAJ2	A10 Securitization	5.465%	08/15/40	250,000	220,932	0.02%
037833DP2	Apple, Inc.	2.200%	09/11/29	250,000	220,414	0.02%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	242,583	220,305	0.02%
38381YBX1	GNMA	3.000%	06/20/49	847,484	219,346	0.02%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	246,159	218,249	0.02%
30296DAG6	FREMF Mortgage Trust	7.368%	01/25/28	236,208	217,993	0.02%
670346AV7	Nucor Corp.	3.125%	04/01/32	250,000	216,579	0.02%
61946NAA6	Mosaic Solar Loans, LLC	2.100%	04/20/46	253,156	216,508	0.02%
38375UWR7	GNMA	4.869%	05/20/66	218,111	216,294	0.02%
14448CAQ7	Carrier Global Corp.	2.722%	02/15/30	250,000	215,678	0.02%
743315AW3	Progressive Corp.	3.200%	03/26/30	240,000	215,152	0.02%
3137B9YV1	FHLMC	3.500%	04/15/44	250,000	214,527	0.02%
84861TAH1	Spirit Realty, LP	2.100%	03/15/28	250,000	213,088	0.02%
931427AS7	Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	212,832	0.02%
3138EMW49	FNMA	3.000%	11/01/33	234,210	212,102	0.02%
04685A2L4	Athene Global Funding	2.500%	01/14/25	225,000	211,925	0.02%
69349LAS7	PNC Bank NA	2.700%	10/22/29	250,000	210,347	0.02%
12597UAD9	CIG Auto Receivables Trust	2.350%	01/12/26	211,167	210,128	0.02%
824348BL9	Sherwin-Williams Co.	2.300%	05/15/30	250,000	210,014	0.02%
30296JAC2	FREMF Mortgage Trust	7.368%	02/25/25	213,477	207,764	0.02%
38381RYW3	GNMA	5.000%	03/20/49	206,383	204,884	0.02%
84861TAG3	Spirit Realty, LP	3.200%	02/15/31	250,000	204,454	0.02%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	204,850	203,831	0.02%
89114TZV7	Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	203,205	0.02%
3137BXEK4	FHLMC	3.500%	01/15/45	213,638	202,963	0.02%
25466AAR2	Discover Bank	2.700%	02/06/30	250,000	202,791	0.02%
31398LQS0	FHLMC	0.000%	07/15/37	251,070	202,236	0.02%
31394EPD4	FNMA	5.500%	07/25/35	199,907	200,157	0.02%
172967MF5	Citigroup, Inc.	3.352%	04/24/25	200,000	196,063	0.02%
760759AU4	Republic Services, Inc.	2.500%	08/15/24	200,000	193,662	0.02%
3132HTSS6	FHLMC	0.000%	09/15/43	260,326	193,310	0.02%
06417XAH4	Bank of Nova Scotia	3.450%	04/11/25	200,000	193,041	0.02%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	216,006	191,407	0.02%
3137B5QZ9	FHLMC	5.593%	01/15/35	194,863	191,296	0.02%
46647PCV6	JPMorgan Chase & Co.	2.595%	02/24/26	200,000	190,926	0.02%
38382XCC7	GNMA	3.000%	08/20/51	301,435	190,486	0.02%
25278XAM1	Diamondback Energy, Inc.	3.250%	12/01/26	200,000	188,638	0.02%
61761J3R8	Morgan Stanley	3.125%	07/27/26	200,000	187,786	0.02%
3136B3F62	FNMA	3.000%	02/25/49	207,228	185,869	0.02%
438127AB8	Honda Motor Co.	2.534%	03/10/27	200,000	184,245	0.02%
31396H6P9	FHLMC	7.500%	01/15/36	187,542	183,502	0.02%
38382JG42	GNMA	1.000%	09/20/50	494,766	180,184	0.02%
78449QAD9	SMB Private Education Loan Trust	4.000%	11/17/42	200,000	179,820	0.02%
3137FKR32	FHLMC	4.000%	11/15/46	185,116	179,784	0.02%
78016EZT7	Royal Bank of Canada	1.150%	07/14/26	200,000	178,676	0.02%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3136B1YC2	FNMA	3.500%	05/25/48	194,289	\$174,916	0.02%
3138ENQC6	FNMA	3.500%	10/01/29	181,456	174,068	0.02%
36179ULT7	GNMA	4.000%	02/20/34	178,900	173,701	0.02%
06051GKW8	Bank of America Corp.	4.948%	07/22/28	175,000	172,132	0.02%
857477BE2	State Street Corp.	2.354%	11/01/25	175,000	167,501	0.02%
25273CAC4	Diamond Resorts Owner Trust	2.700%	11/21/33	184,363	167,017	0.02%
38374KUK7	GNMA	5.000%	02/20/35	168,627	166,488	0.02%
3138WDQ38	FNMA	4.000%	12/01/44	173,227	164,797	0.02%
3140HWBS0	FNMA	2.430%	10/01/29	184,745	164,092	0.02%
3136FLFM3	FNMA	4.000%	04/01/42	884,353	162,589	0.02%
03027XBC3	American Tower Corp.	2.100%	06/15/30	200,000	161,545	0.02%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	171,784	161,355	0.02%
3136A8WU0	FNMA	1.417%	09/25/42	1,749,041	160,401	0.02%
741531FA0	Pricoa Global Funding	3.450%	09/01/23	160,000	159,665	0.02%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	162,667	150,159	0.01%
38217VAA8	GoodGreen Trust	3.740%	10/15/52	167,483	147,535	0.01%
3137FVSM5	FHLMC	2.000%	09/25/50	262,000	146,360	0.01%
233331AW7	DTE Energy Co.	2.529%	10/01/24	150,000	144,385	0.01%
31397LJ34	FNMA	5.000%	07/25/38	147,299	143,098	0.01%
38381RAD1	GNMA	3.500%	02/20/49	152,807	141,636	0.01%
172967KU4	Citigroup, Inc.	4.125%	07/25/28	150,000	141,186	0.01%
22551EAA4	Credito Real USA Auto Receivable	1.350%	02/16/27	139,760	138,112	0.01%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	150,000	137,800	0.01%
38374MX46	GNMA	6.000%	04/20/36	136,384	137,268	0.01%
693304AX5	PECO Energy Co.	3.000%	09/15/49	200,000	136,883	0.01%
3136ADSD2	FNMA	6.500%	09/25/32	133,954	136,267	0.01%
31394BZM9	FNMA	4.360%	10/25/31	135,144	135,828	0.01%
31393W2P3	FHLMC	5.000%	07/15/33	135,632	133,836	0.01%
38379VV50	GNMA	0.681%	03/20/46	1,315,464	130,975	0.01%
26884ABM4	ERP Operating, LP	2.500%	02/15/30	150,000	127,496	0.01%
38377TVT5	GNMA	0.664%	02/16/41	1,411,894	126,279	0.01%
023608AH5	Ameren Corp.	2.500%	09/15/24	130,000	125,166	0.01%
3137B15N8	FHLMC	3.000%	03/15/43	171,206	123,865	0.01%
38378UPW1	GNMA	1.281%	12/20/39	1,268,654	123,141	0.01%
446150AQ7	Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	120,834	0.01%
31394CBU5	FNMA	5.500%	02/25/35	120,784	120,786	0.01%
31381SEB4	FNMA	4.870%	10/01/41	121,554	119,989	0.01%
20030NCC3	Comcast Corp.	3.969%	11/01/47	144,000	118,835	0.01%
3137AVMA2	FHLMC	4.500%	02/15/42	1,047,855	117,252	0.01%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	02/15/29	120,604	116,952	0.01%
42770XAA5	Hero Funding Trust	3.080%	09/20/42	131,684	115,487	0.01%
31397Q4W5	FNMA	4.000%	12/25/28	120,000	114,328	0.01%
69351UAW3	PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	111,069	0.01%
3136FGRD1	FNMA	5.000%	05/25/39	581,601	110,128	0.01%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	117,992	109,143	0.01%
3128HXWK7	FHLMC	0.000%	08/15/42	142,839	108,721	0.01%
40417QAA3	Hero Funding Trust	3.570%	09/20/47	121,729	108,130	0.01%
233331BF3	DTE Energy Co.	2.950%	03/01/30	125,000	107,920	0.01%
89153VAT6	Total Capital International SA	2.829%	01/10/30	120,000	107,183	0.01%
693506BQ9	PPG Industries, Inc.	2.400%	08/15/24	110,000	106,292	0.01%
38377YS43	GNMA	0.152%	03/16/38	1,704,118	104,006	0.01%
59982VAA7	Mill City Solar Loan Ltd.	3.690%	07/20/43	121,869	103,733	0.01%
501044DP3	Kroger Co. (The)	2.200%	05/01/30	125,000	103,581	0.01%
172967MB4	Citigroup Inc.	6.783%	07/01/26	100,000	101,176	0.01%
92343VEP5	Verizon Communications, Inc.	6.421%	05/15/25	100,000	100,785	0.01%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
002824BG4	Abbott Laboratories	4.750%	11/30/36	100,000	\$100,242	0.01%
31381LR41	FNMA	4.820%	12/01/29	99,995	99,875	0.01%
3622A3BJ8	GNMA	4.500%	06/15/46	101,337	99,790	0.01%
24703TAG1	Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	99,740	0.01%
526107AD9	Lennox International, Inc.	3.000%	11/15/23	100,000	99,035	0.01%
3136B8BY4	FNMA	2.000%	01/25/50	171,000	99,014	0.01%
64952WCN1	New York Life Global Funding	2.900%	01/17/24	100,000	98,707	0.01%
91159HHX1	US Bancorp	2.400%	07/30/24	100,000	96,866	0.01%
12503MAA6	CBOE Global Markets, Inc.	3.650%	01/12/27	100,000	95,860	0.01%
718547AB8	Phillips 66	2.450%	12/15/24	100,000	95,713	0.01%
3137ASM92	FHLMC	1.427%	07/15/42	679,625	95,380	0.01%
127097AG8	Coterra Energy, Inc.	3.900%	05/15/27	100,000	95,276	0.01%
00287YCY3	AbbVie, Inc.	4.550%	03/15/35	100,000	95,230	0.01%
84861TAC2	Spirit Realty, LP	4.450%	09/15/26	100,000	95,220	0.01%
02666TAA5	American Homes 4 Rent	4.250%	02/15/28	100,000	94,953	0.01%
61746BEF9	Morgan Stanley	3.625%	01/20/27	100,000	94,866	0.01%
06051GGF0	Bank of America Corp.	3.824%	01/20/28	100,000	94,482	0.01%
718547AF9	Phillips 66	3.550%	10/01/26	100,000	94,232	0.01%
3136AFY32	FNMA	4.000%	08/25/33	1,051,682	94,133	0.01%
42771AAA4	Hero Funding Trust	3.190%	09/20/48	109,865	94,102	0.01%
254687FQ4	Walt Disney Co. (The)	3.800%	03/22/30	100,000	93,791	0.01%
19421UAA2	College Ave Student Loans	6.812%	12/28/48	94,491	93,760	0.01%
31393Y5S0	FNMA	7.500%	03/25/34	88,540	93,754	0.01%
015271AK5	Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	93,718	0.01%
14732FAC6	Cascade Manufactured Housing Asset Trust	5.985%	11/25/44	100,000	93,610	0.01%
534187BF5	Lincoln National Corp.	3.625%	12/12/26	100,000	93,481	0.01%
254709AM0	Discover Financial Services	4.100%	02/09/27	100,000	93,183	0.01%
501044DE8	Kroger Co. (The)	2.650%	10/15/26	100,000	92,963	0.01%
756109AS3	Realty Income Corp.	3.000%	01/15/27	100,000	92,907	0.01%
3136A7LK6	FNMA	2.000%	07/25/42	106,683	92,667	0.01%
26884ABF9	ERP Operating, LP	2.850%	11/01/26	100,000	92,652	0.01%
74456QBR6	Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	92,642	0.01%
233331AY3	DTE Energy Co.	2.850%	10/01/26	100,000	92,614	0.01%
3136A3D24	FNMA	5.583%	02/25/42	94,397	92,602	0.01%
845437BP6	Southwestern Electric Power Co.	2.750%	10/01/26	100,000	92,572	0.01%
30225VAM9	Extra Space Storage LP	3.875%	12/15/27	100,000	92,568	0.01%
125896BR0	CMS Energy Corp.	2.950%	02/15/27	100,000	92,433	0.01%
25156PBC6	Deutsche Telekom International Finance BV	4.750%	06/21/38	100,000	91,454	0.01%
31396LTA8	FNMA	5.563%	11/25/36	92,815	91,133	0.01%
00206RCP5	AT&T, Inc.	4.500%	05/15/35	100,000	90,206	0.01%
00206RMM1	AT&T, Inc.	2.550%	12/01/33	114,000	88,090	0.01%
31396VSS8	FNMA	4.250%	05/25/37	89,375	87,611	0.01%
20030NDA6	Comcast Corp.	2.650%	02/01/30	100,000	87,497	0.01%
31398GJB6	FNMA	4.832%	12/25/39	85,596	86,603	0.01%
3128HVBU2	FHLMC	0.000%	02/01/34	101,295	85,977	0.01%
65252MAB5	Newtek Small Business Loan Trust	9.000%	02/25/44	84,430	83,711	0.01%
3136FEMZ2	FNMA	5.000%	06/25/35	534,079	83,230	0.01%
31397A4K6	FHLMC	0.000%	08/15/36	96,552	82,553	0.01%
822582AD4	Shell International Finance BV	6.375%	12/15/38	73,000	82,021	0.01%
126408HG1	CSX Corp.	4.250%	11/01/66	100,000	81,921	0.01%
38375QX95	GNMA	5.250%	06/20/38	83,068	81,653	0.01%
86745LAA0	Helios Issuer, LLC	3.750%	06/20/46	89,350	79,041	0.01%
42770WAA7	Hero Funding Trust	3.750%	09/20/41	87,529	78,796	0.01%
31418CCQ5	FNMA	3.500%	10/01/46	87,110	78,501	0.01%
38378FHY9	GNMA	2.000%	01/20/43	100,000	77,275	0.01%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 July 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3128MDXA6	FHLMC	4.000%	12/01/28	78,486	\$76,383	0.01%
31395QCY4	FNMA	3.000%	08/25/42	83,926	74,826	0.01%
29278NAH6	Energy Transfer Operating, LP	4.500%	04/15/24	75,000	74,269	0.01%
3136FES37	FNMA	5.000%	03/25/35	472,856	71,179	0.01%
31398LJH2	FHLMC	4.500%	12/15/39	73,200	69,889	0.01%
3136AGZH8	FNMA	0.000%	10/25/43	94,354	68,804	0.01%
31397NUG8	FNMA	5.000%	08/25/36	69,193	68,288	0.01%
3137ACUF4	FHLMC	5.693%	07/15/41	69,305	68,030	0.01%
3137GAPS0	FHLMC	5.693%	10/15/40	67,909	66,255	0.01%
38378U8D2	GNMA	5.663%	07/20/64	65,381	64,912	0.01%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	65,001	62,915	0.01%
62548QAB7	MultiFamily Connecticut Avenue	7.133%	03/25/50	63,379	62,625	0.01%
61946FAA3	Mosaic Solar Loans, LLC	4.010%	06/22/43	65,632	59,816	0.01%
38379VWQ3	GNMA	3.500%	03/20/46	77,528	58,834	0.01%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	60,552	57,090	0.01%
3136B5MM4	FNMA	4.000%	02/25/47	783,799	56,121	0.01%
31398LQK7	FHLMC	0.000%	04/15/36	66,130	54,086	0.01%
84861TAD0	Spirit Realty, LP	4.000%	07/15/29	60,000	53,648	0.01%
3136FCJ56	FNMA	5.000%	02/25/36	394,113	53,484	0.01%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	55,674	53,320	0.01%
38380CUH4	GNMA	4.000%	02/20/44	747,513	52,398	0.01%
31398KP95	FHLMC	4.500%	11/15/39	54,017	51,545	0.01%
66981EAC7	A10 Securitization	2.617%	08/15/40	51,642	51,003	0.00%
21134LAA6	Continental Credit Card, LLC	3.830%	08/15/26	50,870	50,776	0.00%
3136AR2U1	FNMA	3.500%	03/25/35	532,001	50,585	0.00%
69290LAA5	PFP Ltd.	6.186%	04/14/38	51,072	50,479	0.00%
3136AQHT0	FNMA	3.500%	06/25/34	605,429	49,779	0.00%
35137LAG0	Fox Corp.	4.030%	01/25/24	50,000	49,538	0.00%
3137AFRK0	FHLMC	1.507%	08/15/30	1,076,647	49,524	0.00%
38376R6W1	GNMA	4.833%	06/20/63	50,617	49,350	0.00%
31371HKW7	FNMA	6.500%	03/01/29	48,130	48,330	0.00%
3128M8CW2	FHLMC	6.500%	09/01/38	45,565	47,735	0.00%
38379TBD0	GNMA	2.500%	02/20/45	59,573	47,005	0.00%
3136ARX94	FNMA	3.500%	02/25/43	872,930	46,272	0.00%
38375Y3L4	GNMA	5.000%	12/20/38	46,163	45,274	0.00%
10112RAY0	Boston Properties, LP	2.750%	10/01/26	50,000	45,102	0.00%
252722AB9	Diamond Resorts Owner Trust	3.530%	02/20/32	46,875	44,500	0.00%
64952WED1	New York Life Global Funding	1.150%	06/09/26	50,000	44,292	0.00%
31392FWH6	FNMA	6.000%	12/25/32	41,535	42,198	0.00%
3136AACT0	FNMA	2.000%	12/25/32	47,313	41,224	0.00%
51889RAB5	Laurel Road Prime Student Loan	2.730%	10/25/48	42,727	41,153	0.00%
42772GAB8	Hero Funding Trust	4.670%	09/20/48	42,357	38,472	0.00%
31283APR5	FHLMC	5.493%	05/15/28	38,098	37,983	0.00%
3136AKPY3	FNMA	0.867%	07/25/44	360,713	34,532	0.00%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	38,189	34,222	0.00%
3136ASED4	FNMA	3.500%	07/25/35	333,876	31,545	0.00%
3136ADFZ7	FNMA	3.000%	04/25/43	34,215	30,787	0.00%
3137ALS75	FHLMC	4.500%	09/15/41	319,757	28,539	0.00%
3136FENW8	FNMA	0.000%	05/25/37	35,545	28,366	0.00%
38375UE89	GNMA	4.385%	08/20/67	28,298	27,459	0.00%
31282YEU9	FHLMC	1.407%	05/15/36	266,660	26,842	0.00%
75973KAA8	Renew Financial, LLC	3.220%	09/22/53	30,587	25,888	0.00%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	25,087	23,436	0.00%
903436AA1	U.S. Airways Pass-Through Trust	7.125%	04/22/25	22,123	22,118	0.00%
31396LCF5	FNMA	0.000%	10/25/36	24,753	21,642	0.00%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 July 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
31394DXZ8	FNMA	1.417%	05/25/35	257,966	\$12,500	0.00%
38378WNC3	GNMA	0.831%	02/20/42	224,837	9,205	0.00%
31393DUV1	FNMA	0.147%	06/25/43	8,609,298	7,656	0.00%
3136ASTT3	FNMA	0.000%	01/25/43	11,453	6,784	0.00%
86359BBS9	Structured Asset Securities Corp.	4.592%	12/25/33	6,958	6,569	0.00%
51888RAB6	Laurel Road Prime Student Loan	3.540%	05/26/43	6,221	6,123	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	112,190	5,180	0.00%
00108XAA6	ACC Auto Trust	1.080%	04/15/27	4,675	4,667	0.00%
38375B2M3	GNMA	0.340%	05/20/63	880,469	3,830	0.00%
3137B2L99	FHLMC	3.000%	06/15/31	196,120	3,460	0.00%
3137AURH4	FHLMC	3.500%	07/15/31	230,400	3,440	0.00%
31398PWQ8	FNMA	1.367%	05/25/40	38,085	3,164	0.00%
38380LDK6	GNMA	0.436%	05/20/68	558,297	3,075	0.00%
38061LAA7	Gold Key Resorts, LLC	3.220%	03/17/31	2,925	2,898	0.00%
38376RYT7	GNMA	0.655%	08/20/66	699,500	731	0.00%
91532RAA4	Upgrade Master Pass-Through Trust	3.750%	11/15/25	314	313	0.00%
31396HEN5	FHLMC	1.507%	06/15/35	74,322	78	0.00%
Money Market Funds						4.00%
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class			40,769,907	\$40,778,061	4.00%

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.

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
June 30, 2023 (Unaudited)

	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 16.9% continued				
Banking — 6.1% continued				
Citigroup Inc. (1* SOFR + 125) ^(b)	6.427%	07/01/26	\$ 100,000	\$ 100,978
Citigroup, Inc. (1* TSFR3M + 116) ^(b)	3.352%	04/24/25	200,000	195,514
Citigroup, Inc. (1* SOFR + 53) ^(b)	1.281%	11/03/25	600,000	562,063
Citigroup, Inc. (1* TSFR3M + 182) ^(b)	3.887%	01/10/28	900,000	852,845
Citigroup, Inc.	3.070%	02/24/28	800,000	736,193
Citigroup, Inc.	4.125%	07/25/28	150,000	141,385
Citigroup, Inc. (1* SOFR + 142) ^(b)	2.976%	11/05/30	2,380,000	2,062,439
Citigroup, Inc.	2.666%	01/29/31	900,000	761,844
Citizens Bank NA	4.575%	08/09/28	1,350,000	1,227,028
Comerica Bank, Series BKNT ^(a)	2.500%	07/23/24	250,000	234,900
Cooperative Rabobank UA ^(c)	2.625%	07/22/24	250,000	241,423
Discover Bank	4.650%	09/13/28	700,000	649,851
Discover Bank	2.700%	02/06/30	250,000	201,696
Discover Financial Services	4.100%	02/09/27	100,000	92,774
Fifth Third Bancorp	2.375%	01/28/25	275,000	257,358
Fifth Third Bancorp	1.707%	11/01/27	450,000	384,356
Fifth Third Bancorp	6.361%	10/27/28	500,000	497,792
First Horizon Bank ^(a)	5.750%	05/01/30	250,000	217,107
Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	370,783
Goldman Sachs Group, Inc. (1* SOFR + 79) ^(b)	1.093%	12/09/26	950,000	846,579
Goldman Sachs Group, Inc.	1.948%	10/21/27	1,000,000	889,528
Goldman Sachs Group, Inc. (1* TSFR3M + 156) ^(b)	4.223%	05/01/29	650,000	613,919
Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	462,379
Goldman Sachs Group, Inc. (1* SOFR + 128) ^(b)	2.615%	04/22/32	2,700,000	2,214,322
Huntington Bancshares, Inc. ^(a)	2.625%	08/06/24	125,000	119,576
Huntington Bancshares, Inc. ^(a)	4.443%	08/04/28	750,000	696,741

	Coupon	Maturity	Shares / Par Value	Fair Value
Banking — 6.1% continued				
Huntington Bancshares, Inc.	5.023%	05/17/33	\$ 400,000	\$ 365,602
Huntington National Bank	5.699%	11/18/25	500,000	485,735
JPMorgan Chase & Co.	2.595%	02/24/26	200,000	189,649
JPMorgan Chase & Co. (1* SOFR + 80) ^(b)	1.045%	11/19/26	500,000	447,864
JPMorgan Chase & Co. (1* SOFR + 89) ^(b)	1.578%	04/22/27	400,000	359,285
JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,059,388
JPMorgan Chase & Co. (1* TSFR3M + 160) ^(b)	3.782%	02/01/28	100,000	95,124
JPMorgan Chase & Co. (1* TSFR3M + 121) ^(b)	3.509%	01/23/29	1,425,000	1,317,237
JPMorgan Chase & Co.	3.702%	05/06/30	1,500,000	1,374,643
JPMorgan Chase & Co. (1* SOFR + 151) ^(b)	2.739%	10/15/30	450,000	387,640
JPMorgan Chase & Co. (1* SOFR + 204) ^(b)	2.522%	04/22/31	750,000	634,383
JPMorgan Chase & Co.	2.545%	11/08/32	475,000	389,179
KeyBank NA ^{(a)(b)}	0.433%	06/14/24	500,000	485,979
KeyBank NA	4.700%	01/26/26	250,000	232,745
KeyBank NA ^(a)	5.000%	01/26/33	250,000	216,364
KeyCorp ^(a)	2.550%	10/01/29	385,000	290,535
KeyCorp	4.789%	06/01/33	300,000	251,501
M&T Bank Trust Co.	5.400%	11/21/25	600,000	581,375
Morgan Stanley (1* SOFR + 46) ^{(a)(b)}	5.284%	01/25/24	500,000	499,473
Morgan Stanley	3.620%	04/17/25	100,000	98,013
Morgan Stanley	3.875%	01/27/26	500,000	482,655
Morgan Stanley	3.125%	07/27/26	100,000	93,644
Morgan Stanley	3.625%	01/20/27	100,000	94,951
Morgan Stanley, Series GMTN (1* SOFR + 114) ^(b)	2.699%	01/22/31	1,675,000	1,424,577
Morgan Stanley (1* SOFR + 103) ^(b)	1.794%	02/13/32	1,900,000	1,473,824
Morgan Stanley	1.928%	04/28/32	750,000	585,472
Morgan Stanley	4.889%	07/20/33	1,000,000	962,449

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
June 30, 2023 (Unaudited)

	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 16.9% continued				
Banking — 6.1% continued				
PNC Bank NA ^(a)	2.700%	10/22/29	\$ 250,000	\$ 208,908
PNC Financial Services Group, Inc. (The) ^(a)	2.600%	07/23/26	250,000	230,671
PNC Financial Services Group, Inc. (The)	5.582%	06/12/29	500,000	497,647
PNC Financial Services Group, Inc. (The)	6.037%	10/28/33	850,000	869,866
Regions Financial Corp.	2.250%	05/18/25	275,000	254,341
Royal Bank of Canada	1.150%	06/10/25	365,000	336,933
Royal Bank of Canada ^(a)	1.150%	07/14/26	200,000	176,939
Royal Bank of Canada ^(a)	4.900%	01/12/28	500,000	493,463
Royal Bank of Canada ^(a)	3.875%	05/04/32	300,000	274,670
Royal Bank of Canada	5.000%	05/02/33	1,000,000	975,820
State Street Corp. (1* SOFR + 94) ^(b)	2.354%	11/01/25	175,000	167,026
State Street Corp. ^(b)	4.164%	08/04/33	300,000	277,744
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	312,491
Toronto-Dominion Bank (The)	1.200%	06/03/26	700,000	622,491
Toronto-Dominion Bank (The) ^(a)	5.156%	01/10/28	500,000	496,676
Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	204,085
Truist Financial Corp.	5.900%	10/28/26	250,000	247,804
Truist Financial Corp.	6.047%	06/08/27	500,000	500,208
Truist Financial Corp.	4.873%	01/26/29	500,000	480,587
Truist Financial Corp.	1.887%	06/07/29	1,000,000	831,210
US Bancorp	2.400%	07/30/24	100,000	96,455
US Bancorp	2.215%	01/27/28	800,000	709,200
US Bancorp	4.548%	07/22/28	300,000	286,897
US Bancorp ^(a)	5.775%	06/12/29	450,000	449,865
US Bancorp ^(a)	4.839%	02/01/34	1,000,000	934,027
Wells Fargo & Co.	2.164%	02/11/26	1,050,000	988,754
Wells Fargo & Co. (1* SOFR + 200) ^(b)	2.188%	04/30/26	500,000	468,469

	Coupon	Maturity	Shares / Par Value	Fair Value
Banking — 6.1% continued				
Wells Fargo & Co. (1* SOFR + 210) ^(b)	2.393%	06/02/28	\$ 650,000	\$ 579,235
Wells Fargo & Co. ^(b)	2.879%	10/30/30	1,500,000	1,295,527
Wells Fargo & Co.	3.350%	03/02/33	1,450,000	1,240,988
				59,310,566
Basic Industry — 0.2%				
FMC Corp.	3.450%	10/01/29	300,000	262,430
Nucor Corp., CV	2.000%	06/01/25	250,000	233,775
Nucor Corp.	3.125%	04/01/32	250,000	216,265
PPG Industries, Inc.	2.400%	08/15/24	110,000	105,596
PPG Industries, Inc.	2.550%	06/15/30	300,000	255,695
Sherwin Williams Co.	3.300%	02/01/25	350,000	338,042
Sherwin-Williams Co.	2.300%	05/15/30	250,000	209,922
				1,621,725
Brokerage Asset Managers Exchanges — 0.4%				
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	238,013
Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	383,047
Ameriprise Financial, Inc.	5.150%	05/15/33	400,000	397,152
BlackRock, Inc.	4.750%	05/25/33	800,000	786,094
CBOE Global Markets, Inc.	3.650%	01/12/27	100,000	95,333
Charles Schwab Corp. (The) ^(b)	5.853%	05/19/34	1,100,000	1,116,374
Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	833,131
				3,849,144
Capital Goods — 0.5%				
Carrier Global Corp.	2.722%	02/15/30	250,000	215,178
John Deere Capital Corp.	4.850%	10/11/29	350,000	349,634
John Deere Capital Corp.	4.700%	06/10/30	1,000,000	993,400
Johnson Controls International plc	2.000%	09/16/31	500,000	399,707
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	47,642
Lennox International, Inc.	3.000%	11/15/23	100,000	98,801
Lockheed Martin Corp.	4.450%	05/15/28	250,000	246,429

Diamond Hill Core Bond Fund
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June 30, 2023 (Unaudited)

	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 16.9% continued				
Consumer Cyclical — 1.5% continued				
Walmart, Inc. ^(a)	4.150%	09/09/32	\$ 400,000	\$ 394,538
Walmart, Inc.	4.500%	04/15/53	450,000	438,873
				14,682,477
Consumer Non-Cyclical — 1.3%				
Abbott Laboratories	4.750%	11/30/36	100,000	100,395
AbbVie, Inc.	3.600%	05/14/25	500,000	483,348
AbbVie, Inc.	2.950%	11/21/26	335,000	312,972
AbbVie, Inc.	3.200%	11/21/29	750,000	678,207
AbbVie, Inc.	4.550%	03/15/35	100,000	95,227
Amgen, Inc.	1.900%	02/21/25	310,000	292,404
Amgen, Inc.	3.000%	02/22/29	500,000	451,543
Amgen, Inc. ^(a)	4.200%	03/01/33	400,000	373,291
Amgen, Inc.	5.600%	03/02/43	425,000	426,286
Anheuser-Busch Cos., LLC	4.700%	02/01/36	1,900,000	1,847,968
Baxter International, Inc.	1.915%	02/01/27	300,000	266,464
Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	265,104
Colgate-Palmolive Co. ^(a)	4.600%	03/01/33	450,000	457,138
Constellation Brands, Inc.	3.150%	08/01/29	775,000	698,558
Constellation Brands, Inc.	2.250%	08/01/31	350,000	286,013
HCA, Inc.	4.125%	06/15/29	650,000	601,503
Kroger Co. (The)	2.650%	10/15/26	100,000	92,669
Kroger Co. (The) ^(a)	2.200%	05/01/30	125,000	103,364
Kroger Co. (The) ^(a)	1.700%	01/15/31	550,000	431,360
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	334,956
Mondelez International, Inc. ^(c)	1.250%	09/24/26	300,000	263,457
Mondelez International, Inc.	3.000%	03/17/32	300,000	259,668
Pfizer, Inc.	5.340%	05/19/63	1,800,000	1,821,507
Phillip Morris International, Inc.	5.375%	02/15/33	900,000	898,017
Zoetis, Inc., Series 4006	2.000%	05/15/30	525,000	438,088
Zoetis, Inc.	5.600%	11/16/32	425,000	444,253
				12,723,760
Electric — 1.3%				
Ameren Corp.	2.500%	09/15/24	130,000	124,573
American Electric Power, Inc.	1.000%	11/01/25	500,000	451,429
	Coupon	Maturity	Shares / Par Value	Fair Value
Electric — 1.3% continued				
CMS Energy Corp.	2.950%	02/15/27	\$ 100,000	\$ 91,891
Dominion Energy, Inc.	1.450%	04/15/26	750,000	673,338
DTE Electric Co.	5.200%	04/01/33	450,000	457,239
DTE Energy Co., Series C	2.529%	10/01/24	150,000	143,627
DTE Energy Co., Series E	2.850%	10/01/26	100,000	91,973
DTE Energy Co., Series H	2.950%	03/01/30	125,000	108,109
Duke Energy Corp.	4.300%	03/15/28	825,000	792,495
Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	236,289
Duke Energy Ohio, Inc.	5.250%	04/01/33	250,000	251,776
Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	482,541
Florida Power & Light Co.	5.100%	04/01/33	500,000	507,360
Georgia Power Co., Series 2020-A	2.100%	07/30/23	230,000	229,345
Idaho Power Co.	5.500%	03/15/53	900,000	919,524
MidAmerican Energy Co.	3.650%	04/15/29	350,000	325,032
NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,500,934
Northern States Power Co.	2.250%	04/01/31	500,000	417,742
Northern States Power Co.	5.100%	05/15/53	900,000	885,960
Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	400,322
Oncor Electric Delivery Co., LLC ^{(a)(c)}	4.950%	09/15/52	500,000	482,182
PacifiCorp	5.500%	05/15/54	450,000	422,191
PECO Energy Co.	3.000%	09/15/49	200,000	138,996
PPL Electric Utilities Corp.	5.000%	05/15/33	900,000	899,618
PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	113,157
Public Service Co. of Colorado	4.500%	06/01/52	400,000	348,732
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	91,927

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 16.9% continued				
Electric — 1.3% continued				
Southwestern Electric Power Co.	2.750%	10/01/26	\$ 100,000	\$ 91,692
WEC Energy Group, Inc.	0.800%	03/15/24	700,000	675,546
Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	634,527
				12,990,067
Energy — 0.7%				
BP Capital Markets America	4.812%	02/13/33	800,000	788,373
BP Capital Markets America	4.893%	09/11/33	500,000	494,837
Coterra Energy, Inc.	3.900%	05/15/27	100,000	94,256
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	187,910
Diamondback Energy, Inc. (a)	6.250%	03/15/53	500,000	505,781
Energy Transfer Operating, LP	4.500%	04/15/24	75,000	74,138
Energy Transfer, LP	4.950%	05/15/28	1,100,000	1,064,256
Exxon Mobil Corp.	2.992%	03/19/25	240,000	231,214
Helmerich & Payne, Inc.	2.900%	09/29/31	1,650,000	1,330,003
Marathon Petroleum Corp.	5.000%	09/15/54	750,000	618,473
Phillips 66	2.450%	12/15/24	100,000	95,086
Phillips 66	3.550%	10/01/26	100,000	93,802
Phillips 66	5.300%	06/30/33	675,000	672,877
Shell International Finance BV	2.375%	11/07/29	645,000	563,397
Shell International Finance BV (a)	6.375%	12/15/38	73,000	81,811
Total Capital International SA (a)	2.829%	01/10/30	120,000	107,370
				7,003,584
Insurance — 1.6%				
Athene Global Funding (c)	2.500%	01/14/25	225,000	210,174
Equitable Financial Life (c)	1.800%	03/08/28	609,000	513,605
Jackson National Life Global Funding (c)	5.500%	01/09/26	800,000	781,403
Lincoln National Corp.	3.625%	12/12/26	100,000	92,988

	Coupon	Maturity	Shares / Par Value	Fair Value
Insurance — 1.6% continued				
MassMutual Global Funding (c)	4.150%	08/26/25	\$ 500,000	\$ 485,545
MassMutual Global Funding (c)	1.200%	07/16/26	400,000	353,578
MassMutual Global Funding (c)	2.150%	03/09/31	500,000	406,222
MassMutual Global Funding II (c)	5.050%	06/14/28	500,000	495,956
Met Life Global Funding I (c)	4.300%	08/25/29	1,000,000	947,715
Met Life Global Funding I (a)(c)	1.550%	01/07/31	900,000	700,112
Met Life Global Funding I (c)	5.150%	03/28/33	500,000	494,499
Met Tower Global Funding (c)	3.700%	06/13/25	350,000	335,599
New York Life Global Funding (c)	2.900%	01/17/24	100,000	98,448
New York Life Global Funding (c)	2.350%	07/14/26	50,000	45,945
New York Life Global Funding (c)	4.900%	06/13/28	1,000,000	990,210
New York Life Global Funding (c)	1.200%	08/07/30	1,250,000	967,714
Northwestern Mutual Global Funding (c)	4.000%	07/01/25	400,000	387,400
Northwestern Mutual Global Funding (c)	4.350%	09/15/27	400,000	389,971
Pacific Life Global Fund II (c)	1.450%	01/20/28	500,000	418,018
Pricoa Global Funding (c)	3.450%	09/01/23	160,000	159,307
Pricoa Global Funding I (c)	5.100%	05/30/28	500,000	495,226
Principal Life Global Funding II (c)	1.250%	06/23/25	525,000	478,948
Principal Life Global Funding II (a)(c)	0.875%	01/12/26	500,000	444,525
Progressive Corp.	3.200%	03/26/30	240,000	215,064
Protective Life Global Funding (c)	3.218%	03/28/25	285,000	271,156

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	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 16.9% continued				
Insurance — 1.6% continued				
Protective Life Global Funding ^(c)	5.209%	04/14/26	\$ 1,000,000	\$ 984,164
Protective Life Global Funding ^(c)	1.900%	07/06/28	650,000	553,029
Protective Life Global Funding ^{(a)(c)}	1.737%	09/21/30	1,100,000	862,326
UnitedHealth Group, Inc.	4.200%	05/15/32	900,000	859,196
UnitedHealth Group, Inc.	5.350%	02/15/33	250,000	259,776
UnitedHealth Group, Inc.	4.750%	05/15/52	400,000	379,461
UnitedHealth Group, Inc.	5.200%	04/15/63	500,000	500,185
				15,577,465
Natural Gas — 0.1%				
Atmos Energy Corp.	2.625%	09/15/29	310,000	272,503
Atmos Energy Corp.	4.125%	03/15/49	885,000	743,966
				1,016,469
Other Utility — 0.1%				
American Water Capital Corp.	2.800%	05/01/30	300,000	262,227
American Water Capital Corp.	2.300%	06/01/31	825,000	684,809
				947,036
REITS — 0.5%				
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	93,179
American Homes 4 Rent	4.250%	02/15/28	100,000	94,126
Boston Properties, LP	2.750%	10/01/26	50,000	44,145
CubeSmart, LP	2.250%	12/15/28	2,100,000	1,769,586
ERP Operating, LP	2.850%	11/01/26	100,000	92,767
ERP Operating, LP	2.500%	02/15/30	150,000	127,676
Life Storage, LP	3.875%	12/15/27	100,000	92,824
Public Storage ^(a)	1.850%	05/01/28	800,000	694,218
Realty Income Corp.	0.750%	03/15/26	1,375,000	1,208,073
Realty Income Corp.	3.000%	01/15/27	100,000	92,203
Spirit Realty, LP	4.450%	09/15/26	100,000	94,187
	Coupon	Maturity	Shares / Par Value	Fair Value
REITS — 0.5% continued				
Spirit Realty, LP	2.100%	03/15/28	\$ 250,000	\$ 209,503
Spirit Realty, LP	4.000%	07/15/29	60,000	52,777
Spirit Realty, LP	3.200%	02/15/31	250,000	204,163
				4,869,427
Technology — 0.9%				
Apple, Inc.	2.200%	09/11/29	250,000	219,342
Apple, Inc. ^(a)	1.650%	05/11/30	300,000	252,568
Apple, Inc. ^(a)	4.850%	05/10/53	500,000	512,383
Apple, Inc.	4.100%	08/08/62	425,000	372,023
Dell International, LLC/EMC Corp.	5.300%	10/01/29	100,000	99,271
Dell International, LLC/EMC Corp. ^(a)	5.750%	02/01/33	350,000	353,355
Fidelity National Information Services, Inc.	1.650%	03/01/28	300,000	253,161
HP, Inc. ^(a)	4.200%	04/15/32	1,670,000	1,497,776
Intel Corp.	5.125%	02/10/30	400,000	402,454
Mastercard, Inc.	4.850%	03/09/33	1,350,000	1,372,632
Oracle Corp.	3.600%	04/01/40	1,700,000	1,315,132
Oracle Corp.	6.900%	11/09/52	250,000	280,592
QUALCOMM, Inc.	6.000%	05/20/53	425,000	475,701
Visa, Inc.	3.150%	12/14/25	800,000	766,824
Xilinx, Inc. ^(a)	2.375%	06/01/30	1,000,000	863,260
				9,036,474
Transportation — 0.7%				
Alaska Airlines Pass-Through Trust, Series 2020-1B, Class A ^(c)	4.800%	02/15/29	120,604	115,823
American Airlines Pass-Through Trust, Series 2016-2, Class AA	3.200%	12/15/29	313,650	280,835
Burlington North Santa Fe, LLC ^(a)	5.050%	03/01/41	500,000	492,334
CSX Corp.	4.250%	11/01/66	100,000	82,320
FedEx Corp. ^(a)	2.400%	05/15/31	500,000	414,902
FedEx Corp., Series 2020-1, Class AA, CV	1.875%	02/20/34	1,321,136	1,077,736
Kirby Corp. ^(a)	4.200%	03/01/28	600,000	559,412
Norfolk Southern Corp.	3.000%	03/15/32	600,000	516,367
Ryder System, Inc.	2.850%	03/01/27	500,000	456,784
Ryder System, Inc.	5.650%	03/01/28	500,000	500,209

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	Coupon	Maturity	Shares / Par Value	Fair Value
Corporate Credit — 16.9% continued				
Transportation — 0.7% continued				
Southwest Airlines Co.	2.625%	02/10/30	\$ 1,300,000	\$ 1,104,938
U.S. Airways Pass-Through Trust, Series 2011-1, Class A	7.125%	04/22/25	22,123	22,066
United Airlines Pass-Through Trust, Series 2020-1B, Class B	4.875%	07/15/27	342,500	326,900
United Airlines Pass-Through Trust, Series 2020-1, Class A	5.875%	04/15/29	215,605	213,753
United Parcel Service, Inc. ^(a)	4.875%	03/03/33	900,000	909,493
				7,073,872
Total Corporate Credit				\$ 165,518,554
(Cost \$174,276,989)				
Government Related — 0.1%				
Government Owned, No Guarantee — 0.1%				
Tennessee Valley Authority	4.250%	09/15/52	500,000	458,183
Tennessee Valley Authority	4.625%	09/15/60	525,000	507,944
Total Government Related				\$ 966,127
(Cost \$1,248,707)				
Securitized — 65.5%				
ABS-Other — 3.5%				
BXG Receivables Note Trust, Series 2018-A, Class C ^(c)	4.440%	02/02/34	176,154	165,186
Cascade Funding Mortgage Trust, Series 2021-GRN1, Class B ^(c)	1.830%	03/20/41	1,000,000	841,036
Diamond Resorts Owner Trust, Series 2019-1, Class B ^(c)	3.530%	02/20/32	48,845	46,343
Diamond Resorts Owner Trust, Series 2021-1A, Class B ^(c)	2.050%	11/21/33	252,111	228,830
	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other — 3.5% continued				
Diamond Resorts Owner Trust, Series 2021-1A, Class C ^(c)	2.700%	11/21/33	\$ 191,604	\$ 173,482
FMC GMSR Issuer Trust, Series 2020-GT1, Class A ^{(b)(c)}	4.450%	01/25/26	1,750,000	1,500,900
FMC GMSR Issuer Trust, Series 2021-GT1, Class A ^{(b)(c)}	3.620%	07/25/26	3,300,000	2,681,136
FMC GMSR Issuer Trust, Series 2021-GT2, Class A ^(c)	3.850%	10/25/26	3,640,000	2,967,697
FMC GMSR Issuer Trust, Series 2022-GT2, Class A ^(c)	7.900%	07/25/27	2,350,000	2,303,230
Gold Key Resorts, LLC, Series 2014-A, Class A ^(c)	3.220%	03/17/31	3,733	3,698
GoodGreen Trust, Series 2017-1A, Class A ^(c)	3.740%	10/15/52	168,677	148,297
GoodGreen Trust, Series 2020-1A, Class A ^(c)	2.630%	04/15/55	275,163	227,605
Helios Issuer, LLC, Series 2019-AA, Class A ^(c)	3.750%	06/20/46	89,975	79,643
Helios Issuer, LLC, Series 2020-4, Class A ^(c)	2.980%	06/20/47	218,241	193,184
Helios Issuer, LLC, Series 2021-A, Class A ^(c)	1.800%	02/20/48	514,618	430,346
Hero Funding Trust, Series 2016-2A, Class A ^(c)	3.750%	09/20/41	88,338	79,162
Hero Funding Trust, Series 2016-3A, Class A1 ^(c)	3.080%	09/20/42	132,217	115,443
Hero Funding Trust, Series 2016-4A, Class A1 ^(c)	3.570%	09/20/47	122,986	108,799
Hero Funding Trust, Series 2016-4B, Class B ^(c)	4.990%	09/20/47	65,001	62,696

Diamond Hill Core Bond Fund
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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
ABS-Other — 3.5% continued				
Hero Funding Trust, Series 2017-3A, Class A1 ^(c)	3.190%	09/20/48	\$ 110,789	\$ 94,830
Hero Funding Trust, Series 2017-3A, Class A2 ^(c)	3.950%	09/20/48	405,327	355,008
Hero Funding Trust, Series 2018-1A, Class A2 ^(c)	4.670%	09/20/48	42,774	38,870
Holiday Inn Timeshare Trust, Series 2020-A, Class C ^(c)	3.420%	10/09/39	291,058	266,179
Loanpal Solar Loan Ltd., Series 2020-3GS, Class B ^(c)	3.450%	12/20/47	520,648	389,701
Loanpal Solar Loan Ltd., Series 2021-1GS, Class A ^(c)	2.290%	01/20/48	491,862	366,667
Loanpal Solar Loan Ltd., Series 2021-1GS, Class B ^(c)	2.840%	01/20/48	791,419	558,792
Loanpal Solar Loan Ltd., Series 2021-2GS, Class A ^(c)	2.220%	03/20/48	730,539	529,346
Mill City Solar Loan Ltd., Series 2019-2GS, Class A ^(c)	3.690%	07/20/43	122,847	104,858
Mosaic Solar Loans, LLC, Series 2018-1, Class A ^(c)	4.010%	06/22/43	66,397	60,583
Mosaic Solar Loans, LLC, Series 2017-2, Class B ^(c)	4.770%	06/22/43	38,649	34,683
Mosaic Solar Loans, LLC, Series 2020-1, Class A ^(c)	2.100%	04/20/46	256,711	219,805
Mosaic Solar Loans, LLC, Series 2023-1A, Class B ^(c)	6.920%	06/20/53	2,648,137	2,556,522

	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other — 3.5% continued				
Mosaic Solar Loans, LLC, Series 2023-2A, Class C ^(c)	8.180%	09/22/53	\$ 3,500,000	\$ 3,137,062
Mosaic Solar Loans, LLC, Series 2023-3A, Class A ^(c)	5.910%	11/20/53	2,466,758	2,407,849
PNMAC GMSR Issuer Trust, Series 2018-GT2, Class NT ^{(b)(c)}	7.800%	08/25/25	4,000,000	3,950,388
PNMAC GMSR Issuer Trust, Series 2022-GT1, Class A (1* SOFR + 425) ^{(b)(c)}	9.317%	05/25/27	2,200,000	2,197,377
Renew Financial, LLC, Series 2017-1, Class A ^(c)	3.670%	09/20/52	283,067	245,597
Renew Financial, LLC, Series 2017-1, Class B ^(c)	5.750%	09/20/52	25,087	23,339
Renew Financial, LLC, Series 2017-2, Class A ^(c)	3.220%	09/22/53	30,879	26,683
SPS Servicer Advance Receivables, Series 2020-T2, Class D ^(c)	3.160%	11/15/55	994,000	835,505
Sunnova Solar Issuer, LLC, Series 2020-2A, Class A ^(c)	2.730%	11/01/55	3,826,495	3,011,828
Westgate Resorts, Series 2020-1A, Class C ^(c)	6.213%	03/20/34	383,739	378,334
				34,146,519

Agency CMBS — 2.3%				
FARM Mortgage Trust, Series 2021-1, Class A ^(c)	2.180%	01/25/51	13,897,212	11,159,892

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Agency CMBS — 2.3% continued				
Farmer Mac Agricultural Real Estate, Series 2022-1, Class A ^(c)	2.540%	07/25/51	\$ 3,383,433	\$ 2,823,813
Farmer Mac Agricultural Real Estate, Series 2023-1, Class A ^(c)	2.631%	01/25/52	5,105,661	4,186,453
FNMA, Pool #FN BM6011	3.353%	11/01/26	488,420	466,549
FNMA, Pool #FN AN3598	2.550%	12/01/28	261,438	237,710
FNMA, Pool #FN BL4548	2.430%	10/01/29	185,113	164,702
FNMA, Pool #FN 464107	4.820%	12/01/29	101,020	101,001
FNMA, Pool #BS0038	1.650%	01/01/31	2,000,000	1,627,761
FNMA, Pool #FN AN6149	3.140%	07/01/32	750,000	679,433
FNMA, Pool #FN AN7612	3.280%	12/01/32	248,164	225,537
FNMA, Pool #FN 469130	4.870%	10/01/41	121,844	121,086
FNMA, Pool #FN AM5015	4.940%	12/01/43	730,454	715,341
				22,509,278

Agency MBS CMO — 25.9%				
FHLMC, Series 306, Class F3, Pool #S2-0432 (1* SOFR + 30) ^(b)	5.407%	05/15/28	39,079	38,932
FHLMC, Series 4847, Class CV	3.500%	02/15/30	351,533	334,175
FHLMC, Series 2646, Class ZH	5.000%	07/15/33	135,069	134,649
FHLMC, Series 4265, Class FD (1* SOFR + 40) ^(b)	5.507%	01/15/35	197,604	193,950
FHLMC, Series 4613, Class AF (1* SOFR + 110) ^(b)	6.207%	11/15/37	306,190	304,256
FHLMC, Series 3605, Class PB	4.500%	11/15/39	54,266	52,001
FHLMC, Series 3617, Class PC	4.500%	12/15/39	73,577	70,556

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO — 25.9% continued				
FHLMC, Series 3740, Class FC (1* SOFR + 50) ^(b)	5.607%	10/15/40	\$ 68,199	\$ 66,501
FHLMC, Series 3759, Class ME	4.000%	11/15/40	522,545	488,169
FHLMC, Series 3811, Class TA	5.000%	02/15/41	262,142	259,276
FHLMC, Series 3895, Class BF (1* SOFR + 50) ^(b)	5.607%	07/15/41	69,616	68,375
FHLMC, Series 3923, Class CZ	5.000%	09/15/41	937,987	930,346
FHLMC, Series 3959, Class PZ	4.500%	11/15/41	3,693,767	3,527,068
FHLMC, Series 4074, Class JY	2.500%	07/15/42	500,000	423,458
FHLMC, Series 4116, Class YC	2.500%	10/15/42	1,240,000	961,575
FHLMC, Series 5149, Class CA	2.000%	01/15/43	1,049,335	738,126
FHLMC, Series 4165, Class ZT	3.000%	02/15/43	6,798,658	5,454,986
FHLMC, Series 4180, Class ZB	3.000%	03/15/43	170,779	125,764
FHLMC, Series 4183, Class NQ	3.000%	03/15/43	2,920,000	2,594,139
FHLMC, Series 4204, Class QZ	3.000%	05/15/43	674,553	456,908
FHLMC, Series 4210, Class Z	3.000%	05/15/43	333,850	271,066
FHLMC, Series 4447, Class YZ	4.000%	08/15/43	1,151,087	1,091,203
FHLMC, Series 4333, Class GL	3.500%	04/15/44	250,000	217,182
FHLMC, Series 4408, Class BC	3.000%	11/15/44	1,020,410	811,697
FHLMC, Series 4673, Class PH	3.500%	01/15/45	216,870	206,050
FHLMC, Series 4448, Class GZ	2.500%	03/15/45	2,768,479	2,121,318
FHLMC, Series 4473, Class Z	3.000%	05/15/45	407,694	318,556
FHLMC, Series 4531, Class PZ	3.500%	11/15/45	1,425,997	1,315,303
FHLMC, Series 4623, Class BZ	3.500%	10/15/46	4,066,704	3,713,477
FHLMC, Series 4738, Class TW	3.000%	11/15/46	1,385,000	1,222,760
FHLMC, Series 4857, Class H	4.000%	11/15/46	199,066	193,148

Diamond Hill Core Bond Fund
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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Agency MBS CMO — 25.9% continued				
FHLMC, Series 4710, Class GZ	3.000%	01/15/47	\$ 4,406,649	\$ 3,547,935
FHLMC, Series 5099, Class CM	2.000%	07/25/47	3,750,000	2,524,661
FHLMC, Series 4736, Class CL	3.000%	12/15/47	441,240	369,020
FHLMC, Series 4753, Class EZ	3.500%	12/15/47	2,062,769	1,891,399
FHLMC, Series 4745, Class CZ	3.500%	01/15/48	1,211,937	1,067,716
FHLMC, Series 4768, Class ZH	3.000%	03/15/48	1,491,882	1,302,512
FHLMC, Series 4801, Class ZN	4.000%	05/15/48	853,742	798,887
FHLMC, Series 4941, Class NW	2.500%	05/25/49	758,520	509,522
FHLMC, Series 4892, Class PZ	3.000%	07/15/49	1,356,151	911,822
FHLMC, Series 4911, Class JM	3.500%	09/25/49	1,000,000	781,224
FHLMC, Series 5159, Class WZ, Pool #5159	2.000%	01/25/50	663,742	381,184
FHLMC, Series 5103, Class LH	1.500%	03/25/50	2,667,318	2,183,415
FHLMC, Series 5057, Class DN	2.000%	03/25/50	955,407	769,081
FHLMC, Series 5129, Class DM	1.000%	08/25/50	1,465,439	1,089,398
FHLMC, Series 5017, Class CB	1.500%	09/25/50	1,226,325	901,003
FHLMC, Series 5011, Class DB	2.000%	09/25/50	262,000	150,610
FHLMC, Series 5038, Class QP	0.750%	10/25/50	2,964,234	2,087,888
FHLMC, Series 5028, Class PW	1.500%	10/25/50	684,000	420,286
FHLMC, Series 5039, Class JL	1.250%	11/25/50	1,420,965	1,083,167
FHLMC, Series 5223, Class MZ	4.500%	12/25/50	3,385,856	3,032,852
FHLMC, Series 5085, Class TY	1.000%	01/25/51	1,263,612	738,501
FHLMC, Series 5072, Class DG	1.000%	02/25/51	795,977	606,945
FHLMC, Series 5146, Class ZW	2.000%	07/25/51	1,632,735	836,901
FHLMC, Series 5202, Class DZ	3.000%	07/25/51	2,592,986	1,640,769
FHLMC, Series 5155, Class MG	1.500%	10/25/51	1,090,598	878,987
FHLMC, Series 5159, Class PL	1.250%	11/25/51	1,566,413	1,243,828

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO — 25.9% continued				
FHLMC, Series 5162, Class AP	2.000%	11/25/51	\$ 2,740,707	\$ 2,318,793
FHLMC, Series 5173, Class BZ	2.500%	12/25/51	1,040,334	587,245
FHLMC, Series 4377, Class KZ	3.500%	02/15/52	848,950	744,087
FHLMC, Series 5210, Class BZ	3.000%	02/25/52	8,473,291	5,636,902
FHLMC, Series 5189, Class ZP	3.000%	02/25/52	999,540	786,830
FHLMC, Series 5232, Class HL	4.000%	06/25/52	4,120,792	3,611,693
FHLMC, Series 5249, Class PL	4.000%	08/25/52	2,904,186	2,544,388
FHLMC, Series 5297, Class DB	5.000%	03/25/53	1,239,531	1,204,218
FHLMC, Series 5318, Class AZ	5.500%	06/25/53	4,552,459	4,454,847
FNMA, Series 2010-155, Class JH	4.000%	12/25/28	120,000	114,415
FNMA, Series 2013-35, Class YT	6.500%	09/25/32	136,491	138,991
FNMA, Series 2012-129, Class HT	2.000%	12/25/32	47,313	41,371
FNMA, Series 2002-86, Class PG	6.000%	12/25/32	42,448	43,225
FNMA, Series 2004-56, Class Z	7.500%	03/25/34	89,789	95,199
FNMA, Series 2004-17, Class BA	6.000%	04/25/34	293,929	306,105
FNMA, Series 2005-3, Class CG	5.500%	02/25/35	121,920	122,277
FNMA, Series 2005-62, Class ZL	5.500%	07/25/35	200,044	200,752
FNMA, Series 2006-56, Class DC (1* SOFR + 65) ^(b)	5.788%	07/25/36	370,046	371,731
FNMA, Series 2006-71, Class ZH	6.000%	07/25/36	233,710	239,201
FNMA, Series 2009-19, Class TD	5.000%	08/25/36	69,548	68,807
FNMA, Series 2007-95, Class A3 (1* SOFR + 25) ^(b)	6.341%	08/27/36	1,600,000	1,402,919

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Agency MBS CMO — 25.9% continued				
FNMA, Series 2006-108, Class FD (1* SOFR + 38) ^(b)	5.518%	11/25/36	\$ 93,319	\$ 91,587
FNMA, Series 2007-39, Class NB	4.250%	05/25/37	90,043	88,384
FNMA, Series 2008-60, Class JC	5.000%	07/25/38	148,192	144,568
FNMA, Series 2009-103, Class MB ^(b)	4.407%	12/25/39	85,954	86,839
FNMA, Series 2010-118, Class DZ	4.750%	10/25/40	1,373,787	1,324,312
FNMA, Series 2011-14, Class PB	5.000%	03/25/41	464,269	462,972
FNMA, Series 2011-57, Class PD	4.000%	07/25/41	321,407	303,334
FNMA, Series 2011-62, Class UA	4.500%	07/25/41	619,301	596,473
FNMA, Series 2012-9, Class FC (1* SOFR + 40) ^(b)	5.538%	02/25/42	95,829	93,952
FNMA, Series 2012-40, Class GY	4.000%	04/25/42	1,013,045	945,433
FNMA, Series 2013-34, Class GP	3.000%	05/25/42	316,809	295,366
FNMA, Series 2012-52, Class PQ	3.500%	05/25/42	683,221	585,865
FNMA, Series 2012-56, Class WC	3.500%	05/25/42	1,054,000	931,623
FNMA, Series 2012-79, Class QB	2.000%	07/25/42	107,295	93,401
FNMA, Series 2003-W2, Class 1-1A	6.500%	07/25/42	596,909	598,881
FNMA, Series 411, Class A3	3.000%	08/25/42	84,357	75,694
FNMA, Series 2012-92, Class Z	3.500%	08/25/42	4,684,266	4,172,383

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO — 25.9% continued				
FNMA, Series 2012-99, Class UY	2.500%	09/25/42	\$ 465,000	\$ 365,114
FNMA, Series 2013-35, Class LP	3.000%	01/25/43	419,000	387,031
FNMA, Series 2013-35, Class CV	3.000%	02/25/43	350,000	310,542
FNMA, Series 2013-13, Class WH	3.500%	03/25/43	1,072,000	892,407
FNMA, Series 2013-31, Class NT	3.000%	04/25/43	34,515	31,092
FNMA, Series 2003-W10, Class 3A-5	4.299%	06/25/43	490,800	460,538
FNMA, Series 2013-84, Class B	4.000%	08/25/43	1,000,000	911,386
FNMA, Series 2013-104, Class CY	5.000%	10/25/43	250,000	245,181
FNMA, Series 2013-115, Class PB	4.500%	11/25/43	300,000	292,150
FNMA, Series 2015-11, Class MZ	4.000%	12/25/43	5,075,819	4,771,699
FNMA, Series 2014-2, Class PB	4.000%	02/25/44	524,030	490,712
FNMA, Series 2017-16, Class UW	3.000%	07/25/45	2,044,494	1,748,949
FNMA, Series 2016-68, Class AL	3.000%	10/25/46	1,182,169	1,053,427
FNMA, Series 2016-80, Class CZ	3.000%	11/25/46	616,654	419,137
FNMA, Series 2017-77, Class HZ	3.500%	10/25/47	956,871	856,612
FNMA, Series 2018-08, Class DZ	3.500%	02/25/48	640,330	570,884
FNMA, Series 2022-4, Class QM	2.000%	03/25/48	1,602,020	1,131,562
FNMA, Series 2018-31, Class KQ	3.500%	05/25/48	600,000	537,101

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Agency MBS CMO — 25.9% continued				
FNMA, Series 2018-31, Class KB	3.500%	05/25/48	\$ 202,429	\$ 183,600
FNMA, Series 2018-37, Class CL	4.000%	06/25/48	622,735	528,740
FNMA, Series 2018-66, Class PZ	4.000%	09/25/48	581,411	482,317
FNMA, Series 2018-77, Class BY	3.000%	10/25/48	2,643,533	2,275,228
FNMA, Series 2019-01, Class MH	3.000%	02/25/49	211,834	190,981
FNMA, Series 2019-8, Class ZD	3.500%	03/25/49	581,758	507,662
FNMA, Series 2019-038, Class MT	3.000%	07/25/49	902,190	781,623
FNMA, Series 2019-40, Class PL	4.000%	07/25/49	318,000	261,653
FNMA, Series 2019-42, Class DZ	2.750%	08/25/49	1,686,677	1,127,875
FNMA, Series 2019-60, Class DZ	2.500%	10/25/49	1,629,696	979,529
FNMA, Series 2019-60, Class WZ	2.750%	10/25/49	580,559	386,910
FNMA, Series 2019-83, Class EB	2.000%	01/25/50	171,000	101,381
FNMA, Series 2020-15, Class KY	3.000%	03/25/50	2,077,414	1,555,976
FNMA, Series 2020-22, Class AY	2.000%	04/25/50	1,254,000	769,221
FNMA, Series 2020-42, Class BY	2.000%	06/25/50	935,000	542,758
FNMA, Series 2020-95, Class KY	1.500%	01/25/51	2,060,000	1,205,143
FNMA, Series 2021-15, Class HD	1.000%	04/25/51	970,832	697,883

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO — 25.9% continued				
FNMA, Series 2021-73, Class ZD	2.000%	11/25/51	\$ 1,429,633	\$ 690,024
FNMA, Series 2022-1, Class GE	1.500%	02/25/52	4,264,272	3,525,944
FNMA, Series 2022-49, Class GZ	4.000%	08/25/52	4,729,995	4,138,488
GNMA, Series 2015-161, Class AV	3.000%	01/20/29	296,413	278,605
GNMA, Series 2018-091, Class VL	3.500%	10/20/29	1,252,037	1,175,495
GNMA, Series 23-4, Class BV	5.500%	12/20/33	1,207,741	1,216,830
GNMA, Series 2004-49, Class MZ	6.000%	06/20/34	387,174	390,912
GNMA, Series 2005-13, Class BG	5.000%	02/20/35	171,113	169,078
GNMA, Series 2015-123, Class VB	3.500%	09/20/35	436,000	414,905
GNMA, Series 2006-17, Class JN	6.000%	04/20/36	138,499	139,509
GNMA, Series 2008-51, Class PH	5.250%	06/20/38	84,358	82,911
GNMA, Series 2009-2, Class PA	5.000%	12/20/38	47,708	46,808
GNMA, Series 2014-79, Class HU	3.000%	02/16/40	443,238	385,138
GNMA, Series 2012-74, Class LY	2.500%	06/20/42	392,000	303,332
GNMA, Series 2012-134, Class KM	2.000%	09/20/42	342,000	268,655
GNMA, Series 2012-113, Class NZ	4.500%	09/20/42	294,964	280,360
GNMA, Series 2013-186, Class PY	2.000%	11/20/42	4,500,000	3,709,820
GNMA, Series 2013-6, Class PE	2.000%	01/20/43	100,000	78,120

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Agency MBS CMO — 25.9% continued				
GNMA, Series 2013-5, Class GY	3.000%	01/20/43	\$ 682,000	\$ 558,867
GNMA, Series 2015-179, Class ZB	2.500%	02/20/45	59,450	47,524
GNMA, Series 2016-37, Class YA	3.000%	12/20/45	1,052,834	927,239
GNMA, Series 2016-38, Class ZP	3.500%	03/20/46	77,302	60,087
GNMA, Series 2016-74, Class PL	3.000%	05/20/46	960,446	842,412
GNMA, Series 2016-77, Class GY	3.000%	06/20/46	1,110,000	972,473
GNMA, Series 2016-120, Class YZ	3.000%	09/20/46	500,000	423,616
GNMA, Series 2016-116, Class AB	3.000%	09/20/46	1,297,667	1,072,119
GNMA, Series 2016-118, Class LB	3.000%	09/20/46	500,000	428,776
GNMA, Series 2017-080, Class BZ	3.500%	05/20/47	432,914	342,647
GNMA, Series 2017-120, Class JZ	4.000%	08/20/47	661,602	586,802
GNMA, Series 2019-092, Class DB	2.250%	01/20/48	1,692,616	1,444,161
GNMA, Series 2018-006, Class JY	2.750%	01/20/48	284,000	246,154
GNMA, Series 2018-14, Class MZ	3.000%	01/20/48	405,792	311,231
GNMA, Series 2018-097, Class GY	4.000%	07/20/48	1,162,000	1,113,997
GNMA, Series 2018-105, Class ZK	4.000%	08/20/48	485,159	437,348
GNMA, Series 2018-120, Class PY	3.500%	09/20/48	666,201	610,895

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO — 25.9% continued				
GNMA, Series 2018-154, Class ZU	4.000%	11/20/48	\$ 517,566	\$ 445,652
GNMA, Series 2018-166, Class Z	4.000%	12/20/48	495,089	425,024
GNMA, Series 2019-20, Class JK	3.500%	02/20/49	154,917	144,039
GNMA, Series 2019-031, Class AZ	5.000%	03/20/49	208,995	207,767
GNMA, Series 2019-042, Class AB	3.250%	04/20/49	7,726,426	6,878,717
GNMA, Series 2019-052, Class HL	4.000%	04/20/49	490,565	441,074
GNMA, Series 2019-085, Class MC	2.500%	06/20/49	1,119,138	975,629
GNMA, Series 2019-99, Class EW	3.000%	08/20/49	540,446	439,652
GNMA, Series 2019-99, Class GP	3.500%	08/20/49	517,000	423,415
GNMA, Series 2021-66, Class YM	3.500%	09/20/49	1,818,915	1,563,257
GNMA, Series 2020-093, Class AZ	3.000%	04/20/50	850,078	598,713
GNMA, Series 2020-065, Class YC	2.000%	05/20/50	1,357,144	1,069,841
GNMA, Series 2020-84, Class LB	1.250%	06/20/50	4,787,332	3,661,254
GNMA, Series 2021-58, Class NA	1.000%	07/20/50	586,384	443,363
GNMA, Series 2020-097, Class ML	2.500%	07/20/50	1,975,000	1,310,950
GNMA, Series 2020-133, Class ZM	1.000%	09/20/50	494,354	185,701
GNMA, Series 2020-165, Class BP	1.000%	11/20/50	574,305	465,937
GNMA, Series 2020-183, Class AE	1.250%	12/20/50	598,103	332,121

Diamond Hill Core Bond Fund
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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Agency MBS CMO — 25.9% continued				
GNMA, Series 2021-86, Class MB	1.000%	05/20/51	\$ 636,155	\$ 480,812
GNMA, Series 2021-121, Class JW	1.500%	07/20/51	1,708,699	971,883
GNMA, Series 2021-149, Class ZB	3.000%	08/20/51	300,684	196,713
GNMA, Series 2022-69, Class BY	2.000%	10/20/51	1,000,000	739,624
GNMA, Series 2022-206, Class GZ	4.500%	10/20/51	1,071,823	970,517
GNMA, Series 2021-196, Class YZ	1.500%	11/20/51	1,101,926	481,736
GNMA, Series 2021-216, Class QM	1.500%	12/20/51	1,133,749	668,126
GNMA, Series 2022-10, Class QJ	1.750%	01/20/52	1,158,766	759,883
GNMA, Series 2022-84, Class AL	3.500%	05/20/52	2,812,353	2,334,470
GNMA, Series 2022-101, Class PL	4.500%	06/20/52	9,199,000	8,501,634
GNMA, Series 2022-205, Class CH	5.000%	06/20/52	3,242,719	3,166,144
GNMA, Series 2022-129, Class PL	4.000%	07/20/52	3,595,000	3,089,962
GNMA, Series 2022-125, Class JW	5.000%	07/20/52	2,000,000	1,909,045
GNMA	4.000%	08/20/52	1,585,000	1,335,676
GNMA, Series 2022-160, Class QL	4.500%	09/20/52	5,500,000	4,981,585
GNMA, Series 2022-183, Class BZ	5.000%	10/20/52	2,998,088	2,848,419
GNMA, Series 2022-172, Class MZ	5.500%	10/20/52	1,933,355	1,901,268
GNMA, Series 2022-190, Class DZ	5.750%	11/20/52	2,021,595	2,031,736

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO — 25.9% continued				
GNMA, Series 2022-197, Class JB	6.000%	11/20/52	\$ 1,500,715	\$ 1,616,782
GNMA, Series 2022-205, Class CE	5.000%	12/20/52	2,180,598	2,097,388
GNMA, Series 2022-209, Class JW	5.500%	12/20/52	2,038,000	1,995,992
GNMA, Series 2023-13, Class JB	5.250%	01/20/53	505,050	483,779
GNMA	5.500%	01/20/53	5,782,645	5,715,796
GNMA, Series 2023-4, Class BZ	5.500%	01/20/53	1,559,789	1,508,226
GNMA, Series 2023-070, Class BZ	6.000%	01/20/53	4,555,435	4,657,251
GNMA, Series 2023-35, Class DB	4.500%	02/20/53	1,233,954	1,114,585
GNMA, Series 2023-45, Class HZ	5.000%	03/20/53	3,038,167	2,836,497
GNMA, Series 2023-45, Class EZ	6.000%	03/20/53	1,843,638	1,881,557
GNMA, Series 2023-055, Class AT	5.000%	04/20/53	7,941,260	7,709,006
GNMA, Series 2023-065, Class LZ	5.500%	05/20/53	1,176,847	1,142,327
GNMA, Series 2023-066, Class ZE	6.500%	05/20/53	2,824,138	2,939,463
GNMA, Series 2023-082, Class GZ	6.000%	06/20/53	2,349,088	2,376,023
GNMA, Series 2023-081, Class KB	6.500%	06/20/53	4,407,508	4,545,070
GNMA, Series 2017-H18, Class EB ^(b)	4.838%	06/20/63	50,459	49,198
GNMA, Series 2014-H14, Class FA (1* TSFR1M + 61) ^(b)	5.358%	07/20/64	235,361	233,467
GNMA, Series 2014-H15, Class FA (1* TSFR1M + 61) ^(b)	5.594%	07/20/64	66,329	65,816

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Agency MBS CMO — 25.9% continued				
GNMA, Series 2016-H11, Class FD (1* TSFR12M + 112) ^(b)	4.869%	05/20/66	\$ 220,022	\$ 217,494
GNMA, Series 2017-H16, Class DB ^(b)	4.387%	08/20/67	28,321	27,480
				252,749,368

Agency MBS CMO Derivatives — 0.8%				
FHLMC, Series 3919, Class QS (IO) (-1* SOFR + 670) ^(b)	1.593%	08/15/30	1,109,652	50,950
FHLMC, Series 4214, Class CI (IO)	3.000%	06/15/31	221,850	4,266
FHLMC, Series 4114, Class IM (IO)	3.500%	07/15/31	247,386	3,865
FHLMC, Series 226, Class PO (PO)	0.000%	02/01/34	103,403	87,929
FHLMC, Series 3107, Class DC (IO) (-1* SOFR + 670) ^(b)	1.593%	06/15/35	158,358	282
FHLMC, Series 3102, Class TA (IO) (-7.5* SOFR30A + 64) ^(b)	7.500%	01/15/36	187,542	184,142
FHLMC, Series 3607, Class AO (PO)	0.000%	04/15/36	66,660	54,670
FHLMC, Series 237, Class S14 (IO) (-1* SOFR + 660) ^(b)	1.493%	05/15/36	268,396	27,900
FHLMC, Series 3199, Class OC (PO)	0.000%	08/15/36	97,749	83,618
FHLMC, Series 3607, Class OP (PO)	0.000%	07/15/37	254,945	205,900
FHLMC, Series 4006, Class IA (IO)	4.500%	09/15/41	323,881	28,933
FHLMC, Series 4422, Class DO (PO)	0.000%	10/15/41	903,140	671,142
FHLMC, Series 4116, Class LI (IO)	4.500%	02/15/42	1,064,510	119,014

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives — 0.8% continued				
FHLMC, Series 4074, Class SJ (IO) (-1* SOFR + 662) ^(b)	1.513%	07/15/42	\$ 682,331	\$ 98,077
FHLMC, Class (PO), Pool #S0-6050	0.000%	08/15/42	144,122	110,605
FHLMC, Class (PO), Pool #S0-6829	0.000%	09/15/43	262,912	196,723
FNMA, Series 2012-148, Class IA (IO)	4.000%	01/25/28	115,706	5,494
FNMA, Series 2004-91, Class SP (IO) (-2.4* SOFR + 1680) ^(b)	4.469%	10/25/31	137,434	138,468
FNMA, Series 2004-61, Class GO (PO)	0.000%	11/25/32	331,281	287,726
FNMA, Series 2013-89, Class DI (IO)	4.000%	08/25/33	1,084,826	97,779
FNMA, Series 2015-82, Class AI (IO)	3.500%	06/25/34	624,207	51,853
FNMA, Series 2016-28, Class DI (IO)	3.500%	03/25/35	544,411	52,170
FNMA, Series 384, Class I1 (IO)	5.000%	03/25/35	482,193	72,606
FNMA, Series 2005-52, Class JH (IO) (-1* SOFR + 660) ^(b)	1.462%	05/25/35	260,988	12,857
FNMA, Series 378, Class (IO) ^(b)	5.000%	06/25/35	538,481	83,715
FNMA, Series 2016-24, Class KI (IO)	3.500%	07/25/35	345,299	32,904
FNMA, Series 368, Class (IO)	5.000%	02/25/36	401,283	54,333
FNMA, Series 2006-96, Class MO (PO)	0.000%	10/25/36	25,468	22,273
FNMA, Series 379, Class I (PO)	0.000%	05/25/37	36,047	28,938
FNMA, Series 398, Class C5 (IO)	5.000%	05/25/39	597,613	113,082

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Agency MBS CMO Derivatives — 0.8% continued				
FNMA, Series 2010-44, Class CS (IO) (-1* SOFR + 655) ^(b)	1.412%	05/25/40	\$ 38,224	\$ 3,246
FNMA, Series 409, Class C1 (IO)	4.000%	04/01/42	893,763	163,847
FNMA, Series 2012-99, Class QS (IO) (-1* SOFR + 660) ^(b)	1.462%	09/25/42	1,767,714	164,271
FNMA, Series 2012-128, Class WS (IO) (-1* SOFR + 400) ^(b)	0.000%	11/25/42	980,829	641,579
FNMA, Series 2012-128, Class SH (IO) (-1* SOFR + 400) ^(b)	0.000%	11/25/42	464,337	327,312
FNMA, Series 2016-32, Class GO (PO)	0.000%	01/25/43	11,453	6,951
FNMA, Series 2016-30, Class IN (IO)	3.500%	02/25/43	905,538	47,063
FNMA, Series 2003-W10, Class 3IO (IO) ^(b)	0.147%	06/25/43	8,657,112	28,431
FNMA, Series 2013-82, Class SB (IO) (-2.67* SOFR + 1173) ^(b)	0.000%	08/25/43	350,236	230,987
FNMA, Series 2013-101, Class DO (PO)	0.000%	10/25/43	94,700	69,611
FNMA, Series 2014-42, Class SN (IO) (-1* SOFR + 605) ^(b)	0.912%	07/25/44	364,682	35,690
FNMA, Series 2019-31, Class CI (IO)	4.000%	02/25/47	798,471	57,168
FNMA, Series 2018-11B, Class QI (IO)	4.000%	01/25/48	2,239,381	343,843
FNMA, Series 2018-01, Class AI (IO)	5.000%	02/25/48	1,601,443	326,478
FNMA, Series 2018-24, Class (IO)	4.500%	04/25/48	1,773,109	289,578

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives — 0.8% continued				
GNMA, Series 2011-139, Class LS (IO) (-1* TSFR1M + 511) ^(b)	0.152%	03/16/38	\$ 1,704,118	\$ 104,627
GNMA, Series 2013-147, Class SD (IO) (-1* TSFR1M + 676) ^(b)	1.504%	12/20/39	1,279,357	122,620
GNMA, Series 2011-21, Class SA (IO) (-1* TSFR1M + 611) ^(b)	0.842%	02/16/41	1,428,100	133,640
GNMA, Series 2013-113, Class QS (IO) (-1* TSFR1M + 631) ^(b)	1.054%	02/20/42	225,823	9,469
GNMA, Series 2013-82, Class NS (IO) (-1* TSFR1M + 411) ^(b)	0.000%	05/20/43	1,294,967	814,423
GNMA, Series 2017-004, Class WI (IO)	4.000%	02/20/44	756,224	53,002
GNMA, Series 2016-32, Class MS (IO) (-1* TSFR1M + 616) ^(b)	0.893%	03/20/46	1,319,415	134,242
GNMA, Series 2019-98, Class BI (IO)	3.000%	06/20/49	847,484	221,340
GNMA, Series 2019-120, Class DI (IO)	3.500%	08/20/49	1,557,328	239,243
GNMA, Series 2013-H13, Class T1 (IO) ^(b)	0.461%	05/20/63	957,060	4,251
GNMA, Series 2016-H20, Class GI (IO) ^(b)	0.655%	08/20/66	724,865	884
GNMA, Series 2018-H08, Class NI (IO) ^(b)	1.192%	05/20/68	580,647	2,849
				7,558,859

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Agency MBS Passthrough — 5.4%				
FHLMC, Pool #FG G14973	4.000%	12/01/28	\$ 81,662	\$ 79,551
FHLMC, Pool #FG U59010	4.000%	11/01/34	267,834	254,423
FHLMC, Pool #FG G61909	4.500%	12/01/37	344,254	339,231
FHLMC, Pool #FG G06085	6.500%	09/01/38	45,829	48,082
FHLMC, Pool #FH 2B7995	2.523%	10/01/50	4,131,248	3,712,677
FHLMC, Pool #RE-6080	1.500%	11/01/50	1,560,370	1,171,597
FHLMC, Pool #RE-0015	3.000%	11/01/50	5,971,775	5,354,740
FHLMC, Series 4839, Class AL	4.000%	04/15/51	2,326,401	2,041,450
FNMA, Pool #FN 252409	6.500%	03/01/29	48,887	49,111
FNMA, Pool #FN AL5850	3.500%	10/01/29	184,875	177,633
FNMA, Pool #FN AS7287	3.500%	06/01/31	310,352	297,426
FNMA, Pool #FN AL3200	3.500%	02/01/33	244,937	233,647
FNMA, Pool #FN AT7120	3.500%	06/01/33	388,362	370,458
FNMA, Pool #FN AL5166	3.000%	11/01/33	238,910	217,610
FNMA, Pool #FN AL6685	4.000%	01/01/35	376,506	357,424
FNMA, Pool #FN MA2198	3.500%	03/01/35	245,002	231,842
FNMA, Pool #FN MA3050	4.500%	06/01/37	409,192	398,910
FNMA, Pool #FN AS4073	4.000%	12/01/44	173,697	166,124
FNMA, Pool #FN MA2778	3.500%	10/01/46	88,372	80,111
FNMA, Pool #BM6530	3.000%	10/01/48	334,544	292,384
FNMA, Pool #CA6940	2.247%	09/01/50	2,537,698	2,261,605
FNMA, Pool #FN BP7449	2.041%	10/01/50	993,781	904,669
FNMA, Pool #BM6452	2.114%	10/01/50	3,690,278	3,265,991
FNMA, Pool #FN BQ5239	2.222%	10/01/50	2,122,550	1,941,947
FNMA, Pool #FN BK8466	2.241%	12/01/50	1,076,574	928,706
FNMA, Pool #FN BR9977	1.782%	06/01/51	3,014,739	2,613,095

	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS Passthrough — 5.4% continued				
GNMA, Pool #MA5738M	4.000%	02/20/34	\$ 181,523	\$ 174,651
GNMA, Pool #GN 784279	5.500%	11/15/38	292,217	299,006
GNMA, Pool #711522X	4.500%	07/15/40	244,581	241,593
GNMA, Pool #GN 78541	4.500%	06/15/46	105,535	104,268
GNMA, Pool #G2 784792	4.500%	08/20/49	480,326	455,904
GNMA, Pool #G2 MA7248	3.000%	03/20/51	1,136,877	988,314
GNMA, Pool #G2 CI6717	3.000%	10/20/51	2,014,803	1,805,074
GNMA, Pool #MA7929M	3.500%	03/20/52	8,063,108	7,211,513
GNMA, Pool #G2 CR2128	3.000%	04/20/55	841,318	712,511
GNMA, Pool #G2 CN5057	4.500%	07/20/62	2,541,730	2,360,244
GNMA, Pool #CN5236C	4.000%	08/20/62	7,496,550	6,939,183
GNMA, Pool #G2 CN5237	4.500%	08/20/62	2,737,073	2,541,635
GNMA, Pool #G2 CQ3549	3.000%	10/20/62	450,774	379,501
GNMA, Pool #G2 CS5780	3.000%	02/20/63	334,068	281,248
				52,285,089

ARM — 0.0% ^(d)				
Structured Asset Securities Corp., Series 2003-37A, Class 2-A ^(b)	4.472%	12/25/33	7,105	6,666

Auto Loan — 2.7%				
ACC Auto Trust, Series 2021-A, Class A ^(c)	1.080%	04/15/27	35,781	35,700
ACM Auto Trust, Series 2023-1A, Class C ^(c)	8.590%	01/22/30	3,400,000	3,382,717
ACM Auto Trust, Series 2023-2A, Class A ^(c)	7.970%	06/20/30	2,500,000	2,499,918
Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A, Class A ^(c)	1.190%	01/15/27	611,063	595,983

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Auto Loan — 2.7% continued				
Arivo Acceptance Auto Loan Receivables Trust, Series 2022-2A, Class C ^(c)	9.840%	03/15/29	\$ 3,500,000	\$ 3,595,605
CarNow Auto Receivables Trust, Series 2021-1A, Class C ^(c)	2.160%	02/17/26	543,250	536,919
CarNow Auto Receivables Trust, Series 2023-1A, Class B ^(c)	6.950%	03/16/26	2,500,000	2,485,612
CarNow Auto Receivables Trust, Series 2023-1A, Class D ^(c)	7.990%	02/15/28	2,500,000	2,450,604
CIG Auto Receivables Trust, Series 2020-1, Class D ^(c)	2.350%	01/12/26	235,505	233,693
Credito Real USA Auto Receivable, Series 2021-1, Class A ^(c)	1.350%	02/16/27	164,634	162,431
FHF Trust, Series 2021-2A, Class A ^(c)	0.830%	12/15/26	413,267	393,642
FHF Trust, Series 2021-1, Class A ^(c)	1.270%	03/15/27	278,676	267,713
FHF Trust, Series 2021-2A, Class B ^(c)	1.630%	09/15/27	5,590,000	4,952,724
Lobel Automobile Receivables Trust, Series 2023-1, Class A ^(c)	6.970%	07/15/26	1,350,150	1,342,253
OneMain Direct Auto Receivables, Series 2019-1, Class D ^(c)	4.680%	04/14/31	675,000	624,583
Veros Auto Receivables Trust, Series 2021-1, Class B ^(c)	1.490%	10/15/26	1,000,000	969,159

	Coupon	Maturity	Shares / Par Value	Fair Value
Auto Loan — 2.7% continued				
Veros Auto Receivables Trust, Series 23-1, Class A ^(c)	7.120%	11/15/28	\$ 2,349,543	\$ 2,344,936
				26,874,192
CRE/CLO — 4.2%				
A10 Securitization, Series 2021-D, Class D ^(c)	4.409%	10/01/38	1,241,661	1,111,104
A10 Securitization, Series 2021-D, Class E ^(c)	4.937%	10/01/38	1,266,495	1,118,465
A10 Securitization, Series 2020-C, Class B ^(c)	2.617%	08/15/40	51,642	50,905
A10 Securitization, Series 2020-C, Class D ^(c)	4.129%	08/15/40	3,100,000	2,830,604
A10 Securitization, Series 2020-C, Class E ^(c)	5.465%	08/15/40	250,000	220,285
Acre Commercial Mortgage Trust, Series 2021-FL4, Class D (1* TSFR1M + 271) ^{(b)(c)}	7.805%	12/18/37	1,000,000	935,470
Acre Commercial Mortgage Trust, Series 2021-FL4, Class E (1* TSFR1M + 321) ^{(b)(c)}	8.305%	12/18/37	675,000	617,973
ACREC, LLC, Series 2023-FL2, Class A (1* TSFR1M + 223) ^{(b)(c)}	7.303%	02/19/38	2,000,000	1,980,962
AREIT CRE Trust, Series 2021-CRE5, Class A (1* TSFR1M + 119) ^{(b)(c)}	6.188%	11/17/38	1,162,713	1,135,759
AREIT CRE Trust, Series 2022-CRE7, Class C (1* SOFR + 384) ^{(b)(c)}	8.934%	06/17/39	900,000	870,555
BDS Ltd., Series 2021-FL8, Class C (1* TSFR1M + 166) ^{(b)(c)}	6.707%	01/18/36	1,093,000	1,033,846

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
CRE/CLO — 4.2% continued				
BDS Ltd., Series 2021-FL8, Class D (1* TSFR1M + 201) ^{(b)(c)}	7.057%	01/18/36	\$ 1,000,000	\$ 927,594
BXMT Ltd., Series 2020-FL2, Class A (1* TSFR1M + 101) ^{(b)(c)}	6.081%	02/15/38	1,218,715	1,164,145
BXMT Ltd., Series 2020-FL2, Class D (1* TSFR1M + 206) ^{(b)(c)(e)}	7.131%	02/15/38	1,520,000	1,250,872
BXMT Ltd., Series 2020-FL2, Class B (1* TSFR1M + 151) ^{(b)(c)}	6.581%	02/18/38	2,000,000	1,749,362
BXMT Ltd., Series 2021-FL4, Class C (1* TSFR1M + 186) ^{(b)(c)}	7.011%	05/15/38	1,600,000	1,343,326
BXMT Ltd., Series 2021-FL4, Class D (1* TSFR1M + 236) ^{(b)(c)(e)}	7.357%	05/15/38	2,250,000	1,857,431
KKR Financial Management, Series 2021-FL2, Class A ^(c)	6.228%	02/15/39	2,000,000	1,931,284
KKR Real Estate Finance Trust, Series 2021-FL2, Class A-S (1* TSFR1M + 141) ^{(b)(c)}	6.458%	02/15/39	1,500,000	1,414,896
LoanCore Issuer Ltd., Series 2019-CRE3, Class D (1* TSFR1M + 261) ^{(b)(c)(e)}	7.607%	04/15/34	3,420,000	3,002,459
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class A (1* TSFR1M + 96) ^{(b)(c)}	6.111%	07/15/36	2,481,711	2,432,911

	Coupon	Maturity	Shares / Par Value	Fair Value
CRE/CLO — 4.2% continued				
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class AS (1* TSFR1M + 131) ^{(b)(c)}	6.461%	07/15/36	\$ 1,300,000	\$ 1,261,485
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class C (1* TSFR1M + 181) ^{(b)(c)}	6.961%	07/15/36	1,000,000	938,178
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL10, Class D (1* TSFR1M + 573) ^{(b)(c)}	10.805%	09/17/37	750,000	736,002
PFP Ltd., Series 2021-8, Class A (1* TSFR1M + 111) ^{(b)(c)}	6.105%	08/09/37	1,151,132	1,118,830
PFP Ltd., Series 2021-8, Class C (1* TSFR1M + 191) ^{(b)(c)}	6.958%	08/09/37	1,700,000	1,590,906
PFP Ltd., Series 2021-7, Class A (1* TSFR1M + 96) ^{(b)(c)}	5.957%	04/14/38	72,981	71,958
PFP Ltd., Series 2021-7, Class A-S (1* TSFR1M + 126) ^{(b)(c)}	6.257%	04/14/38	1,499,925	1,455,563
PFP Ltd., Series 2021-7, Class B (1* TSFR1M + 151) ^{(b)(c)}	6.505%	04/14/38	961,952	907,481
PFP Ltd., Series 2021-7, Class D (1* TSFR1M + 251) ^{(b)(c)}	7.505%	04/14/38	1,749,913	1,637,881
PFP Ltd., Series 2021-7, Class E (1* TSFR1M + 311) ^{(b)(c)}	8.158%	04/14/38	1,249,938	1,097,013

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
CRE/CLO — 4.2% continued				
Shelter Growth Capital Partners, LLC, Series 2021-FL3, Class A (1* TSFR1M + 119) (b)(c)	6.187%	09/15/36	\$ 454,561	\$ 445,363
VMC Finance, LLC, Series 2019-FL3, Class B (1* TSFR1M + 176) (b)(c)	6.808%	09/15/36	1,321,442	1,285,983
				41,526,851
Credit Cards — 4.1%				
Brex Commercial Charge Card Master Trust, Series 2022-1, Class A (c)	4.630%	07/15/25	700,000	681,446
Continental Credit Card, LLC, Series 2019-1, Class A (c)	3.830%	08/15/26	93,628	93,356
Continental Credit Card, LLC, Series 2019-1, Class B (c)	4.950%	08/15/26	300,000	293,306
Continental Credit Card, LLC, Series 2020-A, Class A (c)	2.240%	12/15/28	1,600,000	1,532,298
Continental Credit Card, LLC, Series 2020-A, Class B (c)	3.660%	12/15/28	3,000,000	2,717,270
Continental Credit Card, LLC, Series 2021-A, Class B (c)	3.490%	12/17/29	2,500,000	2,240,622
Continental Credit Card, LLC, Series 2021-A, Class C (c)	4.020%	12/17/29	2,500,000	2,085,024
Continental Credit Card, LLC, Series 2022-A, Class C (c)	9.330%	10/15/30	2,300,000	2,088,478
Genesis Private Label Amortization Trust, Series 2020-1, Class D (c)	6.630%	07/20/30	560,622	555,279
	Coupon	Maturity	Shares / Par Value	Fair Value
Credit Cards — 4.1%				
Genesis Sales Finance Master Trust, Series 2021-AA, Class D (c)	2.090%	12/21/26	\$ 750,000	\$ 653,333
Genesis Sales Finance Master Trust, Series 2022-B, Class C (c)	9.530%	09/20/27	1,500,000	1,482,054
Genesis Sales Finance Master Trust, Series 2022-A, Class D (c)	10.970%	09/20/27	1,500,000	1,455,275
Mercury Financial Credit Card Master Trust, Series 2022-1A, Class A (c)	2.500%	09/21/26	6,000,000	5,668,051
Mercury Financial Credit Card Master Trust, Series 2022-1A, Class B (c)	3.200%	09/21/26	2,090,000	1,964,637
Mercury Financial Credit Card Master Trust, Series 2022-3A, Class B (c)	10.680%	06/21/27	2,500,000	2,460,907
Mercury Financial Credit Card Master Trust, Series 2023-1A, Class B (c)	8.040%	09/20/27	5,000,000	4,993,899
Mercury Financial Credit Card Master Trust, Series 2023-1A, Class B (c)	9.590%	09/20/27	3,500,000	3,445,595
Mission Lane Credit Card Master, Series 23-A, Class B (c)	8.150%	07/17/28	1,850,000	1,833,241
Mission Lane Credit Card Master, Series 23-A, Class C (c)	10.030%	07/17/28	4,000,000	3,968,005
				40,212,076

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Equipment — 0.3%				
Business Jet Securities, LLC, Series 2020-1, Class B ^(c)	3.967%	11/15/35	\$ 125,621	\$ 117,561
Business Jet Securities, LLC, Series 2021-1A, Class B ^(c)	2.918%	04/15/36	248,193	219,748
CLI Funding VI, LLC, Series 2020-1, Class B ^(c)	3.620%	09/18/45	465,888	406,106
Octane Receivables Trust, Series 2021-1A, Class C ^(c)	2.230%	11/20/28	1,350,000	1,234,814
Stellar Jay Ireland DAC, Series 2021-1, Class B ^{(c)(e)}	5.926%	10/15/41	946,940	670,879
				2,649,108
HECM — 3.2%				
Boston Lending Trust, Series 2022-1, Class M2 ^{(c)(e)}	2.750%	02/25/62	519,521	397,524
Brean Asset Backed Securities, Series 2022-RM4, Class M1 ^{(c)(e)}	3.000%	07/25/62	1,029,302	705,805
Brean Asset Backed Securities, Series 2022-RM5, Class M1 ^{(c)(e)}	4.500%	09/25/62	2,375,245	1,728,835
Brean Asset Backed Securities, Series 2022-RM5, Class M2 ^{(c)(e)}	4.500%	09/25/62	2,685,059	1,747,551
Brean Asset Backed Securities, Series 2023-RM6, Class A2 ^(c)	5.250%	01/25/63	4,250,000	3,589,431
	Coupon	Maturity	Shares / Par Value	Fair Value
HECM — 3.2% continued				
Brean Asset Backed Securities, Series 2023-RM6, Class M1 ^{(c)(e)}	5.250%	01/25/63	\$ 2,750,766	\$ 1,920,756
Brean Asset Backed Securities, Series 2023-RM6, Class M2 ^{(c)(e)}	5.250%	01/25/63	2,750,766	1,666,328
Cascade Funding Mortgage Trust, Series 2022-HB8, Class A ^(c)	3.750%	04/25/25	3,251,687	3,180,449
Cascade Funding Mortgage Trust, Series 2022-HB8, Class M3 ^(c)	3.750%	04/25/25	1,500,000	1,322,314
Finance of America HECM Buyout Trust, Series 2022-HB1, Class M3 ^{(b)(c)}	5.084%	02/25/32	1,650,000	1,430,518
Finance of America HECM Buyout Trust, Series 2022-HB2, Class M3 ^(c)	6.000%	08/01/32	2,175,000	1,915,668
Ocwen Loan Investment Trust, Series 2023-HB1, Class M3 ^(c)	3.000%	06/25/36	4,000,000	3,085,053
RMF Buyout Issuance Trust, Series 2021-HB1, Class M3 ^{(c)(e)}	3.690%	11/25/31	1,550,000	1,275,868
RMF Buyout Issuance Trust, Series 2020-HB1, Class AI ^{(b)(c)(e)}	1.719%	10/25/50	2,037,491	1,878,307
RMF Proprietary Issuance Trust, Series 2021-2, Class A ^(c)	2.125%	09/25/61	3,299,461	2,297,521
RMF Proprietary Issuance Trust, Series 2022-1, Class A ^{(b)(c)}	3.000%	01/25/62	1,535,709	1,143,053

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	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
HECM — 3.2% continued				
RMF Proprietary Issuance Trust, Series 2022-2, Class M3 ^{(b)(c)}	3.750%	06/25/62	\$ 1,100,000	\$ 567,293
RMF Proprietary Issuance Trust II, Series 2022-1, Class M1 ^{(b)(c)}	3.000%	01/25/62	1,000,000	649,235
RMF Proprietary Issuance Trust III, Series 2022-1, Class M2 ^(c)	3.000%	01/25/62	1,000,000	579,088
				31,080,597
Hospitality — 0.8%				
BHMS Mortgage Trust, Series 2018-ATLS, Class A (1* TSFR1M + 130) ^{(b)(c)}	6.443%	07/15/35	1,840,991	1,794,810
BHMS Mortgage Trust, Series 2018-ATLS, Class B (1* TSFR1M + 155) ^{(b)(c)}	6.693%	07/15/35	1,000,000	957,536
BX Commercial Mortgage Trust, Series 2020-VIV3, Class B ^{(b)(c)}	3.544%	03/09/44	1,300,000	1,091,182
BX Trust, Series 2018-GW, Class E (1* TSFR1M + 227) ^{(b)(c)}	7.327%	05/15/35	1,802,000	1,761,746
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class B (1* TSFR1M + 130) ^{(b)(c)}	6.440%	07/15/25	663,210	651,509
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class C (1* TSFR1M + 150) ^{(b)(c)}	6.440%	07/15/25	882,756	864,960
	Coupon	Maturity	Shares / Par Value	Fair Value
Hospitality — 0.8% continued				
Hawaii Hotel Trust, Series 2019-MAUI, Class A (1* SOFR + 115) ^{(b)(c)}	6.257%	05/15/38	\$ 1,000,000	\$ 987,422
				8,109,165
Industrial — 0.1%				
BX Trust, Series 2021-VOLT, Class D (1* TSFR1M + 176) ^{(b)(c)}	6.843%	09/15/36	950,000	898,153
Manufactured Housing — 0.0% ^(d)				
Cascade Manufactured Housing Asset Trust, Series 2019-MH1, Class M ^{(b)(c)}	5.985%	11/25/44	100,000	93,217
Multifamily — 1.2%				
FREMF Mortgage Trust, Series 2017-KF39, Class B (1* SOFR + 250) ^{(b)(c)}	7.693%	11/25/24	330,814	323,109
FREMF Mortgage Trust, Series 2018-KF42, Class B (1* SOFR + 220) ^{(b)(c)}	7.262%	12/25/24	603,756	586,389
FREMF Mortgage Trust, Series 2018-KF44, Class B (1* SOFR + 215) ^{(b)(c)}	7.343%	02/25/25	213,477	207,471
FREMF Mortgage Trust, Series 2018-KF53, Class B (1* SOFR + 205) ^{(b)(c)}	7.243%	10/25/25	491,756	470,691
FREMF Mortgage Trust, Series 2018-KF43, Class B (1* SOFR + 215) ^{(b)(c)}	7.343%	01/25/28	236,208	217,642

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Schedule of Investments (Continued)
June 30, 2023 (Unaudited)

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Multifamily — 1.2% continued				
FREMF Mortgage Trust, Series 2018-KF48, Class B (1* SOFR + 205) (b)(c)	7.243%	06/25/28	\$ 1,438,424	\$ 1,275,217
FREMF Mortgage Trust, Series 2018-KF50, Class B (1* SOFR + 190) (b)(c)	6.962%	07/25/28	338,254	298,747
FREMF Mortgage Trust, Series 2019-KF57, Class B (1* SOFR + 225) (b)(c)	7.443%	01/25/29	1,506,529	1,348,526
FREMF Mortgage Trust, Series 2019-KF67, Class B (1* SOFR + 225) (b)(c)	7.443%	08/25/29	376,470	342,173
MultiFamily Connecticut Avenue, Series 2020-01, Class M-7 (1* SOFR + 195) (b)(c)	7.100%	03/25/50	65,018	64,172
MultiFamily Structured Credit Risk, Series 2021-MN2, Class M-1 (1* SOFR + 180) (b)(c)	6.773%	07/25/41	2,640,231	2,448,699
MultiFamily Structured Credit Risk, Series 2021-MN1, Class M-1 (1* SOFR + 200) (b)(c)	6.973%	01/25/51	1,006,460	964,637
MultiFamily Structured Credit Risk, Series 2021-MN3, Class M1 (1* SOFR + 230) (b)(c)	7.367%	11/25/51	1,765,990	1,693,628
MultiFamily Structured Credit Risk, Series 2022-MN4, Class M1 (1* SOFR + 425) (b)(c)	9.317%	05/25/52	1,973,565	1,958,243
				12,199,344

	Coupon	Maturity	Shares / Par Value	Fair Value
Non-Agency MBS 2.0 — 0.3%				
Chase Mortgage Finance Corp., Series 2021-CL1, Class M3 (1* SOFR + 155) (b)	6.617%	02/25/50	\$ 687,097	\$ 578,917
J.P. Morgan Wealth Management, Series 2021-CL1, Class M1 (1* SOFR + 130) (b)(c)	6.367%	03/25/51	635,706	562,546
J.P. Morgan Wealth Management, Series 2021-CL1, Class M3 (1* SOFR + 180) (b)(c)	6.867%	03/25/51	1,759,273	1,699,625
				2,841,088
Non-Performing Loan — 0.3%				
Cascade Funding Mortgage Trust, Series 2021-1, Class A (c)	0.985%	11/25/50	2,020,064	1,835,522
Cascade Funding Mortgage Trust, Series 2021-EBO1, Class M3 (b)(c)	3.086%	11/25/50	700,000	608,898
				2,444,420
Residential Transition Loan — 1.5%				
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A1 (c)	3.280%	01/25/26	1,560,767	1,516,831
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A2 (c)	5.610%	01/25/26	362,969	352,033
Antler Mortgage Trust, Series 2021-RTL1, Class M (b)(c)	5.438%	05/25/25	1,750,000	1,553,513

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
June 30, 2023 (Unaudited)

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Residential Transition Loan — 1.5% continued				
Corevest American Finance Ltd., Series 2021-RTL1, Class A2 ^(c)	3.104%	03/28/29	\$ 1,000,000	\$ 873,541
LHOME Mortgage Trust, Series 2021-RTL1, Class M ^{(b)(c)}	4.458%	02/25/26	750,000	658,323
LHOME Mortgage Trust, Series 2021-RTL2, Class A2 ^(c)	2.783%	06/25/26	700,000	622,537
LHOME Mortgage Trust, Series 2021-RTL2, Class M ^(c)	4.458%	06/25/26	1,250,000	1,072,351
LHOME Mortgage Trust, Series 2022-RTL1, Class M ^(c)	6.900%	02/25/27	1,250,000	1,128,052
New York Mortgage Trust, Series 2021-BPL1, Class A1 ^(c)	2.239%	05/25/26	2,685,821	2,643,247
New York Mortgage Trust, Series 2022-BPL1, Class A2 ^(c)	4.948%	11/25/27	1,200,000	1,129,654
ROC Securities Trust, Series 2021-RTL1, Class A2 ^(c)	3.351%	08/25/26	1,500,000	1,333,626
Toorak Mortgage Corp., Series 2021-1, Class A-1 ^(c)	2.240%	06/25/24	610,000	592,990
Toorak Mortgage Corp., Series 2022-1, Class A2 ^(c)	4.948%	03/25/29	1,000,000	955,364
				14,432,062

	Coupon	Maturity	Shares / Par Value	Fair Value
Retail — 1.2%				
BX Trust, Series 2021-VIEW, Class B (1* SOFR + 180) ^{(b)(c)}	6.993%	06/15/36	\$ 1,150,000	\$ 1,078,936
BX Trust, Series 2021-VIEW, Class E (1* SOFR + 360) ^{(b)(c)(e)}	8.793%	06/15/36	1,650,000	1,485,271
Credit Suisse Mortgage Trust, Series 2018-SITE, Class A ^(c)	4.284%	04/15/36	1,857,000	1,790,942
Credit Suisse Mortgage Trust, Series 2018-SITE, Class C ^{(b)(c)}	4.782%	04/15/36	300,000	286,063
Credit Suisse Mortgage Trust, Series 2018-SITE, Class D (1* TSFRIM + 101) ^{(b)(c)}	4.782%	04/15/36	235,000	221,687
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class A (1* SOFR + 115) ^(c)	6.343%	02/15/40	3,673,357	3,453,047
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class B (1* SOFR + 145) ^{(b)(c)}	6.643%	02/15/40	1,412,620	1,285,347
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class C (1* SOFR + 180) ^{(b)(c)}	6.993%	02/15/40	659,041	598,637
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class D (1* SOFR + 250) ^{(b)(c)}	7.693%	02/15/40	1,595,333	1,403,894
				11,603,824

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
June 30, 2023 (Unaudited)

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Single Family Rental — 1.5%				
American Homes 4 Rent, Series 2014-SFR2, Class E ^(c)	6.231%	10/17/36	\$ 300,000	\$ 296,098
American Homes 4 Rent, Series 2014-SFR2, Class D ^(c)	3.678%	12/17/36	663,918	640,628
American Homes 4 Rent, Series 2014-SFR3, Class E ^(c)	6.418%	12/17/36	300,000	296,271
American Homes 4 Rent, Series 2015-SFR1, Class A ^(c)	3.467%	04/17/52	1,693,883	1,620,259
Corevest American Finance Ltd., Series 2020-4, Class E ^(c)	3.379%	12/15/52	750,000	569,339
Home Partners of America Trust, Series 2021-2, Class D ^(c)	2.652%	12/17/26	964,392	840,768
Home Partners of America Trust, Series 2019-1, Class B ^(c)	3.157%	09/17/39	475,397	425,329
Home Partners of America Trust, Series 2019-2, Class B ^(c)	2.922%	10/19/39	599,534	534,689
Progress Residential Trust, Series 2019-SFR3, Class A ^(c)	2.271%	09/17/36	572,631	545,445
Progress Residential Trust, Series 2019-SFR3, Class C ^(c)	2.721%	09/17/36	2,000,000	1,901,882
Progress Residential Trust, Series 2019-SFR4, Class B ^(c)	2.937%	10/17/36	1,910,000	1,825,302
Progress Residential Trust, Series 2020-SFR1, Class A ^(c)	1.732%	04/17/37	5,973,258	5,543,807
				15,039,817

	Coupon	Maturity	Shares / Par Value	Fair Value
Small Business — 1.4%				
Credibility Asset Securitization, Series 2021-1A, Class A ^(c)	2.390%	04/15/26	\$ 6,000,000	\$ 5,721,460
Credibility Asset Securitization, Series 2021-1A, Class C ^(c)	3.380%	04/15/26	1,250,000	1,168,014
FORA Financial Asset Securitization, Series 2021-1A, Class C ^(c)	3.850%	05/15/27	418,000	380,830
Newtek Small Business Loan Trust, Series 2018-1, Class A (1* Prime -55) ^{(b)(c)}	7.700%	02/25/44	337,292	332,923
Newtek Small Business Loan Trust, Series 2018-1, Class B (1* Prime + 75) ^{(b)(c)}	9.000%	02/25/44	88,761	87,980
Newtek Small Business Loan Trust, Series 2019-01, Class A (1* Prime - 90) ^{(b)(c)}	7.350%	12/25/44	387,500	381,063
Newtek Small Business Loan Trust, Series 2022-1, Class B (1* SOFR + 375) ^{(b)(c)}	8.500%	10/25/49	1,312,343	1,293,981
Newtek Small Business Loan Trust, Series 2023-1, Class B ^(c)	8.500%	07/25/50	3,171,898	3,151,082
OnDeck Asset Securitization Trust, Series 2021-1A, Class B ^(c)	2.280%	05/17/27	750,000	704,427
OnDeck Asset Securitization Trust, Series 2021-1A, Class C ^(c)	2.970%	05/17/27	650,000	584,066
				13,805,826

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
June 30, 2023 (Unaudited)

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Student Loan — 0.7%				
College Ave Student Loans, Series 2018-A, Class B ^(c)	4.750%	12/26/47	\$ 61,249	\$ 57,692
College Ave Student Loans, Series 2018-A, Class C ^(c)	5.500%	12/26/47	56,315	53,844
College Ave Student Loans, Series 2019-A, Class C ^(c)	4.460%	12/28/48	164,649	151,666
College Ave Student Loans, Series 2019-A, Class A1 (1* SOFR + 140) ^{(b)(c)}	6.550%	12/28/48	95,642	94,821
College Ave Student Loans, Series 2021-A, Class B ^(c)	2.320%	07/25/51	456,328	396,073
College Ave Student Loans, Series 2021-A, Class D ^(c)	4.120%	07/25/51	500,000	457,813
Laurel Road Prime Student Loan, Series 2018-B, Class A2 ^(c)	3.540%	05/26/43	6,819	6,702
Laurel Road Prime Student Loan, Series 2019-A, Class A2FX ^(c)	2.730%	10/25/48	44,615	43,089
Prodigy Finance, Series 2021-1A, Class A (1* TSFR1M + 136) ^{(b)(c)}	6.454%	07/25/51	358,154	353,591
SMB Private Education Loan Trust, Series 2018-C, Class B ^(c)	4.000%	11/17/42	200,000	179,858
Social Professional Loan Program, Series 2017-B, Class CFX ^{(b)(c)}	4.440%	05/25/40	900,000	822,360
Social Professional Loan Program, Series 2017-E, Class C ^(c)	4.160%	11/26/40	1,585,000	1,406,795
Student Loan — 0.7% continued				
Social Professional Loan Program, Series 2020-A, Class BFX ^(c)	3.120%	05/15/46	\$ 425,000	\$ 349,784
Social Professional Loan Program, Series 2018-D, Class BFX ^(c)	4.140%	02/25/48	500,000	459,187
Social Professional Loan Program, Series 2019-B, Class BFX ^(c)	3.730%	08/17/48	750,000	649,319
Social Professional Loan Program, Series 2019-C, Class BFX ^(c)	3.050%	11/16/48	1,130,000	923,278
				6,405,872
Unsecured Consumer — 4.1%				
ACHV ABS Trust, Series 2023-1PL, Class C ^(c)	7.420%	03/18/30	1,500,000	1,494,197
Affirm, Inc., Series 2022-Z1, Class A ^(c)	4.550%	06/15/27	2,324,810	2,291,988
Affirm, Inc., Series 2022-Z1, Class B ^(c)	6.490%	06/15/27	1,500,000	1,419,398
Avant Loans Funding Trust, Series 2021-REV1, Class A ^(c)	1.210%	07/15/30	3,390,000	3,332,438
Avant Loans Funding Trust, Series 2021-REV1, Class C ^(c)	2.300%	07/15/30	1,800,000	1,673,742
Freedom Financial Trust, Series 2022-3FP, Class D ^(c)	7.360%	08/20/29	2,000,000	1,967,313
Lendmark Funding Trust, Series 2020-2A, Class C ^(c)	4.690%	04/21/31	550,000	479,234
Lendmark Funding Trust, Series 2021-1A, Class C ^(c)	3.410%	11/20/31	750,000	616,431

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
June 30, 2023 (Unaudited)

	Coupon	Maturity	Shares / Par Value	Fair Value
Securitized — 65.5% continued				
Unsecured Consumer — 4.1% continued				
Lendmark Funding Trust, Series 2023-1A, Class C ^(c)	6.160%	05/20/33	\$ 2,000,000	\$ 1,910,929
Mariner Finance Issuance Trust, Series 2021-AA, Class D ^(c)	4.340%	03/20/36	1,000,000	830,309
Oportun Funding XIV, LLC, Series 2021-A, Class C ^(c)	3.440%	03/08/28	2,853,249	2,732,415
Oportun Funding, LLC, Series 2022-1, Class C ^(c)	6.000%	06/15/29	1,000,000	949,319
Oportun Funding, LLC, Series 2021-B, Class A ^(c)	1.470%	05/08/31	2,345,000	2,124,774
Oportun Funding, LLC, Series 2022-A, Class C ^(c)	7.400%	06/09/31	2,500,000	2,364,459
Oportun Funding, LLC, Series 2021-C, Class A ^(c)	2.180%	10/08/31	2,260,000	2,033,322
Oportun Funding, LLC, Series 2021-C, Class B ^(c)	2.670%	10/08/31	3,750,000	3,326,284
Reach Financial, LLC, Series 2021-1A, Class B ^(c)	2.170%	05/15/29	1,500,000	1,388,140
Regional Management Issuance Trust, Series 2020-1, Class A ^(c)	2.340%	10/15/30	1,600,000	1,538,748
Regional Management Issuance Trust, Series 2021-1, Class C ^(c)	3.040%	03/17/31	1,191,000	1,025,486
Regional Management Issuance Trust, Series 2021-2, Class C ^(c)	3.230%	08/15/33	650,000	513,411

	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer — 4.1% continued				
Republic Finance Issuance Trust, Series 2020-A, Class B ^(c)	3.540%	11/20/30	\$ 1,185,000	\$ 1,109,226
Upgrade Master Pass-Through Trust, Series 2019-ST3, Class A ^(c)	3.750%	11/15/25	1,060	1,059
Upstart Pass-Through Trust, Series 2021-ST2, Class A ^(c)	2.500%	04/20/27	346,893	333,359
Upstart Pass-Through Trust, Series 2021-ST4, Class A ^(c)	2.000%	07/20/27	1,056,319	1,002,305
Upstart Pass-Through Trust, Series 2022-ST1, Class A ^(c)	2.600%	03/20/30	470,957	450,417
Upstart Securitization Trust, Series 2021-3, Class B ^(c)	1.660%	07/20/31	500,000	481,108
Upstart Securitization Trust, Series 2022-4, Class A ^(c)	5.980%	08/20/32	1,713,350	1,691,144
Upstart Structured Pass-Through Trust, Series 2022-2A, Class A ^(c)	4.250%	06/17/30	1,057,158	1,010,604
				40,091,559

Total Securitized				
(Cost \$677,364,361)			\$	639,562,950

Treasury — 13.8%				
U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	5,411,790	5,280,829
U.S. Treasury Notes ^(a)	1.625%	02/15/26	5,000,000	4,633,594
U.S. Treasury Inflation-Protected Notes	0.125%	04/15/26	3,469,710	3,253,294
U.S. Treasury Notes ^(a)	2.250%	08/15/27	2,000,000	1,848,828
U.S. Treasury Notes ^(a)	0.500%	10/31/27	15,000,000	12,802,734

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
June 30, 2023 (Unaudited)

	Coupon	Maturity	Shares / Par Value	Fair Value
Treasury — 13.8% continued				
U.S. Treasury Notes	1.250%	09/30/28	\$ 20,000,000	\$ 17,313,281
U.S. Treasury Notes ^(a)	0.625%	08/15/30	4,500,000	3,585,059
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,441,191
U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,369,103
U.S. Treasury STRIPS	0.000%	05/15/33	2,100,000	1,423,507
U.S. Treasury STRIPS	0.000%	08/15/33	4,000,000	2,688,341
U.S. Treasury STRIPS	0.000%	08/15/34	8,000,000	5,162,339
U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,915,505
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,875,331
U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,220,170
U.S. Treasury STRIPS	0.000%	02/15/37	8,000,000	4,655,945
U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,343,118
U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,227,127
U.S. Treasury Bonds ^(a)	1.125%	08/15/40	16,000,000	10,287,500
U.S. Treasury Bonds	1.375%	11/15/40	16,000,000	10,705,000
U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	470,589
U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	5,277,040	4,325,524
U.S. Treasury Bonds ^(a)	2.250%	08/15/46	9,000,000	6,575,273
U.S. Treasury Bonds	3.000%	02/15/48	9,500,000	8,010,059
U.S. Treasury Bonds	1.250%	05/15/50	14,500,000	8,153,418
U.S. Treasury Bonds	1.625%	11/15/50	7,150,000	4,440,262
Total Treasury				
(Cost \$147,347,872)				\$ 135,006,921

	Shares	Fair Value
Registered Investment Companies — 8.1%		
State Street Institutional Liquid Reserves Fund - Premier Class, 5.19% ^(f)	45,716,303	\$ 45,725,446
State Street Navigator Securities Lending Portfolio I, 5.27% ^{(f)(g)}	33,421,633	33,421,633
Total Registered Investment Companies		
(Cost \$79,146,707)		\$ 79,147,079
Total Investment Securities — 104.4%		
(Cost \$1,079,384,636)		\$ 1,020,201,631
Liabilities in Excess of Other Assets — (4.4)%		
		(42,880,316)
Net Assets — 100.0%		
		\$ 977,321,315

(a) All or a portion of the security is on loan. The total fair value of the securities on loan as of June 30, 2023 was \$42,948,349.

(b) Variable rate security. The rate shown is the effective interest rate as of June 30, 2023. The benchmark on which the rate is calculated is shown parenthetically, if applicable. Certain variable rate securities are not based on a published rate and spread but are determined by the issuer or agent and may be based on index changes, prerespayment of underlying positions and/or other variables. These securities do not indicate a reference rate and spread in their description above.

(c) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities have been deemed liquid under procedures approved by the Fund's Board of Trustees and may normally be sold to qualified institutional buyers in transactions exempt from registration. The total fair value of these securities as of June 30, 2023 was \$337,537,252, representing 34.5% of net assets.

(d) Percentage rounds to less than 0.1%.

(e) Illiquid security as determined under procedures approved by the Board of Trustees. The total fair value of these securities as of June 30, 2023 was \$19,587,886, representing 2.0% of net assets.

(f) The rate shown is the 7-day effective yield as of June 30, 2023.

(g) This security was purchased using cash collateral held from securities on loan.

BKNT — Bank Note

BV — Besloten Vennootschap

CV — Convertible Security

GMNT — Global Medium-Term Note

IO — Interest Only

NA — National Association

plc — Public Limited Company

PO — Principal Only

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
June 30, 2023 (Unaudited)

Prime — Short-term interest rate in the banking system of the U.S.

REIT — Real Estate Investment Trust

SA — Societe Anonyme

SOFR — Secured Overnight Financing Rate

TSFR — CME Term SOFR

UA — Uitgesloten Aansprakelijkheid

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments
Diamond Hill Core Bond Fund
31 May 2023

Net Assets: \$ 896,419,380

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
91282CAU5	U.S. Treasury Notes	0.500%	10/31/27	15,000,000	\$12,970,313	1.45%
30768WAA6	FARM Mortgage Trust	2.180%	01/25/51	13,945,855	11,367,182	1.27%
912810SQ2	U.S. Treasury Bonds	1.125%	08/15/40	16,000,000	10,306,875	1.15%
912810SN9	U.S. Treasury Bonds	1.250%	05/15/50	14,500,000	8,129,063	0.91%
912810SA7	U.S. Treasury Bonds	3.000%	02/15/48	9,500,000	8,030,098	0.90%
912810ST6	U.S. Treasury Bonds	1.375%	11/15/40	11,000,000	7,374,727	0.82%
36179WY28	GNMA	3.500%	03/20/52	8,076,271	7,260,062	0.81%
91282CCY5	U.S. Treasury Notes	1.250%	09/30/28	8,000,000	7,024,688	0.78%
38381TE84	GNMA	3.250%	04/20/49	7,739,716	6,991,792	0.78%
3617F4Y98	GNMA	4.000%	08/20/62	7,503,292	6,975,187	0.78%
9128335B2	U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,282,384	0.70%
38383XTK0	GNMA	5.500%	01/20/53	5,756,262	5,786,780	0.65%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	6,000,000	5,671,346	0.63%
3137H6WD3	FHLMC	3.000%	02/25/52	8,452,161	5,669,158	0.63%
3137AYTA9	FHLMC	3.000%	02/15/43	6,781,703	5,522,576	0.62%
3133LWAQ5	FHLMC	3.000%	11/01/50	5,983,677	5,457,817	0.61%
9128286N5	U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	5,443,830	5,309,081	0.59%
9128334Y3	U.S. Treasury STRIPS	0.000%	08/15/34	8,000,000	5,219,874	0.58%
38383YSJ2	GNMA	4.500%	09/20/52	5,500,000	5,041,623	0.56%
58940BAR7	Mercury Financial Credit Card Master Trust	8.040%	09/20/27	5,000,000	4,994,605	0.56%
30322JAC0	First Help Financial LLC	1.630%	09/15/27	5,590,000	4,974,810	0.55%
3136AMXR5	FNMA	4.000%	12/25/43	5,058,956	4,833,262	0.54%
58940BAE6	Mercury Financial Credit Card Master Trust	2.500%	09/21/26	5,000,000	4,714,444	0.53%
9128337F1	U.S. Treasury STRIPS	0.000%	02/15/37	8,000,000	4,690,403	0.52%
912828P46	U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,682,813	0.52%
3137HA4Y9	FHLMC	5.500%	06/25/53	4,531,689	4,444,481	0.50%
912810SS8	U.S. Treasury Bonds	1.625%	11/15/50	7,150,000	4,429,369	0.49%
912810RT7	U.S. Treasury Bonds	2.250%	08/15/46	6,000,000	4,394,766	0.49%
912810RA8	U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	5,308,280	4,350,923	0.49%
30767YAA3	FARM Mortgage Trust	2.631%	01/25/52	5,109,243	4,239,073	0.47%
3136A7K50	FNMA	3.500%	08/25/42	4,670,643	4,202,771	0.47%
3136BNA89	FNMA	4.000%	08/25/52	4,714,281	4,188,080	0.47%
60510MAQ1	Mission Lane Credit Card Master	10.030%	07/17/28	4,000,000	3,962,736	0.44%
69354WAD8	PNMAC GMSR Issuer Trust	7.788%	08/25/25	4,000,000	3,946,678	0.44%
3137BSJ20	FHLMC	3.500%	10/15/46	4,109,535	3,806,122	0.42%
38378PUZ9	GNMA	2.000%	11/20/42	4,500,000	3,766,645	0.42%
31326N3C3	FHLMC	2.523%	10/01/50	4,140,688	3,756,818	0.42%
38382FM43	GNMA	1.250%	06/20/50	4,796,312	3,720,543	0.42%
3137H7YF4	FHLMC	4.000%	06/25/52	4,120,792	3,654,041	0.41%
91282CAE1	U.S. Treasury Notes	0.625%	08/15/30	4,500,000	3,639,727	0.41%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	9.840%	03/15/29	3,500,000	3,634,381	0.41%
10638AAB2	Brean Asset Backed Securities	5.250%	01/25/63	4,250,000	3,628,233	0.40%
3137FA5D6	FHLMC	3.000%	01/15/47	4,395,659	3,590,820	0.40%
3137AHHE1	FHLMC	4.500%	11/15/41	3,679,967	3,565,880	0.40%
3136BLMX5	FNMA	1.500%	02/25/52	4,305,270	3,565,715	0.40%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	3,806,956	3,538,646	0.39%
95003LAA8	Wells Fargo Mortgage Trust	6.257%	02/15/40	3,673,357	3,444,895	0.38%
58940BAS5	Mercury Financial Credit Card Master Trust	9.590%	09/20/27	3,500,000	3,416,435	0.38%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	3,400,000	3,386,357	0.38%
912833Z60	U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,360,461	0.37%
68377WAB7	Oportun Funding, LLC	2.670%	10/08/31	3,750,000	3,328,739	0.37%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 May 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
05353LAA3	Avant Loans Funding Trust	1.210%	07/15/30	3,390,000	\$3,314,176	0.37%
3140JBE28	FNMA	2.114%	10/01/50	3,700,419	3,305,813	0.37%
912834DU9	U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,241,101	0.36%
38383HAW9	GNMA	5.000%	06/20/52	3,242,719	3,201,202	0.36%
61945WAC3	Mosaic Solar Loans, LLC	8.180%	09/22/53	3,500,000	3,164,700	0.35%
38383UCZ1	GNMA	4.000%	07/20/52	3,595,000	3,121,358	0.35%
3137H7HZ9	FHLMC	4.500%	12/25/50	3,373,207	3,058,491	0.34%
86745PAA1	Sunnova Solar Issuer, LLC	2.730%	11/01/55	3,826,495	3,054,390	0.34%
74331FAC5	Progress Residential Trust	1.303%	04/17/38	3,400,000	2,984,236	0.33%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	3,054,704	2,919,631	0.33%
38383Y3N0	GNMA	5.000%	10/20/52	2,985,648	2,880,676	0.32%
38383W4W3	GNMA	5.000%	03/20/53	3,025,560	2,871,210	0.32%
30328CAA3	Farmer Mac Agricultural Real Estate	2.540%	07/25/51	3,388,671	2,852,905	0.32%
53947DAJ5	LoanCore Issuer Ltd.	7.448%	04/15/34	3,420,000	2,845,809	0.32%
9128334W7	U.S. Treasury STRIPS	0.000%	08/15/33	4,000,000	2,720,652	0.30%
62955KAA8	New York Mortgage Trust	2.239%	05/25/26	2,700,000	2,661,585	0.30%
61945VAB7	Mosaic Solar Loans, LLC	6.920%	06/20/53	2,705,970	2,647,892	0.30%
3140L9CP1	FNMA	1.782%	06/01/51	3,021,438	2,642,895	0.29%
3137B0EF7	FHLMC	3.000%	03/15/43	2,920,000	2,633,822	0.29%
3137H8LS8	FHLMC	4.000%	08/25/52	2,904,186	2,571,764	0.29%
3617F4ZA4	GNMA	4.500%	08/20/62	2,739,016	2,560,884	0.29%
3137FY6S0	FHLMC	2.000%	07/25/47	3,750,000	2,555,126	0.28%
924933AA2	Veros Auto Receivables Trust	7.120%	11/15/28	2,500,000	2,500,575	0.28%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	2,500,000	2,487,674	0.28%
00833PAA5	Affirm, Inc.	4.550%	06/15/27	2,517,586	2,477,588	0.28%
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	2,500,000	2,471,729	0.28%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	2,500,000	2,467,592	0.28%
35563JAA1	MultiFamily Structured Credit Risk	6.773%	07/25/41	2,649,496	2,461,867	0.27%
618933AA3	Mosaic Solar Loans, LLC	5.910%	11/20/53	2,500,000	2,446,244	0.27%
3136B3JW1	FNMA	3.000%	10/25/48	2,667,269	2,415,676	0.27%
3617F4TN3	GNMA	4.500%	07/20/62	2,543,582	2,378,163	0.27%
68378NAC4	Oportun Funding, LLC	7.400%	06/09/31	2,500,000	2,373,522	0.26%
38383RT31	GNMA	3.500%	05/20/52	2,812,353	2,363,584	0.26%
3137H44X5	FHLMC	2.000%	11/25/51	2,749,682	2,326,713	0.26%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	2,700,000	2,326,557	0.26%
30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	2,350,000	2,311,842	0.26%
66981EAG8	A10 Securitization	4.129%	08/15/40	2,500,000	2,290,030	0.26%
3140QEWA6	FNMA	2.247%	09/01/50	2,544,383	2,288,901	0.26%
05606GAN1	BX Trust	8.707%	06/15/36	2,500,000	2,282,637	0.25%
74334FAG3	Progress Residential Trust	4.650%	03/17/40	2,481,000	2,254,534	0.25%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	2,500,000	2,251,548	0.25%
38141GYB4	Goldman Sachs Group, Inc.	2.615%	04/22/32	2,700,000	2,227,203	0.25%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	2,345,000	2,128,339	0.24%
3137FXPA0	FHLMC	0.750%	10/25/50	2,981,315	2,124,718	0.24%
38383HAT6	GNMA	5.000%	12/20/52	2,180,598	2,123,090	0.24%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	2,300,000	2,107,218	0.24%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/25/26	2,440,000	2,101,382	0.23%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	2,500,000	2,091,296	0.23%
3137FJGW3	FHLMC	4.000%	04/15/51	2,326,401	2,063,949	0.23%
17308CC53	Citigroup, Inc.	2.976%	11/05/30	2,380,000	2,062,049	0.23%
38383LAG5	GNMA	5.750%	11/20/52	2,011,955	2,057,137	0.23%
68377WAA9	Oportun Funding, LLC	2.180%	10/08/31	2,260,000	2,048,208	0.23%
38383LQT0	GNMA	5.500%	12/20/52	2,038,000	2,021,934	0.23%
00501BAA7	ACREC, LLC	6.630%	02/19/38	2,000,000	1,980,578	0.22%
05609GAJ7	BXMT Ltd.	7.198%	05/15/38	2,250,000	1,979,782	0.22%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

31 May 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
89616TAD7	Tricon Residential Trust	6.230%	07/17/40	2,000,000	\$1,978,272	0.22%
76971EAA2	RMF Buyout Issuance Trust	1.719%	10/25/50	2,131,683	1,969,651	0.22%
3140KQZD6	FNMA	2.222%	10/01/50	2,127,591	1,963,225	0.22%
35563HAA5	MultiFamily Structured Credit Risk	9.223%	05/25/52	1,976,013	1,957,291	0.22%
3137FDVG4	FHLMC	3.500%	12/15/47	2,100,648	1,953,323	0.22%
58940BAF3	Mercury Financial Credit Card Master Trust	3.200%	09/21/26	2,090,000	1,952,955	0.22%
317380AE3	Finance of America HECM Buyout Trust	6.000%	08/01/32	2,175,000	1,937,919	0.22%
9128337W4	U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,935,960	0.22%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	2,000,000	1,935,703	0.22%
52604EAC4	Lendmark Funding Trust	6.160%	05/20/33	2,000,000	1,933,863	0.22%
10638AAD8	Brean Asset Backed Securities	5.250%	01/25/63	2,738,784	1,928,615	0.22%
38383YU59	GNMA	5.500%	10/20/52	1,924,534	1,923,453	0.21%
38383TWR0	GNMA	5.000%	07/20/52	2,000,000	1,922,763	0.21%
38383W4R4	GNMA	6.000%	03/20/53	1,834,466	1,905,461	0.21%
74332WAE3	Progress Residential Trust	2.721%	09/17/36	2,000,000	1,903,442	0.21%
912833X88	U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,895,054	0.21%
9128282R0	U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,875,078	0.21%
03522AAH3	Anheuser-Busch Cos., LLC	4.700%	02/01/36	1,900,000	1,861,184	0.21%
60510MAP3	Mission Lane Credit Card Master	8.150%	07/17/28	1,850,000	1,832,316	0.20%
3617XBPA9	GNMA	3.000%	10/20/51	2,018,341	1,821,088	0.20%
716973AH5	Pfizer, Inc.	5.340%	05/19/63	1,800,000	1,802,383	0.20%
22966RAH9	CubeSmart, LP	2.250%	12/15/28	2,100,000	1,792,939	0.20%
05549GAA9	BHMS Mortgage Trust	6.357%	07/15/35	1,840,991	1,788,942	0.20%
12690CAA1	Credit Suisse Mortgage Trust	4.284%	04/15/36	1,857,000	1,785,455	0.20%
91678YAA3	Upstart Securitization Trust	5.980%	08/20/32	1,805,254	1,781,666	0.20%
3136AVZC6	FNMA	3.000%	07/25/45	2,044,494	1,773,484	0.20%
12433UAN5	BX Trust	6.918%	05/15/35	1,802,000	1,767,723	0.20%
10637WAC3	Brean Asset Backed Securities	4.500%	09/25/62	2,675,028	1,756,030	0.20%
12434LAE4	BXMT Ltd.	6.581%	02/18/38	2,000,000	1,744,026	0.19%
10637WAB5	Brean Asset Backed Securities	4.500%	09/25/62	2,366,371	1,740,644	0.19%
46591HBM1	J.P. Morgan Wealth Management	6.773%	03/25/51	1,771,780	1,704,939	0.19%
35563GAA7	MultiFamily Structured Credit Risk	7.273%	11/25/51	1,770,011	1,695,157	0.19%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	1,800,000	1,669,011	0.19%
10638AAE6	Brean Asset Backed Securities	5.250%	01/25/63	2,738,784	1,668,373	0.19%
69354WAF3	PNMAC GMSR Issuer Trust	9.065%	05/25/27	1,650,000	1,651,196	0.18%
3137H5ZZ3	FHLMC	3.000%	07/25/51	2,586,520	1,645,856	0.18%
3140LABG9	FNMA	1.650%	01/01/31	2,000,000	1,642,042	0.18%
69290LAJ6	PFP Ltd.	7.346%	04/14/38	1,749,913	1,634,700	0.18%
38383LFJ4	GNMA	6.000%	11/20/52	1,500,715	1,628,369	0.18%
69357XAG6	PFP Ltd.	6.910%	08/09/37	1,700,000	1,587,013	0.18%
38382RXZ6	GNMA	3.500%	09/20/49	1,820,484	1,586,043	0.18%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	1,750,000	1,579,754	0.18%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	01/25/26	1,591,534	1,568,788	0.17%
3136B8M63	FNMA	3.000%	03/25/50	2,077,414	1,566,441	0.17%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,555,457	0.17%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	1,600,000	1,533,625	0.17%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	1,600,000	1,525,734	0.17%
65339KCH1	NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,524,539	0.17%
38383VKL1	GNMA	5.500%	01/20/53	1,552,672	1,519,791	0.17%
00091XAC1	ACHV ABS Trust	7.420%	03/18/30	1,500,000	1,499,356	0.17%
37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	1,500,000	1,497,260	0.17%
53946XAA1	Lobel Automobile Receivables Trust	6.970%	07/15/26	1,500,000	1,494,126	0.17%
40434LAL9	HP, Inc.	4.200%	04/15/32	1,670,000	1,493,456	0.17%
6174468U6	Morgan Stanley	1.794%	02/13/32	1,900,000	1,477,414	0.16%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	1,500,000	1,469,438	0.16%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
37045VAY6	General Motors Co.	5.400%	10/15/29	1,500,000	\$1,468,686	0.16%
9128337Q7	U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,461,970	0.16%
31735JAD7	Finance of America HECM Buyout Trust	5.084%	02/25/32	1,650,000	1,447,701	0.16%
9128337T1	U.S. Treasury STRIPS	0.000%	05/15/33	2,100,000	1,443,184	0.16%
69290LAC1	PFP Ltd.	6.098%	04/14/38	1,499,925	1,442,952	0.16%
05609GAG3	BXMT Ltd.	6.698%	05/15/38	1,600,000	1,429,787	0.16%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	1,500,000	1,423,561	0.16%
83404KAE3	Social Professional Loan Program	4.160%	11/26/40	1,585,000	1,421,324	0.16%
74331UAG3	Progress Residential Trust	4.450%	04/17/39	1,550,000	1,409,680	0.16%
31396XWV2	FNMA	5.215%	08/27/36	1,600,000	1,400,471	0.16%
69357XAA9	PFP Ltd.	5.946%	08/09/37	1,437,511	1,398,018	0.16%
30297VAA8	FREMF Mortgage Trust	7.312%	01/25/29	1,506,529	1,392,405	0.16%
9128334V9	U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,389,640	0.15%
46647PBD7	JPMorgan Chase & Co.	3.702%	05/06/30	1,500,000	1,386,132	0.15%
57636QAX2	Mastercard, Inc.	4.850%	03/09/33	1,350,000	1,384,617	0.15%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	1,500,000	1,381,278	0.15%
38383UPY0	GNMA	4.000%	08/20/52	1,585,000	1,350,996	0.15%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	1,500,000	1,348,973	0.15%
423452AG6	Helmerich & Payne, Inc.	2.900%	09/29/31	1,650,000	1,342,310	0.15%
31398NUV4	FNMA	4.750%	10/25/40	1,368,371	1,341,645	0.15%
3137BLY44	FHLMC	3.500%	11/15/45	1,421,850	1,331,750	0.15%
46647PAM8	JPMorgan Chase & Co.	3.509%	01/23/29	1,425,000	1,327,082	0.15%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,500,000	1,326,351	0.15%
3137F3K60	FHLMC	3.000%	03/15/48	1,495,377	1,323,648	0.15%
06051GHV4	Bank of America Corp.	3.194%	07/23/30	1,500,000	1,323,093	0.15%
38382GWF5	GNMA	2.500%	07/20/50	1,975,000	1,318,956	0.15%
95003LAL4	Wells Fargo Mortgage Trust	7.607%	02/15/40	1,504,431	1,317,203	0.15%
65254BAB7	Newtek Small Business Loan Trust	8.500%	10/25/49	1,323,513	1,301,091	0.15%
95000U2G7	Wells Fargo & Co.	2.879%	10/30/30	1,500,000	1,297,911	0.14%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	1,550,000	1,289,419	0.14%
95003LAG5	Wells Fargo Mortgage Trust	6.557%	02/15/40	1,412,620	1,282,558	0.14%
3137H3UE0	FHLMC	1.250%	11/25/51	1,591,835	1,270,381	0.14%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	1,400,000	1,259,564	0.14%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	6.204%	07/15/36	1,300,000	1,258,561	0.14%
12434LAJ3	BXMT Ltd.	6.954%	02/15/38	1,520,000	1,255,114	0.14%
74331AAA0	Progress Residential Trust	2.687%	10/17/36	1,301,834	1,247,168	0.14%
95000U2U6	Wells Fargo & Co.	3.350%	03/02/33	1,450,000	1,245,516	0.14%
38383VKK3	GNMA	5.500%	12/20/33	1,214,858	1,243,937	0.14%
3137FC6F6	FHLMC	3.000%	11/15/46	1,385,000	1,241,673	0.14%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	1,350,000	1,241,291	0.14%
75524KPG3	Citizens Bank NA	4.575%	08/09/28	1,350,000	1,230,193	0.14%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,244,448	1,216,526	0.14%
3136BDNJ3	FNMA	1.500%	01/25/51	2,060,000	1,215,661	0.14%
3137H9RM3	FHLMC	5.000%	03/25/53	1,239,531	1,213,286	0.14%
756109AZ7	Realty Income Corp.	0.750%	03/15/26	1,375,000	1,212,661	0.14%
38380XUD7	GNMA	3.500%	10/20/29	1,266,810	1,203,714	0.13%
3133N3XH2	FHLMC	1.500%	11/01/50	1,567,750	1,186,483	0.13%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	1,250,000	1,158,916	0.13%
12434LAA2	BXMT Ltd.	5.758%	02/15/38	1,218,715	1,158,257	0.13%
548661EM5	Lowes Cos., Inc.	5.625%	04/15/53	1,175,000	1,147,237	0.13%
3136BLXF2	FNMA	2.000%	03/25/48	1,602,020	1,146,290	0.13%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	1,538,426	1,144,940	0.13%
33767PAG3	Firstkey Homes Trust	4.500%	07/17/39	1,250,000	1,140,630	0.13%
3136B5WJ0	FNMA	2.750%	08/25/49	1,682,820	1,139,024	0.13%
38384AHJ5	GNMA	5.500%	05/20/53	1,171,478	1,137,474	0.13%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	1,250,000	\$1,136,217	0.13%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,135,683	0.13%
04002PAA2	AREIT CRE Trust	6.028%	11/17/38	1,162,786	1,135,092	0.13%
04681EAN7	A10 Securitization	4.937%	10/01/38	1,266,495	1,132,752	0.13%
38383VM62	GNMA	4.500%	02/20/53	1,233,954	1,128,641	0.13%
38380XJ65	GNMA	4.000%	07/20/48	1,162,000	1,128,595	0.13%
04681EAL1	A10 Securitization	4.409%	10/01/38	1,241,661	1,125,277	0.13%
3137BHBU0	FHLMC	4.000%	08/15/43	1,165,431	1,122,181	0.13%
76042EAB5	Republic Finance Issuance Trust	3.540%	11/20/30	1,185,000	1,111,861	0.12%
05608EAA2	BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,110,351	0.12%
3137F63U9	FHLMC	1.250%	11/25/50	1,428,739	1,099,979	0.12%
3137H1NR3	FHLMC	1.000%	08/25/50	1,477,699	1,098,667	0.12%
844741BF4	Southwest Airlines Co.	2.625%	02/10/30	1,300,000	1,097,385	0.12%
69290LAL1	PFP III	8.110%	04/14/38	1,249,938	1,093,420	0.12%
05606GAG6	BX Trust	6.907%	06/15/36	1,150,000	1,088,160	0.12%
314353AA1	FedEx Corp.	1.875%	02/20/34	1,321,136	1,086,355	0.12%
38380AJZ1	GNMA	3.000%	09/20/46	1,294,431	1,082,846	0.12%
3136ATQ49	FNMA	3.000%	10/25/46	1,195,329	1,082,042	0.12%
3137FDBN1	FHLMC	3.500%	01/15/48	1,208,412	1,079,652	0.12%
501895AC0	LHOME Mortgage Trust	4.458%	06/25/26	1,250,000	1,074,903	0.12%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,063,489	0.12%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	06/17/30	1,108,010	1,060,702	0.12%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	1,111,911	1,054,373	0.12%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	1,402,271	1,042,729	0.12%
05493JAG6	BDS Ltd.	6.661%	01/18/36	1,093,000	1,031,678	0.12%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	1,191,000	1,027,862	0.11%
92343VGN8	Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	997,600	0.11%
025816CQ0	American Express Co.	2.250%	03/04/25	1,050,000	997,079	0.11%
36179WBR8	GNMA	3.000%	03/20/51	1,136,898	995,566	0.11%
74368CBS2	Protective Life Global Funding	5.209%	04/14/26	1,000,000	994,503	0.11%
95000U2K8	Wells Fargo & Co.	2.164%	02/11/26	1,050,000	991,492	0.11%
41975AAA0	Hawaii Hotel Trust	6.098%	05/15/38	1,000,000	985,522	0.11%
38379YKS6	GNMA	3.000%	06/20/46	1,110,000	985,056	0.11%
3136B6VK6	FNMA	2.500%	10/25/49	1,626,308	984,046	0.11%
38383HKG3	GNMA	4.500%	10/20/51	1,067,818	983,267	0.11%
78016HZQ6	Royal Bank of Canada	5.000%	05/02/33	1,000,000	982,722	0.11%
38382VMD8	GNMA	1.500%	07/20/51	1,708,699	978,450	0.11%
06051GKY4	Bank of America Corp.	5.015%	07/22/33	1,000,000	977,461	0.11%
64952WDS9	New York Life Global Funding	1.200%	08/07/30	1,250,000	972,679	0.11%
35563FAA9	MultiFamily Structured Credit Risk	6.560%	01/25/51	1,010,173	965,863	0.11%
61747YEU5	Morgan Stanley	4.889%	07/20/33	1,000,000	965,286	0.11%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	964,531	0.11%
3136A5BK1	FNMA	4.000%	04/25/42	1,017,520	963,530	0.11%
59217GFD6	Met Life Global Funding I	4.300%	08/25/29	1,000,000	962,671	0.11%
05549GAG6	BHMS Mortgage Trust	6.607%	07/15/35	1,000,000	959,440	0.11%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	1,000,000	956,466	0.11%
06051GHR3	Bank of America Corp.	3.458%	03/15/25	975,000	956,164	0.11%
3137AVPJ0	FHLMC	2.500%	10/15/42	1,213,000	953,349	0.11%
3136A6WE0	FNMA	3.500%	05/25/42	1,054,000	951,452	0.11%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	1,000,000	949,709	0.11%
3137AFKF8	FHLMC	5.000%	09/15/41	940,689	946,487	0.11%
30227FAL4	Extended Stay America Trust	7.798%	07/15/38	973,770	941,947	0.11%
38379VYZ1	GNMA	3.000%	12/20/45	1,052,836	939,600	0.10%
3140HNMQ2	FNMA	2.241%	12/01/50	1,078,720	939,030	0.10%
91159HJL5	US Bancorp	4.839%	02/01/34	1,000,000	938,475	0.10%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
55282XAG5	MF1 Multifamily Housing Mortgage Trust	6.704%	07/15/36	1,000,000	\$936,557	0.10%
83401CAC8	Social Professional Loan Program	3.050%	11/16/48	1,130,000	936,512	0.10%
00489TAJ5	Acre Commercial Mortgage Trust	7.711%	12/18/37	1,000,000	930,704	0.10%
3136AF5L4	FNMA	4.000%	08/25/43	1,000,000	929,071	0.10%
05493JAJ0	BDS Ltd.	7.011%	01/18/36	1,000,000	925,201	0.10%
45138LBH5	Idaho Power Co.	5.500%	03/15/53	900,000	922,548	0.10%
20030NEF4	Comcast Corp.	5.350%	05/15/53	925,000	920,457	0.10%
06051GHD4	Bank of America Corp.	3.419%	12/20/28	1,000,000	919,908	0.10%
3137FMSZ6	FHLMC	3.000%	07/15/49	1,352,769	916,014	0.10%
911312BZ8	United Parcel Service, Inc.	4.875%	03/03/33	900,000	913,170	0.10%
75575TAL7	ReadyCap Commercial Mortgage Trust	8.038%	07/25/36	1,000,000	909,569	0.10%
3140KFH32	FNMA	2.041%	10/01/50	989,154	908,212	0.10%
69351UBA0	PPL Electric Utilities Corp.	5.000%	05/15/33	900,000	907,836	0.10%
3136ACD73	FNMA	3.500%	03/25/43	1,072,000	907,315	0.10%
69290LAE7	PPF Ltd.	6.346%	04/14/38	961,952	905,790	0.10%
05609VAL9	BX Trust	6.757%	09/15/36	950,000	900,889	0.10%
718172DB2	Phillip Morris International Inc.	5.375%	02/15/33	900,000	894,016	0.10%
3137H36W7	FHLMC	1.500%	10/25/51	1,100,034	890,930	0.10%
665772CX5	Northern States Power	5.100%	05/15/53	900,000	879,946	0.10%
693475BJ3	PNC Financial Services Group, Inc. (The)	6.037%	10/28/33	850,000	876,652	0.10%
94106LBT5	Waste Management, Inc.	4.625%	02/15/30	875,000	872,071	0.10%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	1,000,000	871,953	0.10%
3136AYFY4	FNMA	3.500%	10/25/47	960,547	871,818	0.10%
00217VAG5	AREIT CRE Trust	8.909%	06/17/39	900,000	870,056	0.10%
38379WXZ0	GNMA	3.000%	05/20/46	974,126	867,540	0.10%
74368CAY0	Protective Life Global Funding	1.737%	09/21/30	1,100,000	867,466	0.10%
983919AK7	Xilinx, Inc.	2.375%	06/01/30	1,000,000	865,223	0.10%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	6.557%	07/15/25	882,756	863,838	0.10%
14040HCH6	Capital One Financial Corp.	1.878%	11/02/27	1,000,000	863,323	0.10%
06051GHX0	Bank of America Corp.	2.884%	10/22/30	1,000,000	861,320	0.10%
172967LD1	Citigroup, Inc.	3.887%	01/10/28	900,000	856,542	0.10%
68389XCE3	Oracle Corp.	2.875%	03/25/31	1,000,000	850,201	0.09%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	965,639	849,227	0.09%
38141GXM1	Goldman Sachs Group, Inc.	1.093%	12/09/26	950,000	849,096	0.09%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	846,960	0.09%
20030NDM0	Comcast Corp.	1.950%	01/15/31	1,025,000	841,968	0.09%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	994,000	841,379	0.09%
3137H2GU2	FHLMC	2.000%	07/25/51	1,630,018	839,949	0.09%
191216CV0	Coca-Cola Co. (The)	1.650%	06/01/30	1,000,000	837,445	0.09%
778296AG8	Ross Stores, Inc.	1.875%	04/15/31	1,050,000	832,591	0.09%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	832,284	0.09%
38378TDV9	GNMA	0.000%	05/20/43	1,294,967	832,153	0.09%
83403YAD6	Social Professional Loan Program	4.440%	05/25/40	900,000	830,724	0.09%
89788MAE2	Truist Financial Corp.	1.887%	06/07/29	1,000,000	830,595	0.09%
45866FAX2	Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	824,420	0.09%
3137FG3P8	FHLMC	4.000%	05/15/48	862,213	818,093	0.09%
3137BFBQ3	FHLMC	3.000%	11/15/44	1,020,410	817,294	0.09%
3137F7J30	FHLMC	2.000%	03/25/50	968,218	804,296	0.09%
548661EA1	Lowe's Cos., Inc.	2.625%	04/01/31	950,000	802,917	0.09%
26441CBS3	Duke Energy Corp.	4.300%	03/15/28	825,000	797,798	0.09%
3137H5VS3	FHLMC	3.000%	02/25/52	997,047	797,718	0.09%
3136B5FW0	FNMA	3.000%	07/25/49	907,961	797,661	0.09%
09247XAT8	BlackRock, Inc.	4.750%	05/25/33	800,000	791,414	0.09%
10373QBU3	BP Capital Markets America	4.812%	02/13/33	800,000	791,033	0.09%
46849LUX7	Jackson National Life Global Funding	5.500%	01/09/26	800,000	789,415	0.09%

DIAMOND HILL

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Schedule of Investments (continued)
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
89236TKU8	Toyota Motor Credit Corp.	4.550%	05/17/30	800,000	\$789,342	0.09%
3137FNFP0	FHLMC	3.500%	09/25/49	1,000,000	785,927	0.09%
92826CAD4	Visa, Inc.	3.150%	12/14/25	800,000	774,033	0.09%
3136B9GY7	FNMA	2.000%	04/25/50	1,254,000	772,673	0.09%
74332YAG4	Progress Residential Trust	5.734%	06/17/39	800,000	772,572	0.09%
38383GAH4	GNMA	1.750%	01/20/52	1,158,766	770,984	0.09%
74332YAJ8	Progress Residential Trust	6.618%	06/17/39	800,000	769,658	0.09%
12433UAL9	BX Trust	6.718%	05/15/35	785,000	769,435	0.09%
172967ML2	Citigroup, Inc.	2.666%	01/29/31	900,000	765,283	0.09%
3137H2RX4	FHLMC	2.000%	01/15/43	1,049,335	751,597	0.08%
3137BDBN5	FHLMC	3.500%	02/15/52	846,481	750,668	0.08%
38383P2A8	GNMA	2.000%	10/20/51	1,000,000	749,229	0.08%
3137FXRB6	FHLMC	1.000%	01/25/51	1,263,612	743,977	0.08%
172967NG2	Citigroup, Inc.	3.070%	02/24/28	800,000	741,110	0.08%
049560AQ8	Atmos Energy Corp.	4.125%	03/15/49	885,000	739,390	0.08%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	10.802%	09/17/37	750,000	735,691	0.08%
3136BFWW9	FNMA	1.000%	04/25/51	973,893	725,604	0.08%
00206RKA9	AT&T, Inc.	3.650%	06/01/51	1,000,000	725,323	0.08%
91159HJC5	US Bancorp	2.215%	01/27/28	800,000	713,353	0.08%
10638JAD9	Brean Asset Backed Securities	3.000%	07/25/62	1,026,736	710,607	0.08%
59217GGU7	Met Life Global Funding I	1.550%	01/07/31	900,000	710,561	0.08%
3138L5SD3	FNMA	4.940%	12/01/43	731,693	709,957	0.08%
21036PBE7	Constellation Brands, Inc.	3.150%	08/01/29	775,000	699,388	0.08%
55903VBC6	WarnerMedia Holdings, Inc.	4.279%	03/15/32	800,000	698,913	0.08%
74460WAD9	Public Storage	1.850%	05/01/28	800,000	698,078	0.08%
37045XEF9	General Motors Financial Co.	5.400%	04/06/26	700,000	696,895	0.08%
446150BB9	Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	696,894	0.08%
3136BJE76	FNMA	2.000%	11/25/51	1,427,254	692,300	0.08%
3138LJZP8	FNMA	3.140%	07/01/32	750,000	689,927	0.08%
03040WAY1	American Water Capital Corp.	2.300%	06/01/31	825,000	689,841	0.08%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	700,000	681,353	0.08%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	681,320	0.08%
00287YBX6	AbbVie, Inc.	3.200%	11/21/29	750,000	680,731	0.08%
3137BFJ36	FHLMC	0.000%	10/15/41	905,911	679,579	0.08%
38383D4Q8	GNMA	1.500%	12/20/51	1,133,749	677,601	0.08%
25746UDJ5	Dominion Energy, Inc.	1.450%	04/15/26	750,000	677,202	0.08%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	700,000	674,324	0.08%
858558AB5	Stellar Jay Ireland DAC	5.926%	10/15/41	946,940	672,441	0.07%
718547AR3	Phillips 66	5.300%	06/30/33	675,000	671,747	0.07%
83404WAC1	Social Professional Loan Program	3.730%	08/17/48	750,000	658,616	0.07%
501894AC3	LHOME Mortgage Trust	4.458%	02/25/26	750,000	658,126	0.07%
3136A9VE5	FNMA	0.000%	11/25/42	980,829	657,702	0.07%
06051GKQ1	Bank of America Corp.	4.571%	04/27/33	700,000	657,546	0.07%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	655,322	0.07%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,000,000	653,517	0.07%
36259AAJ8	Goldman Sachs Mortgage Securities Corp. Trust	6.357%	07/15/25	663,210	651,502	0.07%
25466AAP6	Discover Bank	4.650%	09/13/28	700,000	651,491	0.07%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	670,645	651,067	0.07%
023135CG9	Amazon.com, Inc.	3.450%	04/13/29	675,000	645,020	0.07%
976826BP1	Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	640,349	0.07%
46647PBL9	JPMorgan Chase & Co.	2.522%	04/22/31	750,000	636,854	0.07%
06051GJF7	Bank of America Corp	1.898%	07/23/31	800,000	636,461	0.07%
87264ABV6	T-Mobile USA, Inc.	3.375%	04/15/29	700,000	633,541	0.07%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	630,637	0.07%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	700,000	628,040	0.07%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3137F96P1	FHLMC	1.000%	02/25/51	800,402	\$624,241	0.07%
89114TZD7	Toronto-Dominion Bank (The)	1.200%	06/03/26	700,000	623,951	0.07%
38380YTX3	GNMA	3.500%	09/20/48	667,731	621,201	0.07%
52607MAC3	Lendmark Funding Trust	3.410%	11/20/31	750,000	617,040	0.07%
38141GWZ3	Goldman Sachs Group, Inc.	4.223%	05/01/29	650,000	616,075	0.07%
00489TAL0	Acre Commercial Mortgage Trust	8.211%	12/18/37	675,000	614,180	0.07%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	700,000	613,495	0.07%
31392JAA7	FNMA	6.500%	07/25/42	600,175	609,932	0.07%
56585AAJ1	Marathon Petroleum Corp.	5.000%	09/15/54	750,000	605,821	0.07%
31397U6D6	FNMA	4.500%	07/25/41	619,301	605,374	0.07%
404119BX6	UnitedHealth Group, Inc.	4.125%	06/15/29	650,000	603,508	0.07%
38382FF33	GNMA	3.000%	04/20/50	847,958	600,032	0.07%
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	606,058	598,005	0.07%
38380GSU9	GNMA	4.000%	08/20/47	659,404	593,971	0.07%
3136A6AS3	FNMA	3.500%	05/25/42	683,221	593,650	0.07%
3137H4CS7	FHLMC	2.500%	12/25/51	1,038,171	590,858	0.07%
00206RJX1	AT&T, Inc.	2.300%	06/01/27	650,000	588,757	0.07%
06406RBA4	Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	587,861	0.07%
30306MAG4	FREMF Mortgage Trust	7.262%	12/25/24	603,756	587,690	0.07%
89053BAA2	Toorak Mortgage Corp.	2.240%	06/25/24	610,000	586,830	0.07%
6174468X0	Morgan Stanley	1.928%	04/28/32	750,000	585,719	0.07%
55279HAT7	M&T Bank Trust Co.	5.400%	11/21/25	600,000	584,168	0.07%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	581,562	0.06%
95000U2S1	Wells Fargo & Co.	2.393%	06/02/28	650,000	581,133	0.06%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	1,000,000	580,532	0.06%
46591HBZ2	Chase Mortgage Finance Corp.	6.523%	02/25/50	691,790	580,494	0.06%
3136B0VY9	FNMA	3.500%	02/25/48	641,713	579,935	0.06%
21873AAN7	Corevest American Finance Ltd.	3.379%	12/15/52	750,000	577,020	0.06%
55282XAA8	MF1 Multifamily Housing Mortgage Trust	5.854%	07/15/36	583,652	574,016	0.06%
53948PAB4	Loanpal Solar Loan Ltd.	2.840%	01/20/48	799,496	571,180	0.06%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/30	576,062	570,643	0.06%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	1,100,000	568,056	0.06%
822582CD2	Shell International Finance BV	2.375%	11/07/29	645,000	567,480	0.06%
38378FTQ3	GNMA	3.000%	01/20/43	682,000	566,321	0.06%
46591HBK5	J.P. Morgan Wealth Management	6.273%	03/25/51	640,225	564,296	0.06%
06368EDC3	Bank of Montreal France	0.949%	01/22/27	630,000	564,130	0.06%
497266AC0	Kirby Corp.	4.200%	03/01/28	600,000	561,904	0.06%
92343VFR0	Verizon Communications, Inc.	1.750%	01/20/31	700,000	552,734	0.06%
74368CBG8	Protective Life Global Funding	1.900%	07/06/28	650,000	548,990	0.06%
3136B95Z6	FNMA	2.000%	06/25/50	935,000	545,763	0.06%
3136B1YE8	FNMA	3.500%	05/25/48	600,000	544,295	0.06%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	737,936	541,284	0.06%
43732TAC5	Home Partners of America Trust	2.922%	10/19/39	599,534	540,833	0.06%
3136B15C4	FNMA	4.000%	06/25/48	622,735	532,101	0.06%
68389XBW4	Oracle Corp.	3.600%	04/01/40	700,000	530,002	0.06%
06406RBM8	Bank of NY Mellon Corp.	5.834%	10/25/33	500,000	525,686	0.06%
655844CM8	Norfolk Southern Corp.	3.000%	03/15/32	600,000	520,710	0.06%
92343VEA8	Verizon Communications, Inc.	4.500%	08/10/33	550,000	519,687	0.06%
3137A2TQ4	FHLMC	4.000%	11/15/40	545,007	517,024	0.06%
29449WAF4	Equitable Financial Life	1.800%	03/08/28	609,000	516,012	0.06%
75907UAC3	Regional Management Issuance Trust	3.230%	08/15/33	650,000	514,594	0.06%
880591EJ7	Tennessee Valley Authority	4.625%	09/15/60	525,000	513,389	0.06%
3137FQU43	FHLMC	2.500%	05/25/49	758,520	513,020	0.06%
3136B3W97	FNMA	3.500%	03/25/49	580,066	512,098	0.06%
341081GL5	Florida Power & Light Co.	5.100%	04/01/33	500,000	511,577	0.06%

DIAMOND HILL

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Diamond Hill Core Bond Fund

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
65246QAA7	NRZ Excess Spread Collateralization	3.474%	11/25/26	556,663	\$504,694	0.06%
78355HKV0	Ryder System, Inc.	5.650%	03/01/28	500,000	504,101	0.06%
037833EW6	Apple, Inc.	4.850%	05/10/53	500,000	503,057	0.06%
25278XAW9	Diamondback Energy, Inc.	6.250%	03/15/53	500,000	502,386	0.06%
316773DJ6	Fifth Third Bancorp	6.361%	10/27/28	500,000	501,938	0.06%
89115A2M3	Toronto-Dominion Bank (The)	5.156%	01/10/28	500,000	501,173	0.06%
74153WCS6	Pricoa Globla Funding I	5.100%	05/30/28	500,000	500,403	0.06%
3136AJBU9	FNMA	4.000%	02/25/44	525,622	500,023	0.06%
6174468W2	Morgan Stanley	5.513%	01/25/24	500,000	499,535	0.06%
58769JAG2	Mercedes-Benz Financing	4.800%	03/30/28	500,000	498,830	0.06%
59217GFP9	Met Life Global Funding I	5.150%	03/28/33	500,000	498,827	0.06%
126650DT4	CVS Health Corp.	5.125%	02/21/30	500,000	498,409	0.06%
10373QBV1	BP Capital Markets America	4.893%	09/11/33	500,000	496,732	0.06%
78016FZW7	Royal Bank of Canada	4.900%	01/12/28	500,000	496,604	0.06%
92343VGT5	Verizon Communications, Inc.	5.050%	05/09/33	500,000	494,868	0.06%
256677AL9	Dollar General Corp.	5.000%	11/01/32	500,000	493,370	0.06%
38382QPY0	GNMA	1.000%	05/20/51	643,414	493,280	0.05%
12189LAC5	Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	490,067	0.05%
91324PEX6	UnitedHealth Group, Inc.	5.200%	04/15/63	500,000	489,488	0.05%
57629WDK3	MassMutual Global Funding	4.150%	08/26/25	500,000	489,398	0.05%
38383HNB1	GNMA	5.250%	01/20/53	505,050	487,728	0.05%
26442UAL8	Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	487,257	0.05%
00287YAQ2	AbbVie, Inc.	3.600%	05/14/25	500,000	486,955	0.05%
61746BDZ6	Morgan Stanley	3.875%	01/27/26	500,000	486,752	0.05%
3136B25U2	FNMA	4.000%	09/25/48	579,479	486,506	0.05%
14040HCX1	Capital One Financial Corp.	5.468%	02/01/29	500,000	485,614	0.05%
89788MAL6	Truist Financial Corp.	4.873%	01/26/29	500,000	483,861	0.05%
49327M3C6	KeyBank NA	0.433%	06/14/24	500,000	483,754	0.05%
38383DBC1	GNMA	1.500%	11/20/51	1,100,551	483,202	0.05%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	550,000	481,890	0.05%
74256LEE5	Principal Life Global Funding II	1.250%	06/23/25	525,000	481,538	0.05%
91679LAB8	Upstart Securitization Trust	1.660%	07/20/31	500,000	478,330	0.05%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	501,510	478,322	0.05%
68233JCP7	Oncor Electric Delivery	4.950%	09/15/52	500,000	478,286	0.05%
172967MX6	Citigroup, Inc.	0.981%	05/01/25	500,000	476,962	0.05%
38382KV67	GNMA	1.000%	11/20/50	576,723	476,288	0.05%
89236TJH9	Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	475,841	0.05%
35708AAG3	FREMF Mortgage Trust	7.112%	10/25/25	491,756	475,076	0.05%
44644MAH4	Huntington National Bank	5.699%	11/18/25	500,000	474,250	0.05%
912834KP2	U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	474,110	0.05%
31397SBL7	FNMA	5.000%	03/25/41	468,365	474,009	0.05%
254687FL5	Walt Disney Co. (The)	2.000%	09/01/29	550,000	471,560	0.05%
3140JAVD7	FNMA	3.353%	11/01/26	488,805	470,968	0.05%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	500,000	470,359	0.05%
31393DUU3	FNMA	4.299%	06/25/43	493,895	469,499	0.05%
83401AAC2	Social Professional Loan Program	4.140%	02/25/48	500,000	466,025	0.05%
38141GXH2	Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	463,486	0.05%
20030NEA5	Comcast Corp.	5.350%	11/15/27	450,000	462,850	0.05%
3137B1ZP0	FHLMC	3.000%	05/15/43	672,871	462,705	0.05%
880591EY4	Tennessee Valley Authority	4.250%	09/15/52	500,000	460,885	0.05%
747525BT9	QUALCOMM, Inc.	6.000%	05/20/53	425,000	459,980	0.05%
126650DJ6	CVS Health Corp.	3.750%	04/01/30	500,000	459,974	0.05%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	500,000	459,648	0.05%
3622AAF90	GNMA	4.500%	08/20/49	481,151	459,636	0.05%
78355HKT5	Ryder System, Inc.	2.850%	03/01/27	500,000	459,310	0.05%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
194162AS2	Colgate-Palmolive Co.	4.600%	03/01/33	450,000	\$459,205	0.05%
23338VAS5	DTE Electric Co.	5.200%	04/01/33	450,000	459,095	0.05%
38382RGV4	GNMA	1.000%	07/20/50	593,356	455,107	0.05%
031162DD9	Amgen, Inc.	3.000%	02/22/29	500,000	454,781	0.05%
695114DA3	PacifiCorp	5.500%	05/15/54	450,000	454,646	0.05%
025537AR2	American Electric Power, Inc.	1.000%	11/01/25	500,000	453,110	0.05%
126650DZ0	CVS Health Corp.	5.875%	06/01/53	450,000	451,962	0.05%
46647PBT2	JPMorgan Chase & Co.	1.045%	11/19/26	500,000	450,237	0.05%
38381AUR5	GNMA	4.000%	11/20/48	515,846	450,090	0.05%
98978VAV5	Zoetis, Inc.	5.600%	11/16/32	425,000	448,478	0.05%
74256LEK1	Principal Life Global Funding II	0.875%	01/12/26	500,000	447,102	0.05%
38381VBG4	GNMA	4.000%	04/20/49	490,565	446,127	0.05%
822866AA7	Shelter Growth Capital Partners, LLC	6.187%	09/15/36	454,561	445,707	0.05%
38381XUZ7	GNMA	3.000%	08/20/49	540,446	445,131	0.05%
38380YRT4	GNMA	4.000%	08/20/48	483,547	442,885	0.05%
539830BW8	Lockheed Martin Corp.	5.250%	01/15/33	425,000	441,950	0.05%
808513BF1	Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	438,623	0.05%
43731QAC2	Home Partners of America Trust	3.157%	09/17/39	478,028	438,562	0.05%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	517,993	438,454	0.05%
98978VAS2	Zoetis, Inc.	2.000%	05/15/30	525,000	438,300	0.05%
38380AUC9	GNMA	3.000%	09/20/46	500,000	434,440	0.05%
501044DQ1	Kroger Co. (The)	1.700%	01/15/31	550,000	433,384	0.05%
30212PAR6	Expedia Group, Inc.	3.250%	02/15/30	500,000	432,915	0.05%
78458MAG9	SMR Mortgage Trust	8.840%	02/15/39	463,862	431,316	0.05%
931142FE8	Walmart, Inc.	4.500%	04/15/53	450,000	431,291	0.05%
3137ASKV5	FHLMC	2.500%	07/15/42	500,000	430,216	0.05%
38381BAV6	GNMA	4.000%	12/20/48	493,444	429,355	0.05%
38380ATH0	GNMA	3.000%	09/20/46	500,000	429,176	0.05%
38381XTS5	GNMA	3.500%	08/20/49	517,000	426,347	0.05%
3137FWSQ4	FHLMC	1.500%	10/25/50	684,000	425,290	0.05%
6944PL2D0	Pacific Life Global Fund II	1.450%	01/20/28	500,000	422,850	0.05%
3136AUFW6	FNMA	3.000%	11/25/46	615,117	421,840	0.05%
031162DS6	Amgen, Inc.	5.600%	03/02/43	425,000	420,946	0.05%
665772CT4	Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	420,756	0.05%
00206RBH4	AT&T, Inc.	4.300%	12/15/42	500,000	420,582	0.05%
38379QDD4	GNMA	3.500%	09/20/35	436,000	418,290	0.05%
12563LAP2	CLI Funding VI, LLC	3.620%	09/18/45	471,250	417,666	0.05%
30322JAA4	First Help Financial LLC	0.830%	12/15/26	437,455	416,545	0.05%
31428XCD6	FedEx Corp.	2.400%	05/15/31	500,000	415,761	0.05%
57629WCZ1	MassMutual Global Funding	2.150%	03/09/31	500,000	409,303	0.05%
96034LAE1	Westgate Resorts	6.213%	03/20/34	411,050	405,064	0.05%
458140CF5	Intel Corp.	5.125%	02/10/30	400,000	404,594	0.05%
31418CL85	FNMA	4.500%	06/01/37	411,270	403,938	0.05%
47837RAD2	Johnson Controls International plc	2.000%	09/16/31	500,000	403,823	0.05%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	462,861	402,996	0.04%
38374GV41	GNMA	6.000%	06/20/34	392,562	400,349	0.04%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	518,334	399,554	0.04%
87264ACW3	T Mobile USA, Inc.	5.650%	01/15/53	400,000	399,447	0.04%
03076CAM8	Ameriprise Financial, Inc.	5.150%	05/15/33	400,000	398,911	0.04%
53948NAB9	Loanpal Solar Loan Ltd.	3.450%	12/20/47	526,075	398,455	0.04%
68233JBB9	Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	398,262	0.04%
437076CS9	Home Depot, Inc.	4.500%	09/15/32	400,000	397,709	0.04%
931142EY5	Walmart, Inc.	4.150%	09/09/32	400,000	396,978	0.04%
66815L2K4	Northwestern Mutual Global Funding	4.350%	09/15/27	400,000	395,830	0.04%
025816DF3	American Express Co.	5.043%	05/01/34	400,000	394,883	0.04%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3137B03R3	FHLMC	0.000%	02/15/33	483,339	\$394,825	0.04%
24422EWL9	John Deere Capital Corp.	4.350%	09/15/32	400,000	393,711	0.04%
38379B3J5	GNMA	3.000%	02/16/40	443,238	393,008	0.04%
3136ADTT6	FNMA	3.000%	01/25/43	419,000	392,423	0.04%
66815L2J7	Northwestern Mutual Global Funding	4.000%	07/01/25	400,000	390,769	0.04%
3136B6US0	FNMA	2.750%	10/25/49	579,231	390,267	0.04%
46647PBE5	JPMorgan Chase & Co.	2.739%	10/15/30	450,000	389,910	0.04%
46647PCR5	JPMorgan Chase & Co.	2.545%	11/08/32	475,000	389,336	0.04%
94106LBA6	Waste Management, Inc.	3.125%	03/01/25	400,000	388,393	0.04%
65252XAA3	Newtek Small Business Loan Trust	7.350%	12/25/44	395,075	387,756	0.04%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	450,000	385,854	0.04%
3137H3UW0	FHLMC	2.000%	01/25/50	662,638	384,064	0.04%
03076CAL0	Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	382,602	0.04%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	418,000	380,657	0.04%
31395NXE2	FNMA	5.788%	07/25/36	375,950	378,169	0.04%
06051GJB6	Bank of America Corp.	2.592%	04/29/31	450,000	377,939	0.04%
3138WU4E0	FNMA	3.500%	06/01/33	392,023	376,233	0.04%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	496,882	375,337	0.04%
91324PEK4	UnitedHealth Group, Inc.	4.750%	05/15/52	400,000	375,236	0.04%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	400,000	375,105	0.04%
031162DJ6	Amgen, Inc.	4.200%	03/01/33	400,000	375,091	0.04%
3137FCHG2	FHLMC	3.000%	12/15/47	441,240	374,464	0.04%
3138EPNB6	FNMA	4.000%	01/01/35	388,857	371,418	0.04%
64110LAX4	Netflix, Inc.	6.375%	05/15/29	350,000	370,953	0.04%
3136A8WA4	FNMA	2.500%	09/25/42	465,000	370,678	0.04%
742855AA7	Prodigy Finance	6.388%	07/25/51	375,172	369,871	0.04%
38141GYE8	Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	369,271	0.04%
037833ER7	Apple, Inc.	4.100%	08/08/62	425,000	368,668	0.04%
446150BA1	Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	366,992	0.04%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	01/25/26	370,124	365,738	0.04%
42771AAB2	Hero Funding Trust	3.950%	09/20/48	406,598	363,231	0.04%
46647PCB0	JPMorgan Chase & Co.	1.578%	04/22/27	400,000	359,386	0.04%
57629WDE7	MassMutual Global Funding	1.200%	07/16/26	400,000	357,206	0.04%
24422EWN5	John Deere Capital Corp.	4.850%	10/11/29	350,000	355,802	0.04%
744448CX7	Public Service Co. of Colorado	4.500%	06/01/52	400,000	353,602	0.04%
91682CAA5	Upstart Pass-Through Trust	2.500%	04/20/27	368,258	353,425	0.04%
83406TAC6	Social Professional Loan Program	3.120%	05/15/46	425,000	352,683	0.04%
89236TKQ7	Toyota Motor Credit Corp.	4.625%	01/12/28	350,000	350,457	0.04%
24703DBL4	Dell International LLC / EMC Corp.	5.750%	02/01/33	350,000	350,176	0.04%
3136B1FL3	FNMA	4.000%	01/25/48	2,246,764	348,254	0.04%
31335CDN1	FHLMC	4.500%	12/01/37	349,953	347,285	0.04%
30298NAG2	FREMF Mortgage Trust	7.312%	08/25/29	376,503	345,949	0.04%
38376U3C1	GNMA	3.500%	05/20/47	431,655	345,102	0.04%
95003LAJ9	Wells Fargo Mortgage Trust	6.907%	02/15/40	386,334	344,030	0.04%
3137FKAD8	FHLMC	3.500%	02/15/30	355,433	342,035	0.04%
824348BD7	Sherwin Williams Co.	3.300%	02/01/25	350,000	339,331	0.04%
65252MAA7	Newtek Small Business Loan Trust	7.700%	02/25/44	343,367	338,814	0.04%
58989V2E3	Met Tower Global Funding	3.700%	06/13/25	350,000	337,713	0.04%
50540RAX0	Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	336,959	0.04%
78015K7H1	Royal Bank of Canada	1.150%	06/10/25	365,000	336,653	0.04%
3136A9VH8	FNMA	0.000%	11/25/42	464,337	335,071	0.04%
38382LSV4	GNMA	1.250%	12/20/50	598,103	334,581	0.04%
3136B0WV4	FNMA	5.000%	02/25/48	1,619,780	333,404	0.04%
595620AT2	MidAmerican Energy Co.	3.650%	04/15/29	350,000	332,553	0.04%
90932VAA3	United Airlines Pass-Through Trust	4.875%	07/15/27	342,500	326,851	0.04%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
35708UAC8	FREMF Mortgage Trust	7.562%	11/25/24	330,814	\$324,203	0.04%
3137BJAZ6	FHLMC	3.000%	05/15/45	406,678	323,112	0.04%
00287YBV0	AbbVie, Inc.	2.950%	11/21/26	335,000	316,026	0.04%
3136ADSQ3	FNMA	3.000%	02/25/43	350,000	315,463	0.04%
38380UX40	GNMA	3.000%	01/20/48	404,780	315,130	0.04%
89114QCP1	Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	313,198	0.03%
31393XA49	FNMA	6.000%	04/25/34	293,929	310,826	0.03%
31397UM30	FNMA	4.000%	07/25/41	321,407	308,403	0.03%
3138WHCZ3	FNMA	3.500%	06/01/31	318,532	307,690	0.03%
3137BRZK4	FHLMC	6.207%	11/15/37	308,190	306,769	0.03%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	315,839	306,015	0.03%
3140JBGH3	FNMA	3.000%	10/01/48	347,220	305,991	0.03%
3622A2XG2	GNMA	5.500%	11/15/38	294,748	305,604	0.03%
3136ADQF9	FNMA	3.000%	05/25/42	319,712	302,212	0.03%
35709BAC9	FREMF Mortgage Trust	6.962%	07/25/28	338,254	298,232	0.03%
89236TKD6	Toyota Motor Credit Corp.	4.450%	06/29/29	300,000	297,710	0.03%
3136B1LK8	FNMA	4.500%	04/25/48	1,801,298	297,107	0.03%
02665XAE9	American Homes 4 Rent	6.418%	12/17/36	300,000	296,709	0.03%
31394ARR9	FNMA	0.000%	11/25/32	337,615	295,503	0.03%
3136AG5V0	FNMA	4.500%	11/25/43	300,000	295,425	0.03%
02665UAE5	American Homes 4 Rent	6.231%	10/17/36	300,000	295,218	0.03%
05565EBK0	BMW US Capital, LLC	3.900%	04/09/25	300,000	295,066	0.03%
49326EEJ8	KeyCorp	2.550%	10/01/29	385,000	294,769	0.03%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	300,000	293,932	0.03%
031162CV0	Amgen, Inc.	1.900%	02/21/25	310,000	293,195	0.03%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	323,775	290,057	0.03%
91159HJF8	US Bancorp	4.548%	07/22/28	300,000	288,313	0.03%
38375CZ45	GNMA	2.500%	06/20/42	367,000	287,758	0.03%
38379FUL1	GNMA	3.000%	01/20/29	300,527	285,504	0.03%
30260WAA9	FHF Trust	1.270%	03/15/27	297,031	285,188	0.03%
12690CAG8	Credit Suisse Mortgage Trust	4.941%	04/15/36	300,000	284,834	0.03%
38378HSU1	GNMA	4.500%	09/20/42	293,862	284,333	0.03%
035240AV2	Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	281,532	0.03%
049560AR6	Atmos Energy Corp.	2.625%	09/15/29	310,000	276,853	0.03%
3137B1W73	FHLMC	3.000%	05/15/43	333,017	274,661	0.03%
78016FZQ0	Royal Bank of Canada	3.875%	05/04/32	300,000	274,021	0.03%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	296,687	273,341	0.03%
74368CBL7	Protective Life Global Funding	3.218%	03/28/25	285,000	273,124	0.03%
38378GBA5	GNMA	2.000%	09/20/42	342,000	272,459	0.03%
68389XCK9	Oracle Corp.	6.900%	11/09/52	250,000	272,092	0.03%
89236THW8	Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	271,452	0.03%
071813CL1	Baxter International, Inc.	1.915%	02/01/27	300,000	267,375	0.03%
60920LAR5	Mondelez International, Inc.	1.250%	09/24/26	300,000	265,935	0.03%
302491AU9	FMC Corp.	3.450%	10/01/29	300,000	265,889	0.03%
03027XBR0	American Tower Corp.	1.450%	09/15/26	300,000	265,571	0.03%
110122DU9	Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	265,248	0.03%
03040WAW5	American Water Capital Corp.	2.800%	05/01/30	300,000	263,855	0.03%
3137A6JS2	FHLMC	5.000%	02/15/41	262,142	263,428	0.03%
3136B4E38	FNMA	4.000%	07/25/49	318,000	263,006	0.03%
609207BB0	Mondelez International, Inc.	3.000%	03/17/32	300,000	262,413	0.03%
91324PER9	UnitedHealth Group, Inc.	5.350%	02/15/33	250,000	260,563	0.03%
025816DB2	American Express Co.	5.850%	11/05/27	250,000	259,738	0.03%
49326EEN9	KeyCorp	4.789%	06/01/33	300,000	259,162	0.03%
3132FTAL2	FHLMC	4.000%	11/01/34	269,935	258,064	0.03%
693506BS5	PPG Industries, Inc.	2.550%	06/15/30	300,000	257,256	0.03%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
31620MBS4	Fidelity National Information Services	1.650%	03/01/28	300,000	\$256,424	0.03%
91681MAA4	Upstart Pass-Through Trust	2.750%	02/20/27	265,280	256,070	0.03%
94106LBN8	Waste Management, Inc.	1.150%	03/15/28	300,000	255,433	0.03%
12597UAD9	CIG Auto Receivables Trust	2.350%	01/12/26	259,698	255,426	0.03%
037833DU1	Apple, Inc.	1.650%	05/11/30	300,000	255,401	0.03%
316773CY4	Fifth Third Bancorp	2.375%	01/28/25	275,000	255,048	0.03%
7591EPAQ3	Regions Financial Corp.	2.250%	05/18/25	275,000	253,852	0.03%
26442EAJ9	Duke Energy Ohio, Inc.	5.250%	04/01/33	250,000	253,525	0.03%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	286,422	251,052	0.03%
38380U5F6	GNMA	2.750%	01/20/48	284,000	249,964	0.03%
539830BZ1	Lockheed Martin Corp.	4.450%	05/15/28	250,000	249,416	0.03%
3136AGSP8	FNMA	5.000%	10/25/43	250,000	248,515	0.03%
36297GPF1	GNMA	4.500%	07/15/40	247,896	248,276	0.03%
89788MAJ1	Truist Financial Corp.	5.900%	10/28/26	250,000	247,988	0.03%
11102AAE1	British Telecommunications plc	3.250%	11/08/29	275,000	245,544	0.03%
31396KUR1	FNMA	6.000%	07/25/36	236,279	245,477	0.03%
38381YST2	GNMA	3.500%	08/20/49	1,566,180	243,662	0.03%
3136AFXL3	FNMA	0.000%	08/25/43	350,236	242,187	0.03%
74977RDF8	Cooperative Rabobank UA	2.625%	07/22/24	250,000	241,947	0.03%
30231GAT9	Exxon Mobil Corp.	3.043%	03/01/26	250,000	241,150	0.03%
3138LF7L6	FNMA	2.550%	12/01/28	261,980	239,790	0.03%
03076CAK2	Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	239,338	0.03%
3138EKRW7	FNMA	3.500%	02/01/33	248,290	238,658	0.03%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	260,559	238,153	0.03%
31418BNQ5	FNMA	3.500%	03/01/35	249,267	237,713	0.03%
26443TAC0	Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	237,316	0.03%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	265,919	235,687	0.03%
38375UMN7	GNMA	5.201%	07/20/64	237,010	235,010	0.03%
670346AR6	Nucor Corp.	2.000%	06/01/25	250,000	234,625	0.03%
12433WAE1	BX Trust	6.923%	09/15/37	238,540	234,187	0.03%
30231GBH4	Exxon Mobil Corp.	2.992%	03/19/25	240,000	232,742	0.03%
38217TAA3	GoodGreen Trust	2.630%	04/15/55	276,400	232,722	0.03%
693475AX3	PNC Financial Services Group, Inc. (The)	2.600%	07/23/26	250,000	232,191	0.03%
49327M3G7	KeyBank NA	4.700%	01/26/26	250,000	230,723	0.03%
373334KM2	Georgia Power Co.	2.100%	07/30/23	230,000	228,666	0.03%
3138LLN68	FNMA	3.280%	12/01/32	248,451	228,462	0.03%
61946NAA6	Mosaic Solar Loans, LLC	2.100%	04/20/46	259,942	225,959	0.03%
126650CZ1	CVS Health Corp.	5.050%	03/25/48	250,000	225,821	0.03%
20034DJA8	Comerica Bank	2.500%	07/23/24	250,000	225,207	0.03%
38381YBX1	GNMA	3.000%	06/20/49	847,484	224,366	0.02%
037833DP2	Apple, Inc.	2.200%	09/11/29	250,000	223,001	0.02%
66981EAJ2	A10 Securitization	5.465%	08/15/40	250,000	222,475	0.02%
38375UWR7	GNMA	4.869%	05/20/66	223,989	221,858	0.02%
3138EMW49	FNMA	3.000%	11/01/33	241,223	221,484	0.02%
30296DAG6	FREMF Mortgage Trust	7.212%	01/25/28	236,208	221,080	0.02%
12690CAJ2	Credit Suisse Mortgage Trust	4.941%	04/15/36	235,000	220,489	0.02%
3137B9YV1	FHLMC	3.500%	04/15/44	250,000	220,169	0.02%
49327M3H5	KeyBank NA	5.000%	01/26/33	250,000	219,709	0.02%
670346AV7	Nucor Corp.	3.125%	04/01/32	250,000	218,097	0.02%
743315AW3	Progressive Corp.	3.200%	03/26/30	240,000	217,764	0.02%
931427AS7	Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	216,544	0.02%
14448CAQ7	Carrier Global Corp.	2.722%	02/15/30	250,000	215,372	0.02%
69349LAS7	PNC Bank NA	2.700%	10/22/29	250,000	213,566	0.02%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	215,605	213,012	0.02%
3137BXEK4	FHLMC	3.500%	01/15/45	221,306	212,810	0.02%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
337158AJ8	First Horizon Bank	5.750%	05/01/30	250,000	\$212,224	0.02%
04685A2L4	Athene Global Funding	2.500%	01/14/25	225,000	211,975	0.02%
38381RYW3	GNMA	5.000%	03/20/49	211,126	210,755	0.02%
31398LQS0	FHLMC	0.000%	07/15/37	258,349	210,516	0.02%
824348BL9	Sherwin-Williams Co.	2.300%	05/15/30	250,000	210,475	0.02%
84861TAH1	Spirit Realty, LP	2.100%	03/15/28	250,000	210,166	0.02%
30296JAC2	FREMF Mortgage Trust	7.212%	02/25/25	213,477	208,909	0.02%
31394EPD4	FNMA	5.500%	07/25/35	203,995	206,853	0.02%
84861TAG3	Spirit Realty, LP	3.200%	02/15/31	250,000	205,194	0.02%
89114TZV7	Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	203,928	0.02%
25466AAR2	Discover Bank	2.700%	02/06/30	250,000	202,790	0.02%
3137FKR32	FHLMC	4.000%	11/15/46	207,066	201,791	0.02%
3132HTSS6	FHLMC	0.000%	09/15/43	264,177	199,828	0.02%
3136B3F62	FNMA	3.000%	02/25/49	217,451	199,198	0.02%
3137B5QZ9	FHLMC	5.507%	01/15/35	201,124	197,703	0.02%
38382XCC7	GNMA	3.000%	08/20/51	299,934	197,294	0.02%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	220,092	197,042	0.02%
172967MF5	Citigroup, Inc.	3.352%	04/24/25	200,000	195,473	0.02%
760759AU4	Republic Services, Inc.	2.500%	08/15/24	200,000	193,437	0.02%
06417XAH4	Bank of Nova Scotia	3.450%	04/11/25	200,000	193,040	0.02%
857477BU6	State Street Corp.	4.421%	05/13/33	200,000	190,978	0.02%
25278XAM1	Diamondback Energy, Inc.	3.250%	12/01/26	200,000	190,639	0.02%
46647PCV6	JPMorgan Chase & Co.	2.595%	02/24/26	200,000	190,381	0.02%
31396H6P9	FHLMC	7.500%	01/15/36	188,382	187,047	0.02%
22551EAA4	Credito Real USA Auto Receivable	1.350%	02/16/27	189,521	186,609	0.02%
3136B1YC2	FNMA	3.500%	05/25/48	202,851	186,533	0.02%
438127AB8	Honda Motor Co.	2.534%	03/10/27	200,000	186,319	0.02%
38382JG42	GNMA	1.000%	09/20/50	493,942	186,216	0.02%
3138ENQC6	FNMA	3.500%	10/01/29	190,516	183,972	0.02%
78449QAD9	SMB Private Education Loan Trust	4.000%	11/17/42	200,000	181,654	0.02%
3136A8WU0	FNMA	1.462%	09/25/42	1,783,196	181,074	0.02%
25273CAC4	Diamond Resorts Owner Trust	2.700%	11/21/33	198,025	180,524	0.02%
78016EZT7	Royal Bank of Canada	1.150%	07/14/26	200,000	178,678	0.02%
36179ULT7	GNMA	4.000%	02/20/34	183,936	178,281	0.02%
38374KUK7	GNMA	5.000%	02/20/35	173,557	173,475	0.02%
06051GKW8	Bank of America Corp.	4.948%	07/22/28	175,000	173,094	0.02%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	182,293	171,634	0.02%
3138WDQ38	FNMA	4.000%	12/01/44	174,557	168,020	0.02%
3136FLFM3	FNMA	4.000%	04/01/42	906,251	167,793	0.02%
857477BE2	State Street Corp.	2.354%	11/01/25	175,000	167,014	0.02%
3140HWBS0	FNMA	2.430%	10/01/29	185,462	166,827	0.02%
03027XBC3	American Tower Corp.	2.100%	06/15/30	200,000	162,651	0.02%
741531FA0	Pricoa Global Funding	3.450%	09/01/23	160,000	159,224	0.02%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	166,745	153,988	0.02%
3137FVSM5	FHLMC	2.000%	09/25/50	262,000	151,026	0.02%
38217VAA8	GoodGreen Trust	3.740%	10/15/52	169,217	150,268	0.02%
6174468L6	Morgan Stanley	2.699%	01/22/31	175,000	149,587	0.02%
31397LJ34	FNMA	5.000%	07/25/38	150,617	149,165	0.02%
38377TVT5	GNMA	0.890%	02/16/41	1,445,764	149,162	0.02%
38379VV50	GNMA	0.902%	03/20/46	1,333,948	148,203	0.02%
38381RAD1	GNMA	3.500%	02/20/49	156,924	148,047	0.02%
69290LAA5	PFP Ltd.	5.798%	04/14/38	147,983	145,441	0.02%
31394BZM9	FNMA	4.469%	10/25/31	140,579	144,951	0.02%
233331AW7	DTE Energy Co.	2.529%	10/01/24	150,000	144,156	0.02%
3136ADSD2	FNMA	6.500%	09/25/32	138,901	143,245	0.02%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
38374MX46	GNMA	6.000%	04/20/36	140,103	\$142,657	0.02%
172967KU4	Citigroup, Inc.	4.125%	07/25/28	150,000	140,806	0.02%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	150,000	137,592	0.02%
693304AX5	PECO Energy Co.	3.000%	09/15/49	200,000	137,105	0.02%
31393W2P3	FHLMC	5.000%	07/15/33	134,509	136,581	0.02%
38378UPW1	GNMA	1.502%	12/20/39	1,290,887	136,539	0.02%
21134LAA6	Continental Credit Card, LLC	3.830%	08/15/26	132,379	131,908	0.01%
26884ABM4	ERP Operating, LP	2.500%	02/15/30	150,000	128,253	0.01%
3137B15N8	FHLMC	3.000%	03/15/43	170,353	127,588	0.01%
084664BU4	Berkshire Hathaway Financial Corp.	4.400%	05/15/42	135,000	127,351	0.01%
38377YS43	GNMA	0.152%	03/16/38	1,704,118	125,696	0.01%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	133,761	125,297	0.01%
023608AH5	Ameren Corp.	2.500%	09/15/24	130,000	124,892	0.01%
31394CBU5	FNMA	5.500%	02/25/35	122,668	124,427	0.01%
31381SEB4	FNMA	4.870%	10/01/41	122,112	121,487	0.01%
3137AVMA2	FHLMC	4.500%	02/15/42	1,068,558	120,712	0.01%
446150AQ7	Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	118,267	0.01%
20030NCC3	Comcast Corp.	3.969%	11/01/47	144,000	117,916	0.01%
42770XAA5	Hero Funding Trust	3.080%	09/20/42	132,942	117,802	0.01%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	02/15/29	120,604	116,077	0.01%
31397Q4W5	FNMA	4.000%	12/25/28	120,000	115,763	0.01%
3136FGRD1	FNMA	5.000%	05/25/39	603,957	115,618	0.01%
3128HXWK7	FHLMC	0.000%	08/15/42	146,315	113,609	0.01%
69351UAW3	PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	111,816	0.01%
40417QAA3	Hero Funding Trust	3.570%	09/20/47	123,724	111,192	0.01%
233331BF3	DTE Energy Co.	2.950%	03/01/30	125,000	109,174	0.01%
89153VAT6	Total Capital International SA	2.829%	01/10/30	120,000	108,178	0.01%
59982VAA7	Mill City Solar Loan Ltd.	3.690%	07/20/43	123,764	107,892	0.01%
3137ASM92	FHLMC	1.513%	07/15/42	685,168	106,811	0.01%
3622A3BJ8	GNMA	4.500%	06/15/46	106,578	106,734	0.01%
693506BQ9	PPG Industries, Inc.	2.400%	08/15/24	110,000	105,915	0.01%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	109,230	105,083	0.01%
501044DP3	Kroger Co. (The)	2.200%	05/01/30	125,000	103,592	0.01%
31381LR41	FNMA	4.820%	12/01/29	102,025	103,479	0.01%
3136B8BY4	FNMA	2.000%	01/25/50	171,000	101,959	0.01%
92343VEP5	Verizon Communications, Inc.	6.421%	05/15/25	100,000	100,914	0.01%
172967MB4	Citigroup, Inc.	6.427%	07/01/26	100,000	100,741	0.01%
002824BG4	Abbott Laboratories	4.750%	11/30/36	100,000	100,659	0.01%
3136AFY32	FNMA	4.000%	08/25/33	1,096,729	100,463	0.01%
24703TAG1	Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	99,618	0.01%
526107AD9	Lennox International, Inc.	3.000%	11/15/23	100,000	98,908	0.01%
64952WCN1	New York Life Global Funding	2.900%	01/17/24	100,000	98,278	0.01%
61747YEQ4	Morgan Stanley	3.620%	04/17/25	100,000	97,975	0.01%
31393Y5S0	FNMA	7.500%	03/25/34	91,019	97,842	0.01%
172967JP7	Citigroup, Inc.	3.300%	04/27/25	100,000	97,034	0.01%
42771AAA4	Hero Funding Trust	3.190%	09/20/48	111,137	97,009	0.01%
34537OCR9	Ford Motor Co.	4.346%	12/08/26	100,000	96,431	0.01%
3136A7LK6	FNMA	2.000%	07/25/42	109,766	96,207	0.01%
91159HHX1	US Bancorp	2.400%	07/30/24	100,000	96,142	0.01%
12503MAA6	CBOE Global Markets, Inc.	3.650%	01/12/27	100,000	95,896	0.01%
19421UAA2	College Ave Student Loans	6.538%	12/28/48	96,860	95,895	0.01%
61746BEF9	Morgan Stanley	3.625%	01/20/27	100,000	95,822	0.01%
84861TAC2	Spirit Realty, LP	4.450%	09/15/26	100,000	95,554	0.01%
00287YCY3	AbbVie, Inc.	4.550%	03/15/35	100,000	95,321	0.01%
46625HR8	JPMorgan Chase & Co.	3.782%	02/01/28	100,000	95,099	0.01%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
127097AG8	Coterra Energy, Inc.	3.900%	05/15/27	100,000	\$94,925	0.01%
254687FQ4	Walt Disney Co. (The)	3.800%	03/22/30	100,000	94,718	0.01%
718547AF9	Phillips 66	3.550%	10/01/26	100,000	94,692	0.01%
06051GGF0	Bank of America Corp.	3.824%	01/20/28	100,000	94,660	0.01%
3136A3D24	FNMA	5.538%	02/25/42	96,566	94,624	0.01%
718547AB8	Phillips 66	2.450%	12/15/24	100,000	94,517	0.01%
61761J3R8	Morgan Stanley	3.125%	07/27/26	100,000	94,315	0.01%
015271AK5	Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	94,110	0.01%
53227JAA2	Life Storage, LP	3.875%	12/15/27	100,000	93,911	0.01%
02666TAA5	American Homes 4 Rent	4.250%	02/15/28	100,000	93,792	0.01%
501044DE8	Kroger Co. (The)	2.650%	10/15/26	100,000	93,546	0.01%
14732FAC6	Cascade Manufactured Housing Asset Trust	5.985%	11/25/44	100,000	93,246	0.01%
254709AM0	Discover Financial Services	4.100%	02/09/27	100,000	93,195	0.01%
534187BF5	Lincoln National Corp.	3.625%	12/12/26	100,000	93,046	0.01%
233331AY3	DTE Energy Co.	2.850%	10/01/26	100,000	93,045	0.01%
756109AS3	Realty Income Corp.	3.000%	01/15/27	100,000	92,987	0.01%
857477BV4	State Street Corp.	4.164%	08/04/33	100,000	92,979	0.01%
26884ABF9	ERP Operating, LP	2.850%	11/01/26	100,000	92,796	0.01%
125896BR0	CMS Energy Corp.	2.950%	02/15/27	100,000	92,451	0.01%
845437BP6	Southwestern Electric Power Co.	2.750%	10/01/26	100,000	92,412	0.01%
25156PBC6	Deutsche Telekom International Finance BV	4.750%	06/21/38	100,000	92,405	0.01%
74456QBR6	Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	92,339	0.01%
31396LTA8	FNMA	5.518%	11/25/36	93,904	92,221	0.01%
00206RCP5	AT&T, Inc.	4.500%	05/15/35	100,000	92,154	0.01%
3128HVBU2	FHLMC	0.000%	02/01/34	105,482	90,421	0.01%
00206RMM1	AT&T, Inc.	2.550%	12/01/33	114,000	89,584	0.01%
31396VSS8	FNMA	4.250%	05/25/37	90,483	89,523	0.01%
65252MAB5	Newtek Small Business Loan Trust	9.000%	02/25/44	90,360	89,502	0.01%
20030NDA6	Comcast Corp.	2.650%	02/01/30	100,000	88,174	0.01%
31397A4K6	FHLMC	0.000%	08/15/36	101,924	87,792	0.01%
3136FEMZ2	FNMA	5.000%	06/25/35	545,664	85,770	0.01%
31398GJB6	FNMA	3.426%	12/25/39	86,337	85,098	0.01%
38375QX95	GNMA	5.250%	06/20/38	84,990	84,473	0.01%
3128MDXA6	FHLMC	4.000%	12/01/28	84,018	82,381	0.01%
822582AD4	Shell International Finance BV	6.375%	12/15/38	73,000	81,471	0.01%
86745LAA0	Helios Issuer, LLC	3.750%	06/20/46	90,636	81,360	0.01%
31418CCQ5	FNMA	3.500%	10/01/46	88,578	80,950	0.01%
126408HG1	CSX Corp.	4.250%	11/01/66	100,000	80,897	0.01%
42770WAA7	Hero Funding Trust	3.750%	09/20/41	88,701	80,111	0.01%
38378FHY9	GNMA	2.000%	01/20/43	100,000	79,239	0.01%
31395QCY4	FNMA	3.000%	08/25/42	85,066	77,250	0.01%
3136FES37	FNMA	5.000%	03/25/35	489,758	74,590	0.01%
29278NAH6	Energy Transfer Operating, LP	4.500%	04/15/24	75,000	74,258	0.01%
31398LJH2	FHLMC	4.500%	12/15/39	74,343	72,392	0.01%
3136AGZH8	FNMA	0.000%	10/25/43	95,718	71,276	0.01%
00108XAA6	ACC Auto Trust	1.080%	04/15/27	71,459	71,156	0.01%
31397NUG8	FNMA	5.000%	08/25/36	69,548	69,868	0.01%
3137ACUF4	FHLMC	5.607%	07/15/41	69,968	68,673	0.01%
3137GAPS0	FHLMC	5.607%	10/15/40	68,479	66,777	0.01%
38378U8D2	GNMA	5.358%	07/20/64	66,928	66,317	0.01%
62548QAB7	MultiFamily Connecticut Avenue	7.088%	03/25/50	66,379	65,282	0.01%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	65,001	62,533	0.01%
61946FAA3	Mosaic Solar Loans, LLC	4.010%	06/22/43	67,263	62,261	0.01%
38379VWQ3	GNMA	3.500%	03/20/46	77,077	60,275	0.01%
3136B5MM4	FNMA	4.000%	02/25/47	817,678	59,225	0.01%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 May 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3137AFRK0	FHLMC	1.593%	08/15/30	1,134,401	\$59,056	0.01%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	62,118	58,983	0.01%
31398LQK7	FHLMC	0.000%	04/15/36	67,796	56,090	0.01%
3136FCJ56	FNMA	5.000%	02/25/36	406,348	55,518	0.01%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	57,113	54,970	0.01%
38380CUH4	GNMA	4.000%	02/20/44	760,650	54,604	0.01%
3136AR2U1	FNMA	3.500%	03/25/35	558,346	54,480	0.01%
3136AQHT0	FNMA	3.500%	06/25/34	634,869	53,844	0.01%
84861TAD0	Spirit Realty, LP	4.000%	07/15/29	60,000	53,562	0.01%
31398KP95	FHLMC	4.500%	11/15/39	55,025	53,540	0.01%
66981EAC7	A10 Securitization	2.617%	08/15/40	51,642	50,310	0.01%
31371HKW7	FNMA	6.500%	03/01/29	49,640	50,271	0.01%
3136ARX94	FNMA	3.500%	02/25/43	946,835	49,664	0.01%
38376R6W1	GNMA	4.836%	06/20/63	50,302	49,493	0.01%
35137LAG0	Fox Corp.	4.030%	01/25/24	50,000	49,449	0.01%
252722AB9	Diamond Resorts Owner Trust	3.530%	02/20/32	51,083	48,673	0.01%
3128M8CW2	FHLMC	6.500%	09/01/38	46,045	48,418	0.01%
38375Y3L4	GNMA	5.000%	12/20/38	48,919	48,383	0.01%
502431AL3	L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	48,107	0.01%
38379TBD0	GNMA	2.500%	02/20/45	59,326	48,096	0.01%
3136AACT0	FNMA	2.000%	12/25/32	54,059	47,897	0.01%
64952WCH4	New York Life Global Funding	2.350%	07/14/26	50,000	46,419	0.01%
51889RAB5	Laurel Road Prime Student Loan	2.730%	10/25/48	46,673	45,122	0.00%
31392FWH6	FNMA	6.000%	12/25/32	42,843	44,216	0.00%
10112RAY0	Boston Properties, LP	2.750%	10/01/26	50,000	43,919	0.00%
31283APR5	FHLMC	5.407%	05/15/28	40,949	40,785	0.00%
42772GAB8	Hero Funding Trust	4.670%	09/20/48	43,196	39,763	0.00%
3136AKPY3	FNMA	0.912%	07/25/44	374,105	39,566	0.00%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	39,190	35,668	0.00%
3136ASED4	FNMA	3.500%	07/25/35	348,588	33,862	0.00%
31393DUV1	FNMA	0.161%	06/25/43	8,711,238	32,730	0.00%
3136ADFZ7	FNMA	3.000%	04/25/43	34,813	32,695	0.00%
38375UE89	GNMA	4.427%	08/20/67	33,212	32,500	0.00%
31282YEU9	FHLMC	1.493%	05/15/36	273,230	31,058	0.00%
3137ALS75	FHLMC	4.500%	09/15/41	330,886	29,923	0.00%
3136FENW8	FNMA	0.000%	05/25/37	36,325	29,398	0.00%
75973KAA8	Renew Financial, LLC	3.220%	09/22/53	31,170	26,927	0.00%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	25,087	23,351	0.00%
31396LCF5	FNMA	0.000%	10/25/36	26,200	23,059	0.00%
903436AA1	U.S. Airways Pass-Through Trust	7.125%	04/22/25	22,123	22,038	0.00%
31394DXZ8	FNMA	1.462%	05/25/35	265,725	14,821	0.00%
38378WNC3	GNMA	1.052%	02/20/42	233,031	11,217	0.00%
51888RAB6	Laurel Road Prime Student Loan	3.540%	05/26/43	7,402	7,263	0.00%
3136ASTT3	FNMA	0.000%	01/25/43	11,453	7,054	0.00%
86359BBS9	Structured Asset Securities Corp.	4.101%	12/25/33	7,455	6,989	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	119,120	5,830	0.00%
3137AURH4	FHLMC	3.500%	07/15/31	302,704	5,498	0.00%
3137B2L99	FHLMC	3.000%	06/15/31	239,000	4,848	0.00%
38375B2M3	GNMA	0.459%	05/20/63	990,052	4,728	0.00%
38061LAA7	Gold Key Resorts, LLC	3.220%	03/17/31	4,413	4,365	0.00%
31398PWQ8	FNMA	1.412%	05/25/40	38,359	3,611	0.00%
38380LDK6	GNMA	0.958%	05/20/68	606,931	2,684	0.00%
91532RAA4	Upgrade Master Pass-Through Trust	3.750%	11/15/25	1,883	1,879	0.00%
38376RYT7	GNMA	0.424%	08/20/66	724,865	695	0.00%
31396HEN5	FHLMC	1.593%	06/15/35	217,501	497	0.00%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

31 May 2023

Cusip	Coupon	Maturity	Shares	Market Value	% of Net Assets
Money Market Funds					3.24%
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class		29,075,336	\$29,081,151	3.24%

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.

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments
Diamond Hill Core Bond Fund
30 April 2023

Net Assets: \$ 865,911,550

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
91282CAU5	U.S. Treasury Notes	0.500%	10/31/27	15,000,000	\$13,108,008	1.51%
30768WAA6	FARM Mortgage Trust	2.180%	01/25/51	13,959,251	11,528,178	1.33%
912810SQ2	U.S. Treasury Bonds	1.125%	08/15/40	16,000,000	10,633,750	1.23%
912810SN9	U.S. Treasury Bonds	1.250%	05/15/50	14,850,000	8,656,506	1.00%
912810SA7	U.S. Treasury Bonds	3.000%	02/15/48	9,500,000	8,292,461	0.96%
912810ST6	U.S. Treasury Bonds	1.375%	11/15/40	11,000,000	7,613,633	0.88%
36179WY28	GNMA	3.500%	03/20/52	8,214,640	7,476,157	0.86%
91282CCY5	U.S. Treasury Notes	1.250%	09/30/28	8,000,000	7,103,750	0.82%
3617F4Y98	GNMA	4.000%	08/20/62	7,510,016	7,065,361	0.82%
9128335B2	U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,422,022	0.74%
3137H6WD3	FHLMC	3.000%	02/25/52	8,431,083	5,853,043	0.68%
38383XTK0	GNMA	5.500%	01/20/53	5,730,000	5,712,094	0.66%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	6,000,000	5,662,493	0.65%
3137AYTA9	FHLMC	3.000%	02/15/43	6,764,791	5,617,330	0.65%
3133LWAQ5	FHLMC	3.000%	11/01/50	5,996,004	5,532,399	0.64%
9128334Y3	U.S. Treasury STRIPS	0.000%	08/15/34	8,000,000	5,316,924	0.61%
9128286N5	U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	5,410,755	5,295,776	0.61%
38383YSJ2	GNMA	4.500%	09/20/52	5,500,000	5,154,855	0.60%
58940BAR7	Mercury Financial Credit Card Master Trust	8.040%	09/20/27	5,000,000	5,029,703	0.58%
30322JAC0	First Help Financial LLC	1.630%	09/15/27	5,590,000	4,978,745	0.58%
3136AMXR5	FNMA	4.000%	12/25/43	5,042,149	4,879,800	0.56%
912828P46	U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,715,820	0.54%
912810SS8	U.S. Treasury Bonds	1.625%	11/15/50	7,150,000	4,595,271	0.53%
912810RA8	U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	5,276,000	4,419,011	0.51%
30767YAA3	FARM Mortgage Trust	2.631%	01/25/52	5,112,822	4,287,346	0.50%
3136BNA89	FNMA	4.000%	08/25/52	4,698,619	4,274,728	0.49%
3136A7K50	FNMA	3.500%	08/25/42	4,657,060	4,270,628	0.49%
69354WAD8	PNMAC GMSR Issuer Trust	7.670%	08/25/25	4,000,000	3,948,610	0.46%
31326N3C3	FHLMC	2.523%	10/01/50	4,296,860	3,931,975	0.45%
9128337F1	U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	3,903,939	0.45%
3137BSJ20	FHLMC	3.500%	10/15/46	4,144,304	3,891,004	0.45%
38378PUZ9	GNMA	2.000%	11/20/42	4,500,000	3,811,555	0.44%
38382FM43	GNMA	1.250%	06/20/50	4,805,311	3,773,179	0.44%
3137H7YF4	FHLMC	4.000%	06/25/52	4,120,792	3,726,588	0.43%
91282CAE1	U.S. Treasury Notes	0.625%	08/15/30	4,500,000	3,693,164	0.43%
10638AAB2	Brean Asset Backed Securities	5.250%	01/25/63	4,250,000	3,659,110	0.42%
3137FA5D6	FHLMC	3.000%	01/15/47	4,384,698	3,655,261	0.42%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	9.840%	03/15/29	3,500,000	3,644,104	0.42%
3137AHHE1	FHLMC	4.500%	11/15/41	3,697,205	3,638,170	0.42%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	3,806,956	3,553,207	0.41%
58940BAS5	Mercury Financial Credit Card Master Trust	9.590%	09/20/27	3,500,000	3,469,679	0.40%
912833Z60	U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,453,734	0.40%
95003LAA8	Wells Fargo Mortgage Trust	5.834%	02/15/40	3,673,357	3,439,806	0.40%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	3,400,000	3,390,602	0.39%
3140JBE28	FNMA	2.114%	10/01/50	3,710,468	3,341,753	0.39%
912834DU9	U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,341,432	0.39%
05353LAA3	Avant Loans Funding Trust	1.210%	07/15/30	3,390,000	3,302,103	0.38%
38383HAW9	GNMA	5.000%	06/20/52	3,242,719	3,246,238	0.37%
38383UCZ1	GNMA	4.000%	07/20/52	3,595,000	3,200,928	0.37%
61945WAC3	Mosaic Solar Loans, LLC	8.180%	09/22/53	3,500,000	3,181,652	0.37%
3137H7HZ9	FHLMC	4.500%	12/25/50	3,360,605	3,152,092	0.36%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
 30 April 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	3,264,431	\$3,123,602	0.36%
86745PAA1	Sunnova Solar Issuer, LLC	2.730%	11/01/55	3,854,371	3,113,306	0.36%
74331FAC5	Progress Residential Trust	1.303%	04/17/38	3,400,000	3,001,627	0.35%
38383Y3N0	GNMA	5.000%	10/20/52	2,973,259	2,954,583	0.34%
38383W4W3	GNMA	5.000%	03/20/53	3,013,006	2,934,001	0.34%
30328CAA3	Farmer Mac Agricultural Real Estate	2.540%	07/25/51	3,391,114	2,879,365	0.33%
9128334W7	U.S. Treasury STRIPS	0.000%	08/15/33	4,000,000	2,756,466	0.32%
3617F4ZA4	GNMA	4.500%	08/20/62	2,883,755	2,723,516	0.31%
61945VAB7	Mosaic Solar Loans, LLC	6.920%	06/20/53	2,732,458	2,701,805	0.31%
00833PAA5	Affirm, Inc.	4.550%	06/15/27	2,719,222	2,676,093	0.31%
3140L9CP1	FNMA	1.782%	06/01/51	3,028,559	2,670,654	0.31%
3137B0EF7	FHLMC	3.000%	03/15/43	2,920,000	2,670,265	0.31%
62955KAA8	New York Mortgage Trust	2.239%	05/25/26	2,700,000	2,639,929	0.30%
3137H8LS8	FHLMC	4.000%	08/25/52	2,904,186	2,626,793	0.30%
3137FY6S0	FHLMC	2.000%	07/25/47	3,750,000	2,613,963	0.30%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	2,500,000	2,495,811	0.29%
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	2,500,000	2,495,610	0.29%
3136B3JW1	FNMA	3.000%	10/25/48	2,708,958	2,487,065	0.29%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	2,500,000	2,482,995	0.29%
3617F4TN3	GNMA	4.500%	07/20/62	2,617,225	2,471,799	0.29%
3137H44X5	FHLMC	2.000%	11/25/51	2,785,785	2,443,211	0.28%
3140QEWA6	FNMA	2.247%	09/01/50	2,666,262	2,417,087	0.28%
38383RT31	GNMA	3.500%	05/20/52	2,812,353	2,407,886	0.28%
30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	2,350,000	2,374,272	0.27%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	2,700,000	2,359,012	0.27%
68378NAC4	Oportun Funding, LLC	7.400%	06/09/31	2,500,000	2,356,057	0.27%
66981EAG8	A10 Securitization	4.129%	08/15/40	2,500,000	2,295,745	0.27%
74334FAG3	Progress Residential Trust	4.650%	03/17/40	2,481,000	2,291,898	0.26%
05606GAN1	BX Trust	8.284%	06/15/36	2,500,000	2,276,688	0.26%
912810RT7	U.S. Treasury Bonds	2.250%	08/15/46	3,000,000	2,270,039	0.26%
38141GYB4	Goldman Sachs Group, Inc.	2.615%	04/22/32	2,700,000	2,253,289	0.26%
68377WAB7	Oportun Funding, LLC	2.670%	10/08/31	2,500,000	2,216,372	0.26%
52604AAB4	Lendmark Funding Trust	3.220%	04/20/28	2,325,000	2,210,013	0.26%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	2,500,000	2,202,687	0.25%
3137FXPA0	FHLMC	0.750%	10/25/50	2,999,626	2,170,024	0.25%
38383HAT6	GNMA	5.000%	12/20/52	2,180,598	2,166,806	0.25%
35563JAA1	MultiFamily Structured Credit Risk	6.615%	07/25/41	2,301,492	2,146,395	0.25%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/25/26	2,440,000	2,131,373	0.25%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	2,345,000	2,127,527	0.25%
76971EAA2	RMF Buyout Issuance Trust	1.719%	10/25/50	2,286,414	2,122,928	0.25%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	2,300,000	2,121,012	0.25%
3137FJGW3	FHLMC	4.000%	04/15/51	2,326,401	2,111,578	0.24%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	2,500,000	2,096,718	0.24%
17308CC53	Citigroup, Inc.	2.976%	11/05/30	2,380,000	2,089,034	0.24%
38383LAG5	GNMA	5.750%	11/20/52	2,002,360	2,058,277	0.24%
38383LQT0	GNMA	5.500%	12/20/52	2,038,000	2,058,272	0.24%
68377WAA9	Oportun Funding, LLC	2.180%	10/08/31	2,260,000	2,049,361	0.24%
89616TAD7	Tricon Residential Trust	6.230%	07/17/40	2,000,000	1,996,111	0.23%
3140KQZD6	FNMA	2.222%	10/01/50	2,132,670	1,992,896	0.23%
3137FDVG4	FHLMC	3.500%	12/15/47	2,105,945	1,985,890	0.23%
00501BAA7	ACREC, LLC	7.147%	02/19/38	2,000,000	1,980,158	0.23%
9128337W4	U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,976,199	0.23%
38383TWR0	GNMA	5.000%	07/20/52	2,000,000	1,972,995	0.23%
05609GAJ7	BXMT Ltd.	6.934%	05/15/38	2,250,000	1,971,065	0.23%
35563HAA5	MultiFamily Structured Credit Risk	9.065%	05/25/52	1,978,275	1,968,653	0.23%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
30 April 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
317380AE3	Finance of America HECM Buyout Trust	6.000%	08/01/32	2,175,000	\$1,952,438	0.23%
52604EAC4	Lendmark Funding Trust	6.160%	05/20/33	2,000,000	1,939,826	0.22%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	2,000,000	1,937,039	0.22%
912833X88	U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,936,531	0.22%
38383W4R4	GNMA	6.000%	03/20/53	1,825,339	1,931,929	0.22%
10638AAD8	Brean Asset Backed Securities	5.250%	01/25/63	2,726,854	1,931,482	0.22%
74332WAE3	Progress Residential Trust	2.721%	09/17/36	2,000,000	1,912,169	0.22%
03522AAH3	Anheuser-Busch Cos., LLC	4.700%	02/01/36	1,900,000	1,911,547	0.22%
9128282R0	U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,896,250	0.22%
91678YAA3	Upstart Securitization Trust	5.980%	08/20/32	1,896,630	1,875,488	0.22%
05608RAL9	BX Trust	6.928%	10/15/36	2,000,000	1,850,409	0.21%
22966RAH9	CubeSmart, LP	2.250%	12/15/28	2,100,000	1,819,464	0.21%
3136AVZC6	FNMA	3.000%	07/25/45	2,044,494	1,802,776	0.21%
12690CAA1	Credit Suisse Mortgage Trust	4.284%	04/15/36	1,857,000	1,786,231	0.21%
05549GAA9	BHMS Mortgage Trust	5.934%	07/15/35	1,840,991	1,774,086	0.20%
10637WAC3	Brean Asset Backed Securities	4.500%	09/25/62	2,665,034	1,760,333	0.20%
10637WAB5	Brean Asset Backed Securities	4.500%	09/25/62	2,357,530	1,748,362	0.20%
12433UAN5	BX Trust	6.654%	05/15/35	1,802,000	1,747,612	0.20%
46591HBM1	J.P. Morgan Wealth Management	6.615%	03/25/51	1,782,924	1,714,908	0.20%
3137H5ZZ3	FHLMC	3.000%	07/25/51	2,580,070	1,714,374	0.20%
35563GAA7	MultiFamily Structured Credit Risk	7.115%	11/25/51	1,773,736	1,679,493	0.19%
3140LABG9	FNMA	1.650%	01/01/31	2,000,000	1,669,119	0.19%
10638AAE6	Brean Asset Backed Securities	5.250%	01/25/63	2,726,854	1,666,083	0.19%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	1,800,000	1,665,873	0.19%
38383LFJ4	GNMA	6.000%	11/20/52	1,500,715	1,639,468	0.19%
69354WAF3	PNMAC GMSR Issuer Trust	9.065%	05/25/27	1,650,000	1,631,565	0.19%
69290LAJ6	PFP Ltd.	7.346%	04/14/38	1,749,913	1,629,272	0.19%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	01/25/26	1,646,327	1,620,971	0.19%
3136B8M63	FNMA	3.000%	03/25/50	2,077,414	1,612,726	0.19%
38382RXZ6	GNMA	3.500%	09/20/49	1,822,044	1,609,907	0.19%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	1,750,000	1,601,324	0.18%
38383VKL1	GNMA	5.500%	01/20/53	1,545,589	1,592,749	0.18%
69357XAG6	PFP Ltd.	6.746%	08/09/37	1,700,000	1,584,033	0.18%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,557,067	0.18%
65339KCH1	NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,536,385	0.18%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	1,600,000	1,532,360	0.18%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	1,600,000	1,528,080	0.18%
37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	1,500,000	1,506,114	0.17%
00091XAC1	ACHV ABS Trust	7.420%	03/18/30	1,500,000	1,499,229	0.17%
40434LAL9	HP, Inc.	4.200%	04/15/32	1,670,000	1,496,471	0.17%
9128337Q7	U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,484,778	0.17%
37045VAY6	General Motors Co.	5.400%	10/15/29	1,500,000	1,482,965	0.17%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	1,500,000	1,480,641	0.17%
9128337T1	U.S. Treasury STRIPS	0.000%	05/15/33	2,100,000	1,465,313	0.17%
31735JAD7	Finance of America HECM Buyout Trust	5.084%	02/25/32	1,650,000	1,463,081	0.17%
69290LAC1	PFP Ltd.	6.098%	04/14/38	1,499,925	1,459,171	0.17%
83404KAE3	Social Professional Loan Program	4.160%	11/26/40	1,585,000	1,432,488	0.17%
74331UAG3	Progress Residential Trust	4.450%	04/17/39	1,550,000	1,426,873	0.16%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	1,500,000	1,425,027	0.16%
05609GAG3	BXMT Ltd.	6.698%	05/15/38	1,600,000	1,424,072	0.16%
55284JAE9	MF1 Multifamily Housing Mortgage Trust	6.732%	02/19/37	1,500,000	1,413,320	0.16%
9128334V9	U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,411,502	0.16%
69357XAA9	PFP Ltd.	5.946%	08/09/37	1,437,511	1,410,901	0.16%
57636QAX2	Mastercard, Inc.	4.850%	03/09/33	1,350,000	1,409,964	0.16%
46647PBD7	JPMorgan Chase & Co.	3.702%	05/06/30	1,500,000	1,399,151	0.16%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
58940BAF3	Mercury Financial Credit Card Master Trust	3.200%	09/21/26	1,490,000	\$1,393,958	0.16%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	1,500,000	1,376,082	0.16%
423452AG6	Helmerich & Payne, Inc.	2.900%	09/29/31	1,650,000	1,375,920	0.16%
38382GWF5	GNMA	2.500%	07/20/50	1,975,000	1,364,724	0.16%
31398NUV4	FNMA	4.750%	10/25/40	1,362,976	1,363,587	0.16%
3137F3K60	FHLMC	3.000%	03/15/48	1,515,317	1,359,865	0.16%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	1,500,000	1,352,095	0.16%
95003LAL4	Wells Fargo Mortgage Trust	7.184%	02/15/40	1,504,431	1,344,814	0.16%
3137BLY44	FHLMC	3.500%	11/15/45	1,417,715	1,343,748	0.16%
46647PAM8	JPMorgan Chase & Co.	3.509%	01/23/29	1,425,000	1,340,240	0.15%
31396XWV2	FNMA	4.461%	08/27/36	1,600,000	1,339,478	0.15%
06051GHV4	Bank of America Corp.	3.194%	07/23/30	1,500,000	1,336,739	0.15%
3137H3UE0	FHLMC	1.250%	11/25/51	1,611,095	1,336,414	0.15%
65254BAB7	Newtek Small Business Loan Trust	8.250%	10/25/49	1,347,518	1,324,165	0.15%
95000U2G7	Wells Fargo & Co.	2.879%	10/30/30	1,500,000	1,312,844	0.15%
95003LAG5	Wells Fargo Mortgage Trust	6.134%	02/15/40	1,412,620	1,311,989	0.15%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	1,550,000	1,298,274	0.15%
12434LAJ3	BXMT Ltd.	6.808%	02/15/38	1,520,000	1,297,584	0.15%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,500,000	1,268,910	0.15%
38383VKK3	GNMA	5.500%	12/20/33	1,221,941	1,267,248	0.15%
95000U2U6	Wells Fargo & Co.	3.350%	03/02/33	1,450,000	1,265,646	0.15%
3137FC6F6	FHLMC	3.000%	11/15/46	1,385,000	1,260,568	0.15%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	5.974%	07/15/36	1,300,000	1,256,788	0.15%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	1,400,000	1,256,603	0.15%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,281,829	1,253,495	0.14%
75524KPG3	Citizens Bank NA	4.575%	08/09/28	1,350,000	1,251,629	0.14%
3136BDNJ3	FNMA	1.500%	01/25/51	2,060,000	1,248,349	0.14%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	1,350,000	1,242,005	0.14%
38380XUD7	GNMA	3.500%	10/20/29	1,281,540	1,227,974	0.14%
756109AZ7	Realty Income Corp.	0.750%	03/15/26	1,375,000	1,223,570	0.14%
04002PAA2	AREIT CRE Trust	5.789%	11/17/38	1,216,212	1,186,367	0.14%
3136B5WJ0	FNMA	2.750%	08/25/49	1,678,973	1,176,072	0.14%
3136BLXF2	FNMA	2.000%	03/25/48	1,602,020	1,173,776	0.14%
38383UPY0	GNMA	4.000%	08/20/52	1,335,000	1,160,880	0.13%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	1,250,000	1,154,854	0.13%
33767PAG3	Firstkey Homes Trust	4.500%	07/17/39	1,250,000	1,151,120	0.13%
3137H1NR3	FHLMC	1.000%	08/25/50	1,487,903	1,148,835	0.13%
3137BHBU0	FHLMC	4.000%	08/15/43	1,178,211	1,148,625	0.13%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	1,538,426	1,148,176	0.13%
53947DAJ5	LoanCore Issuer Ltd.	7.184%	04/15/34	1,170,000	1,147,814	0.13%
38383VM62	GNMA	4.500%	02/20/53	1,233,954	1,146,734	0.13%
38380XJ65	GNMA	4.000%	07/20/48	1,162,000	1,145,845	0.13%
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	1,250,000	1,141,225	0.13%
04681EAN7	A10 Securitization	4.937%	10/01/38	1,266,495	1,141,014	0.13%
03880XAJ5	Arbor Realty Collateralized Loan	7.750%	01/15/37	1,250,000	1,139,850	0.13%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,136,569	0.13%
04681EAL1	A10 Securitization	4.409%	10/01/38	1,241,661	1,134,417	0.13%
3137F63U9	FHLMC	1.250%	11/25/50	1,434,470	1,119,394	0.13%
844741BF4	Southwest Airlines Co.	2.625%	02/10/30	1,300,000	1,116,420	0.13%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	1,172,122	1,113,144	0.13%
76042EAB5	Republic Finance Issuance Trust	3.540%	11/20/30	1,185,000	1,111,646	0.13%
05608EAA2	BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,110,578	0.13%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	06/17/30	1,157,900	1,109,173	0.13%
3136ATQ49	FNMA	3.000%	10/25/46	1,201,297	1,102,511	0.13%
38380AJZ1	GNMA	3.000%	09/20/46	1,291,203	1,096,200	0.13%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3137FDBN1	FHLMC	3.500%	01/15/48	1,204,898	\$1,094,583	0.13%
05606GAG6	BX Trust	6.484%	06/15/36	1,150,000	1,086,226	0.13%
501895AC0	LHOME Mortgage Trust	4.458%	06/25/26	1,250,000	1,075,580	0.12%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,068,545	0.12%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	1,402,271	1,037,681	0.12%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	1,191,000	1,030,361	0.12%
05493JAG6	BDS Ltd.	6.509%	01/18/36	1,093,000	1,029,245	0.12%
3136B6VK6	FNMA	2.500%	10/25/49	1,622,927	1,022,884	0.12%
92343VGN8	Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	1,015,501	0.12%
36179WBR8	GNMA	3.000%	03/20/51	1,141,219	1,013,851	0.12%
38382VMD8	GNMA	1.500%	07/20/51	1,708,699	1,007,020	0.12%
74368CBS2	Protective Life Global Funding	5.209%	04/14/26	1,000,000	1,003,721	0.12%
78016HZQ6	Royal Bank of Canada	5.000%	05/02/33	1,000,000	1,000,334	0.12%
025816CQ0	American Express Co.	2.250%	03/04/25	1,050,000	999,821	0.12%
38379YKS6	GNMA	3.000%	06/20/46	1,110,000	998,713	0.12%
95000U2K8	Wells Fargo & Co.	2.164%	02/11/26	1,050,000	991,224	0.11%
64952WDS9	New York Life Global Funding	1.200%	08/07/30	1,250,000	990,335	0.11%
61747YEU5	Morgan Stanley	4.889%	07/20/33	1,000,000	986,289	0.11%
06051GKY4	Bank of America Corp.	5.015%	07/22/33	1,000,000	985,978	0.11%
41975AAA0	Hawaii Hotel Trust	5.834%	05/15/38	1,000,000	981,184	0.11%
3136A5BK1	FNMA	4.000%	04/25/42	1,021,346	979,373	0.11%
59217GFD6	Met Life Global Funding I	4.300%	08/25/29	1,000,000	974,069	0.11%
3137AVPJ0	FHLMC	2.500%	10/15/42	1,208,000	971,243	0.11%
6174468G7	Morgan Stanley	4.431%	01/23/30	1,000,000	966,162	0.11%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	961,963	0.11%
3137AFKF8	FHLMC	5.000%	09/15/41	943,382	961,260	0.11%
35563FAA9	MultiFamily Structured Credit Risk	6.560%	01/25/51	1,013,741	958,251	0.11%
91159HJL5	US Bancorp	4.839%	02/01/34	1,000,000	957,663	0.11%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	1,000,000	956,873	0.11%
06051GHR3	Bank of America Corp.	3.458%	03/15/25	975,000	955,545	0.11%
45138LBH5	Idaho Power Co.	5.500%	03/15/53	900,000	955,505	0.11%
38379VYZ1	GNMA	3.000%	12/20/45	1,052,838	955,436	0.11%
05549GAG6	BHMS Mortgage Trust	6.184%	07/15/35	1,000,000	949,754	0.11%
3137FMSZ6	FHLMC	3.000%	07/15/49	1,349,395	949,648	0.11%
3136AF5L4	FNMA	4.000%	08/25/43	1,000,000	949,368	0.11%
3140HNMQ2	FNMA	2.241%	12/01/50	1,080,860	948,492	0.11%
3140KFH32	FNMA	2.041%	10/01/50	1,019,346	947,618	0.11%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	1,000,000	945,623	0.11%
83401CAC8	Social Professional Loan Program	3.050%	11/16/48	1,130,000	944,806	0.11%
58940BAE6	Mercury Financial Credit Card Master Trust	2.500%	09/21/26	1,000,000	941,238	0.11%
55282XAG5	MF1 Multifamily Housing Mortgage Trust	6.474%	07/15/36	1,000,000	934,614	0.11%
911312BZ8	United Parcel Service, Inc.	4.875%	03/03/33	900,000	931,170	0.11%
06051GHD4	Bank of America Corp.	3.419%	12/20/28	1,000,000	927,771	0.11%
69351UBA0	PPL Electric Utilities	5.000%	05/15/33	900,000	927,506	0.11%
30227FAL4	Extended Stay America Trust	7.535%	07/15/38	976,192	927,300	0.11%
00489TAJ5	Acre Commercial Mortgage Trust	7.559%	12/18/37	1,000,000	927,189	0.11%
05493JAJ0	BDS Ltd.	6.859%	01/18/36	1,000,000	922,282	0.11%
3136A6WE0	FNMA	3.500%	05/25/42	994,000	916,509	0.11%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	1,000,000	914,406	0.11%
75575TAL7	ReadyCap Commercial Mortgage Trust	7.920%	07/25/36	1,000,000	907,242	0.10%
69290LAE7	PFP Ltd.	6.346%	04/14/38	961,952	903,048	0.10%
05609VAL9	BX Trust	6.334%	09/15/36	950,000	898,864	0.10%
3136AYFY4	FNMA	3.500%	10/25/47	970,140	892,788	0.10%
3133N3XH2	FHLMC	1.500%	11/01/50	1,162,178	890,592	0.10%
693475BJ3	PNC Financial Services Group, Inc. (The)	6.037%	10/28/33	850,000	889,922	0.10%

DIAMOND HILL

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Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
94106LBT5	Waste Management, Inc.	4.625%	02/15/30	875,000	\$885,965	0.10%
38379WXZ0	GNMA	3.000%	05/20/46	982,445	885,305	0.10%
3136ACD73	FNMA	3.500%	03/25/43	1,023,000	885,069	0.10%
983919AK7	Xilinx, Inc.	2.375%	06/01/30	1,000,000	876,388	0.10%
3137H2GU2	FHLMC	2.000%	07/25/51	1,627,306	874,758	0.10%
14040HCH6	Capital One Financial Corp.	1.878%	11/02/27	1,000,000	871,666	0.10%
06051GHX0	Bank of America Corp.	2.884%	10/22/30	1,000,000	870,756	0.10%
00217VAG5	AREIT CRE Trust	8.733%	06/17/39	900,000	869,415	0.10%
172967LD1	Citigroup, Inc.	3.887%	01/10/28	900,000	865,702	0.10%
74368CAY0	Protective Life Global Funding	1.737%	09/21/30	1,100,000	862,070	0.10%
68389XCE3	Oracle Corp.	2.875%	03/25/31	1,000,000	861,814	0.10%
38378TDV9	GNMA	0.000%	05/20/43	1,294,967	858,979	0.10%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	6.140%	07/15/25	882,756	858,346	0.10%
20030NDM0	Comcast Corp.	1.950%	01/15/31	1,025,000	857,902	0.10%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	967,198	855,042	0.10%
45866FAX2	Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	855,024	0.10%
778296AG8	Ross Stores, Inc.	1.875%	04/15/31	1,050,000	852,047	0.10%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	850,371	0.10%
191216CV0	Coca-Cola Co. (The)	1.650%	06/01/30	1,000,000	848,909	0.10%
89788MAE2	Truist Financial Corp.	1.887%	06/07/29	1,000,000	846,539	0.10%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	994,000	845,181	0.10%
83403YAD6	Social Professional Loan Program	4.440%	05/25/40	900,000	837,370	0.10%
3137FG3P8	FHLMC	4.000%	05/15/48	869,811	836,591	0.10%
3137BFBQ3	FHLMC	3.000%	11/15/44	1,020,410	835,252	0.10%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	835,125	0.10%
3137F7J30	FHLMC	2.000%	03/25/50	977,296	822,554	0.10%
548661EA1	Lowes Cos., Inc.	2.625%	04/01/31	950,000	817,735	0.09%
3136B5FW0	FNMA	3.000%	07/25/49	914,151	814,087	0.09%
10373QBU3	BP Capital Markets America	4.812%	02/13/33	800,000	813,861	0.09%
26441CBS3	Duke Energy Corp.	4.300%	03/15/28	825,000	813,346	0.09%
3137FNFP0	FHLMC	3.500%	09/25/49	1,000,000	808,571	0.09%
3137H5VS3	FHLMC	3.000%	02/25/52	994,561	805,859	0.09%
3136B9GY7	FNMA	2.000%	04/25/50	1,254,000	798,169	0.09%
46849LUX7	Jackson National Life Global Funding	5.500%	01/09/26	800,000	798,134	0.09%
6174468U6	Morgan Stanley	1.794%	02/13/32	1,000,000	789,449	0.09%
38383GAH4	GNMA	1.750%	01/20/52	1,158,766	787,585	0.09%
30297VAA8	FREMF Mortgage Trust	7.108%	01/25/29	833,972	787,530	0.09%
92826CAD4	Visa, Inc.	3.150%	12/14/25	800,000	776,467	0.09%
172967ML2	Citigroup, Inc.	2.666%	01/29/31	900,000	771,455	0.09%
74332YAG4	Progress Residential Trust	5.734%	06/17/39	800,000	771,327	0.09%
74332YAJ8	Progress Residential Trust	6.618%	06/17/39	800,000	770,262	0.09%
3137H2RX4	FHLMC	2.000%	01/15/43	1,049,335	766,878	0.09%
3137FXRB6	FHLMC	1.000%	01/25/51	1,263,612	765,168	0.09%
12433UAL9	BX Trust	6.454%	05/15/35	785,000	763,279	0.09%
38383P2A8	GNMA	2.000%	10/20/51	1,000,000	761,436	0.09%
049560AQ8	Atmos Energy Corp.	4.125%	03/15/49	885,000	761,069	0.09%
3137BDBN5	FHLMC	3.500%	02/15/52	844,020	759,807	0.09%
548661EM5	Lowes Cos., Inc.	5.625%	04/15/53	750,000	754,375	0.09%
172967NG2	Citigroup, Inc.	3.070%	02/24/28	800,000	747,889	0.09%
00206RKA9	AT&T, Inc.	3.650%	06/01/51	1,000,000	745,573	0.09%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	10.646%	09/17/37	750,000	735,320	0.08%
3136BFWW9	FNMA	1.000%	04/25/51	978,498	727,494	0.08%
59217GGU7	Met Life Global Funding I	1.550%	01/07/31	900,000	723,908	0.08%
3138L5SD3	FNMA	4.940%	12/01/43	733,054	723,887	0.08%
3136BJE76	FNMA	2.000%	11/25/51	1,424,879	721,335	0.08%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
91159HJC5	US Bancorp	2.215%	01/27/28	800,000	\$719,076	0.08%
10638JAD9	Brean Asset Backed Securities	3.000%	07/25/62	1,024,175	713,356	0.08%
21036PBE7	Constellation Brands, Inc.	3.150%	08/01/29	775,000	712,318	0.08%
446150BB9	Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	711,877	0.08%
74460WAD9	Public Storage	1.850%	05/01/28	800,000	711,025	0.08%
55903VBC6	WarnerMedia Holdings, Inc.	4.279%	03/15/32	800,000	710,528	0.08%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	732,232	710,373	0.08%
03040WAY1	American Water Capital Corp.	2.300%	06/01/31	825,000	703,459	0.08%
3138LJZP8	FNMA	3.140%	07/01/32	750,000	701,055	0.08%
37045XEF9	General Motors Financial Co.	5.400%	04/06/26	700,000	700,373	0.08%
38383D4Q8	GNMA	1.500%	12/20/51	1,133,749	698,824	0.08%
00287YBX6	AbbVie, Inc.	3.200%	11/21/29	750,000	693,058	0.08%
3137BFJ36	FHLMC	0.000%	10/15/41	908,672	688,870	0.08%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	700,000	682,986	0.08%
25746UDJ5	Dominion Energy, Inc.	1.450%	04/15/26	750,000	681,961	0.08%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	681,755	0.08%
3136A9VE5	FNMA	0.000%	11/25/42	980,829	681,213	0.08%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	700,000	673,506	0.08%
858558AB5	Stellar Jay Ireland DAC	5.926%	10/15/41	946,940	672,356	0.08%
55282XAA8	MF1 Multifamily Housing Mortgage Trust	5.624%	07/15/36	685,475	672,155	0.08%
25466AAP6	Discover Bank	4.650%	09/13/28	700,000	667,990	0.08%
06051GKQ1	Bank of America Corp.	4.571%	04/27/33	700,000	667,669	0.08%
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	676,852	664,769	0.08%
83404WAC1	Social Professional Loan Program	3.730%	08/17/48	750,000	661,874	0.08%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	658,341	0.08%
501894AC3	LHOME Mortgage Trust	4.458%	02/25/26	750,000	657,989	0.08%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,000,000	656,056	0.08%
06051GJC4	Bank of America Corp.	1.486%	05/19/24	655,000	653,479	0.08%
023135CG9	Amazon.com, Inc.	3.450%	04/13/29	675,000	652,303	0.08%
976826BP1	Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	649,827	0.08%
36259AAJ8	Goldman Sachs Mortgage Securities Corp. Trust	5.940%	07/15/25	663,210	648,201	0.07%
56585AAJ1	Marathon Petroleum Corp.	5.000%	09/15/54	750,000	646,776	0.07%
00489TAL0	Acre Commercial Mortgage Trust	8.059%	12/18/37	675,000	642,553	0.07%
87264ABV6	T-Mobile USA, Inc.	3.375%	04/15/29	700,000	641,579	0.07%
46647PBL9	JPMorgan Chase & Co.	2.522%	04/22/31	750,000	641,516	0.07%
3137H4CS7	FHLMC	2.500%	12/25/51	1,036,013	639,689	0.07%
3137F96P1	FHLMC	1.000%	02/25/51	806,753	637,596	0.07%
38380YTX3	GNMA	3.500%	09/20/48	675,016	635,994	0.07%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	631,614	0.07%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	700,000	629,665	0.07%
00287YCX5	AbbVie, Inc.	3.800%	03/15/25	637,000	626,221	0.07%
31392JAA7	FNMA	6.500%	07/25/42	609,212	624,855	0.07%
89114TZD7	Toronto-Dominion Bank (The)	1.200%	06/03/26	700,000	624,651	0.07%
38141GWZ3	Goldman Sachs Group, Inc.	4.223%	05/01/29	650,000	624,474	0.07%
52607MAC3	Lendmark Funding Trust	3.410%	11/20/31	750,000	620,486	0.07%
548661CJ4	Lowes Cos., Inc.	5.500%	10/15/35	600,000	618,217	0.07%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	700,000	618,031	0.07%
38382FF33	GNMA	3.000%	04/20/50	845,843	617,979	0.07%
31397U6D6	FNMA	4.500%	07/25/41	619,301	614,120	0.07%
12434LAA2	BXMT Ltd.	5.904%	02/15/38	643,850	609,849	0.07%
38380GSU9	GNMA	4.000%	08/20/47	657,213	607,969	0.07%
74331AAA0	Progress Residential Trust	2.687%	10/17/36	634,198	606,382	0.07%
3136A6AS3	FNMA	3.500%	05/25/42	683,221	605,624	0.07%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/30	606,954	602,767	0.07%
3136B0VY9	FNMA	3.500%	02/25/48	654,789	600,048	0.07%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
30 April 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
6174468X0	Morgan Stanley	1.928%	04/28/32	750,000	\$596,624	0.07%
00206RJX1	AT&T, Inc.	2.300%	06/01/27	650,000	596,165	0.07%
06406RBA4	Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	591,514	0.07%
30306MAG4	FREMF Mortgage Trust	6.869%	12/25/24	603,756	591,470	0.07%
89053BAA2	Toorak Mortgage Corp.	2.240%	06/25/24	610,000	590,350	0.07%
55279HAT7	M&T Bank Trust Co.	5.400%	11/21/25	600,000	586,044	0.07%
95000U2S1	Wells Fargo & Co.	2.393%	06/02/28	650,000	586,024	0.07%
68377GAC0	Oportun Funding, LLC	3.650%	05/08/31	650,000	584,952	0.07%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	582,552	0.07%
46591HBZ2	Chase Mortgage Finance Corp.	6.365%	02/25/50	695,001	582,119	0.07%
53948PAB4	Loanpal Solar Loan Ltd.	2.840%	01/20/48	805,406	581,896	0.07%
21873AAN7	Corevest American Finance Ltd.	3.379%	12/15/52	750,000	581,865	0.07%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	1,000,000	581,507	0.07%
822582CD2	Shell International Finance BV	2.375%	11/07/29	645,000	576,702	0.07%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	1,100,000	568,475	0.07%
497266AC0	Kirby Corp.	4.200%	03/01/28	600,000	568,008	0.07%
46591HBK5	J.P. Morgan Wealth Management	6.115%	03/25/51	644,252	567,024	0.07%
06368EDC3	Bank of Montreal France	0.949%	01/22/27	630,000	565,567	0.07%
3136B95Z6	FNMA	2.000%	06/25/50	935,000	561,537	0.06%
74368CBG8	Protective Life Global Funding	1.900%	07/06/28	650,000	558,851	0.06%
38218QAA8	GoodGreen Trust	3.260%	10/15/53	625,569	558,443	0.06%
3136B1YE8	FNMA	3.500%	05/25/48	600,000	551,856	0.06%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	743,465	551,631	0.06%
3136B15C4	FNMA	4.000%	06/25/48	622,735	546,793	0.06%
43732TAC5	Home Partners of America Trust	2.922%	10/19/39	599,534	546,779	0.06%
68389XBW4	Oracle Corp.	3.600%	04/01/40	700,000	543,569	0.06%
06406RBM8	Bank of NY Mellon Corp.	5.834%	10/25/33	500,000	535,049	0.06%
92343VEA8	Verizon Communications, Inc.	4.500%	08/10/33	550,000	531,363	0.06%
655844CM8	Norfolk Southern Corp.	3.000%	03/15/32	600,000	530,583	0.06%
3137FQU43	FHLMC	2.500%	05/25/49	758,520	529,301	0.06%
3137A2TQ4	FHLMC	4.000%	11/15/40	545,007	525,291	0.06%
880591EJ7	Tennessee Valley Authority	4.625%	09/15/60	525,000	525,210	0.06%
25278XAW9	Diamondback Energy, Inc.	6.250%	03/15/53	500,000	522,545	0.06%
341081GL5	Florida Power & Light Co.	5.100%	04/01/33	500,000	521,398	0.06%
29449WAF4	Equitable Financial Life	1.800%	03/08/28	609,000	520,265	0.06%
3136B3W97	FNMA	3.500%	03/25/49	578,379	518,726	0.06%
75907UAC3	Regional Management Issuance Trust	3.230%	08/15/33	650,000	516,289	0.06%
316773DJ6	Fifth Third Bancorp	6.361%	10/27/28	500,000	516,014	0.06%
78355HKV0	Ryder System, Inc.	5.650%	03/01/28	500,000	512,443	0.06%
65246QAA7	NRZ Excess Spread Collateralization	3.474%	11/25/26	566,765	512,082	0.06%
91324PEX6	UnitedHealth Group, Inc.	5.200%	04/15/63	500,000	509,866	0.06%
126650DT4	CVS Health Corp.	5.125%	02/21/30	500,000	508,654	0.06%
3136AJBU9	FNMA	4.000%	02/25/44	527,223	507,916	0.06%
59217GFP9	Met Life Global Funding I	5.150%	03/28/33	500,000	507,654	0.06%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	531,563	507,013	0.06%
718547AR3	Phillips 66	5.300%	06/30/33	500,000	506,307	0.06%
89115A2M3	Toronto-Dominion Bank (The)	5.156%	01/10/28	500,000	505,730	0.06%
256677AL9	Dollar General Corp.	5.000%	11/01/32	500,000	504,835	0.06%
38383HNB1	GNMA	5.250%	01/20/53	505,050	504,772	0.06%
38382QPY0	GNMA	1.000%	05/20/51	648,960	504,270	0.06%
58769JAG2	Mercedes-Benz Financing	4.800%	03/30/28	500,000	503,946	0.06%
78016FZW7	Royal Bank of Canada	4.900%	01/12/28	500,000	503,340	0.06%
92343VFR0	Verizon Communications, Inc.	1.750%	01/20/31	625,000	503,259	0.06%
3136B25U2	FNMA	4.000%	09/25/48	577,554	501,658	0.06%
38383DBC1	GNMA	1.500%	11/20/51	1,099,177	501,643	0.06%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
12189LAC5	Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	\$501,207	0.06%
6174468W2	Morgan Stanley	5.284%	01/25/24	500,000	499,510	0.06%
26442UAL8	Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	497,577	0.06%
49327M3A0	KeyBank NA	5.140%	01/03/24	500,000	493,888	0.06%
3622AAF90	GNMA	4.500%	08/20/49	511,606	493,427	0.06%
14040HCX1	Capital One Financial Corp.	5.468%	02/01/29	500,000	491,922	0.06%
38382KV67	GNMA	1.000%	11/20/50	578,121	491,508	0.06%
57629WDK3	MassMutual Global Funding	4.150%	08/26/25	500,000	491,469	0.06%
912834KP2	U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	490,220	0.06%
89788MAL6	Truist Financial Corp.	4.873%	01/26/29	500,000	489,430	0.06%
00287YAQ2	AbbVie, Inc.	3.600%	05/14/25	500,000	488,485	0.06%
44644MAH4	Huntington National Bank	5.699%	11/18/25	500,000	488,202	0.06%
61746BDZ6	Morgan Stanley	3.875%	01/27/26	500,000	488,064	0.06%
74256LEE5	Principal Life Global Funding II	1.250%	06/23/25	525,000	486,142	0.06%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	550,000	486,021	0.06%
31397SBL7	FNMA	5.000%	03/25/41	473,538	485,067	0.06%
31393DUUJ3	FNMA	4.299%	06/25/43	504,775	484,237	0.06%
747525BT9	QUALCOMM, Inc.	6.000%	05/20/53	425,000	483,267	0.06%
254687FL5	Walt Disney Co. (The)	2.000%	09/01/29	550,000	480,968	0.06%
35708AAG3	FREMF Mortgage Trust	6.908%	10/25/25	491,756	479,797	0.06%
91679LAB8	Upstart Securitization Trust	1.660%	07/20/31	500,000	477,136	0.06%
89236TJH9	Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	476,543	0.06%
172967MX6	Citigroup, Inc.	0.981%	05/01/25	500,000	476,125	0.06%
3140JAVD7	FNMA	3.353%	11/01/26	489,236	475,252	0.05%
83401AAC2	Social Professional Loan Program	4.140%	02/25/48	500,000	471,154	0.05%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	500,000	471,018	0.05%
880591EY4	Tennessee Valley Authority	4.250%	09/15/52	500,000	470,359	0.05%
23338VAS5	DTE Electric Co.	5.200%	04/01/33	450,000	469,820	0.05%
38141GXH2	Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	469,550	0.05%
20030NEA5	Comcast Corp.	5.350%	11/15/27	450,000	468,488	0.05%
75575TAG8	ReadyCap Commercial Mortgage Trust	6.920%	07/25/36	500,000	468,408	0.05%
126650DJ6	CVS Health Corp.	3.750%	04/01/30	500,000	468,319	0.05%
194162AS2	Colgate-Palmolive Co.	4.600%	03/01/33	450,000	466,652	0.05%
38382RGV4	GNMA	1.000%	07/20/50	598,606	465,321	0.05%
031162DD9	Amgen, Inc.	3.000%	02/22/29	500,000	464,146	0.05%
38381AUR5	GNMA	4.000%	11/20/48	514,133	463,162	0.05%
78355HKT5	Ryder System, Inc.	2.850%	03/01/27	500,000	462,874	0.05%
98978VAV5	Zoetis, Inc.	5.600%	11/16/32	425,000	456,293	0.05%
025537AR2	American Electric Power, Inc.	1.000%	11/01/25	500,000	455,645	0.05%
38381VBG4	GNMA	4.000%	04/20/49	490,565	455,324	0.05%
539830BW8	Lockheed Martin Corp.	5.250%	01/15/33	425,000	454,136	0.05%
38380YRT4	GNMA	4.000%	08/20/48	481,941	450,783	0.05%
46647PBT2	JPMorgan Chase & Co.	1.045%	11/19/26	500,000	450,523	0.05%
38378FTQ3	GNMA	3.000%	01/20/43	532,000	450,413	0.05%
38381XUZ7	GNMA	3.000%	08/20/49	540,446	450,374	0.05%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	500,000	450,357	0.05%
74256LEK1	Principal Life Global Funding II	0.875%	01/12/26	500,000	449,101	0.05%
931142FE8	Walmart, Inc.	4.500%	04/15/53	450,000	445,900	0.05%
98978VAS2	Zoetis, Inc.	2.000%	05/15/30	525,000	445,621	0.05%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	520,657	444,216	0.05%
43731QAC2	Home Partners of America Trust	3.157%	09/17/39	479,588	443,302	0.05%
808513BF1	Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	442,726	0.05%
30322JAA4	First Help Financial LLC	0.830%	12/15/26	464,005	442,030	0.05%
38381BAV6	GNMA	4.000%	12/20/48	491,805	441,866	0.05%
501044DQ1	Kroger Co. (The)	1.700%	01/15/31	550,000	441,448	0.05%

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Schedule of Investments (continued)
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
38380AUC9	GNMA	3.000%	09/20/46	500,000	\$441,232	0.05%
3137B1ZP0	FHLMC	3.000%	05/15/43	621,242	439,526	0.05%
30212PAR6	Expedia Group, Inc.	3.250%	02/15/30	500,000	439,416	0.05%
38381XTS5	GNMA	3.500%	08/20/49	517,000	437,471	0.05%
031162DS6	Amgen, Inc.	5.600%	03/02/43	425,000	437,326	0.05%
3137ASKV5	FHLMC	2.500%	07/15/42	500,000	436,748	0.05%
38380ATH0	GNMA	3.000%	09/20/46	500,000	436,361	0.05%
3137FWSQ4	FHLMC	1.500%	10/25/50	684,000	436,237	0.05%
3136AUFW6	FNMA	3.000%	11/25/46	613,583	436,195	0.05%
96034LAE1	Westgate Resorts	6.213%	03/20/34	438,490	432,955	0.05%
00206RBH4	AT&T, Inc.	4.300%	12/15/42	500,000	432,038	0.05%
78458MAG9	SMR Mortgage Trust	8.777%	02/15/39	463,862	430,595	0.05%
665772CT4	Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	428,043	0.05%
6944PL2D0	Pacific Life Global Fund II	1.450%	01/20/28	500,000	427,025	0.05%
31428XCD6	FedEx Corp.	2.400%	05/15/31	500,000	424,611	0.05%
12563LAP2	CLI Funding VI, LLC	3.620%	09/18/45	476,613	423,831	0.05%
38379QDD4	GNMA	3.500%	09/20/35	436,000	420,981	0.05%
87264ACW3	T Mobile USA, Inc.	5.650%	01/15/53	400,000	412,590	0.05%
68233JBB9	Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	411,630	0.05%
57629WCZ1	MassMutual Global Funding	2.150%	03/09/31	500,000	411,397	0.05%
47837RAD2	Johnson Controls International plc	2.000%	09/16/31	500,000	411,155	0.05%
38374GV41	GNMA	6.000%	06/20/34	398,353	409,982	0.05%
458140CF5	Intel Corp.	5.125%	02/10/30	400,000	409,691	0.05%
31418CL85	FNMA	4.500%	06/01/37	413,339	409,197	0.05%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	468,149	407,929	0.05%
437076CS9	Home Depot, Inc.	4.500%	09/15/32	400,000	405,681	0.05%
53948NAB9	Loanpal Solar Loan Ltd.	3.450%	12/20/47	529,490	405,280	0.05%
3137B03R3	FHLMC	0.000%	02/15/33	483,339	404,299	0.05%
931142EY5	Walmart, Inc.	4.150%	09/09/32	400,000	403,772	0.05%
3136B6US0	FNMA	2.750%	10/25/49	577,907	403,475	0.05%
03076CAM8	Ameriprise Financial, Inc.	5.150%	05/15/33	400,000	403,082	0.05%
24422EWL9	John Deere Capital Corp.	4.350%	09/15/32	400,000	401,948	0.05%
38379B3J5	GNMA	3.000%	02/16/40	443,238	401,055	0.05%
025816DF3	American Express Co.	5.043%	05/01/34	400,000	400,887	0.05%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	517,148	400,557	0.05%
66815L2K4	Northwestern Mutual Global Funding	4.350%	09/15/27	400,000	398,651	0.05%
65252XAA3	Newtek Small Business Loan Trust	7.100%	12/25/44	406,090	398,331	0.05%
3137H3UW0	FHLMC	2.000%	01/25/50	661,535	396,345	0.05%
3136ADTT6	FNMA	3.000%	01/25/43	419,000	395,799	0.05%
46647PCR5	JPMorgan Chase & Co.	2.545%	11/08/32	475,000	395,361	0.05%
46647PBE5	JPMorgan Chase & Co.	2.739%	10/15/30	450,000	394,743	0.05%
66815L2J7	Northwestern Mutual Global Funding	4.000%	07/01/25	400,000	393,168	0.05%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	450,000	390,389	0.05%
94106LBA6	Waste Management, Inc.	3.125%	03/01/25	400,000	390,043	0.05%
91324PEK4	UnitedHealth Group, Inc.	4.750%	05/15/52	400,000	388,805	0.04%
03076CAL0	Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	388,191	0.04%
31395NXE2	FNMA	5.670%	07/25/36	381,824	384,653	0.04%
031162DJ6	Amgen, Inc.	4.200%	03/01/33	400,000	383,813	0.04%
742855AA7	Prodigy Finance	6.270%	07/25/51	393,045	383,305	0.04%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	500,555	382,642	0.04%
3137FCHG2	FHLMC	3.000%	12/15/47	441,240	381,492	0.04%
06051GJB6	Bank of America Corp.	2.592%	04/29/31	450,000	381,194	0.04%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	418,000	381,001	0.04%
3138EPNB6	FNMA	4.000%	01/01/35	393,339	380,070	0.04%
314353AA1	FedEx Corp.	1.875%	02/20/34	454,817	379,558	0.04%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
64110LAX4	Netflix, Inc.	6.375%	05/15/29	350,000	\$378,175	0.04%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	01/25/26	382,867	377,976	0.04%
037833ER7	Apple, Inc.	4.100%	08/08/62	425,000	376,769	0.04%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	400,000	376,208	0.04%
91682CAA5	Upstart Pass-Through Trust	2.500%	04/20/27	390,286	374,697	0.04%
744448CX7	Public Service Co. of Colorado	4.500%	06/01/52	400,000	372,233	0.04%
446150BA1	Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	371,321	0.04%
42771AAB2	Hero Funding Trust	3.950%	09/20/48	410,010	369,336	0.04%
38382LSV4	GNMA	1.250%	12/20/50	598,103	368,128	0.04%
38141GYE8	Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	368,023	0.04%
24422EWN5	John Deere Capital Corp.	4.850%	10/11/29	350,000	363,524	0.04%
46647PCB0	JPMorgan Chase & Co.	1.578%	04/22/27	400,000	362,418	0.04%
31335CDN1	FHLMC	4.500%	12/01/37	357,818	358,285	0.04%
57629WDE7	MassMutual Global Funding	1.200%	07/16/26	400,000	356,953	0.04%
89236TKQ7	Toyota Motor Credit Corp.	4.625%	01/12/28	350,000	356,122	0.04%
83406TAC6	Social Professional Loan Program	3.120%	05/15/46	425,000	356,003	0.04%
38376U3C1	GNMA	3.500%	05/20/47	430,400	355,017	0.04%
24703DBL4	Dell International LLC / EMC Corp.	5.750%	02/01/33	350,000	354,667	0.04%
30298NAG2	FREMF Mortgage Trust	7.108%	08/25/29	376,545	354,085	0.04%
95003LAJ9	Wells Fargo Mortgage Trust	6.484%	02/15/40	386,334	352,387	0.04%
65252MAA7	Newtek Small Business Loan Trust	7.450%	02/25/44	357,109	352,196	0.04%
3137FKAD8	FHLMC	3.500%	02/15/30	359,321	348,695	0.04%
3136B1FL3	FNMA	4.000%	01/25/48	2,253,304	348,693	0.04%
3136A9VH8	FNMA	0.000%	11/25/42	464,337	345,715	0.04%
824348BD7	Sherwin Williams Co.	3.300%	02/01/25	350,000	341,204	0.04%
58989V2E3	Met Tower Global Funding	3.700%	06/13/25	350,000	340,841	0.04%
50540RAX0	Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	339,049	0.04%
78015K7H1	Royal Bank of Canada	1.150%	06/10/25	365,000	338,694	0.04%
595620AT2	MidAmerican Energy Co.	3.650%	04/15/29	350,000	337,232	0.04%
3136B0WV4	FNMA	5.000%	02/25/48	1,632,161	335,638	0.04%
38145GAH3	Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	333,863	0.04%
90932VAA3	United Airlines Pass-Through Trust	4.875%	07/15/27	342,500	332,030	0.04%
3137BJAZ6	FHLMC	3.000%	05/15/45	405,664	330,271	0.04%
35708UAC8	FREMF Mortgage Trust	7.358%	11/25/24	330,814	326,266	0.04%
38380UX40	GNMA	3.000%	01/20/48	403,771	323,758	0.04%
3136ADSQ3	FNMA	3.000%	02/25/43	350,000	318,980	0.04%
00287YBV0	AbbVie, Inc.	2.950%	11/21/26	335,000	318,004	0.04%
3138WHCZ3	FNMA	3.500%	06/01/31	323,413	315,504	0.04%
89114QCP1	Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	314,472	0.04%
31393XA49	FNMA	6.000%	04/25/34	293,929	314,366	0.04%
3140JBGH3	FNMA	3.000%	10/01/48	352,263	314,184	0.04%
49326EEJ8	KeyCorp	2.550%	10/01/29	385,000	313,544	0.04%
822866AA7	Shelter Growth Capital Partners, LLC	5.764%	09/15/36	320,448	312,986	0.04%
31397UM30	FNMA	4.000%	07/25/41	321,407	312,598	0.04%
3622A2XG2	GNMA	5.500%	11/15/38	300,645	312,140	0.04%
35709BAC9	FREMF Mortgage Trust	6.569%	07/25/28	338,254	311,752	0.04%
3137BRZK4	FHLMC	6.048%	11/15/37	309,733	308,962	0.04%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	316,384	307,970	0.04%
3136ADQF9	FNMA	3.000%	05/25/42	322,765	307,890	0.04%
3138WU4E0	FNMA	3.500%	06/01/33	316,270	306,353	0.04%
89236TKD6	Toyota Motor Credit Corp.	4.450%	06/29/29	300,000	304,658	0.04%
31394ARR9	FNMA	0.000%	11/25/32	343,890	302,660	0.04%
3136AG5V0	FNMA	4.500%	11/25/43	300,000	302,049	0.03%
30260WAA9	FHF Trust	1.270%	03/15/27	312,607	300,335	0.03%
3136B1LK8	FNMA	4.500%	04/25/48	1,821,044	300,240	0.03%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
02665XAE9	American Homes 4 Rent	6.418%	12/17/36	300,000	\$298,203	0.03%
02665UAE5	American Homes 4 Rent	6.231%	10/17/36	300,000	296,456	0.03%
05565EBK0	BMW US Capital, LLC	3.900%	04/09/25	300,000	296,265	0.03%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	323,775	295,663	0.03%
031162CV0	Amgen, Inc.	1.900%	02/21/25	310,000	294,601	0.03%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	300,000	293,707	0.03%
38375CZ45	GNMA	2.500%	06/20/42	367,000	293,390	0.03%
3136A8WA4	FNMA	2.500%	09/25/42	360,000	292,631	0.03%
38379FUL1	GNMA	3.000%	01/20/29	304,631	291,724	0.03%
91159HJF8	US Bancorp	4.548%	07/22/28	300,000	291,656	0.03%
38378HSU1	GNMA	4.500%	09/20/42	292,764	290,055	0.03%
035240AV2	Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	285,640	0.03%
12690CAG8	Credit Suisse Mortgage Trust	4.782%	04/15/36	300,000	284,621	0.03%
049560AR6	Atmos Energy Corp.	2.625%	09/15/29	310,000	281,376	0.03%
78016FZQ0	Royal Bank of Canada	3.875%	05/04/32	300,000	280,883	0.03%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	302,850	280,647	0.03%
68389XCK9	Oracle Corp.	6.900%	11/09/52	250,000	280,082	0.03%
3137B1W73	FHLMC	3.000%	05/15/43	332,187	279,512	0.03%
12597UAD9	CIG Auto Receivables Trust	2.350%	01/12/26	283,789	278,068	0.03%
38378GBA5	GNMA	2.000%	09/20/42	342,000	277,018	0.03%
302491AU9	FMC Corp.	3.450%	10/01/29	300,000	274,983	0.03%
74368CBL7	Protective Life Global Funding	3.218%	03/28/25	285,000	274,258	0.03%
89236THW8	Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	273,394	0.03%
49326EEN9	KeyCorp	4.789%	06/01/33	300,000	272,804	0.03%
91681MAA4	Upstart Pass-Through Trust	2.750%	02/20/27	280,714	271,122	0.03%
110122DU9	Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	270,909	0.03%
3136B4E38	FNMA	4.000%	07/25/49	318,000	270,343	0.03%
071813CL1	Baxter International, Inc.	1.915%	02/01/27	300,000	269,589	0.03%
03040WAW5	American Water Capital Corp.	2.800%	05/01/30	300,000	268,828	0.03%
60920LAR5	Mondelez International, Inc.	1.250%	09/24/26	300,000	268,424	0.03%
03027XBR0	American Tower Corp.	1.450%	09/15/26	300,000	267,780	0.03%
3137A6JS2	FHLMC	5.000%	02/15/41	262,142	266,644	0.03%
91324PER9	UnitedHealth Group, Inc.	5.350%	02/15/33	250,000	266,610	0.03%
609207BB0	Mondelez International, Inc.	3.000%	03/17/32	300,000	265,116	0.03%
3132FTAL2	FHLMC	4.000%	11/01/34	273,259	264,266	0.03%
025816DB2	American Express Co.	5.850%	11/05/27	250,000	261,644	0.03%
693506BS5	PPG Industries, Inc.	2.550%	06/15/30	300,000	260,466	0.03%
26442EAJ9	Duke Energy Ohio, Inc.	5.250%	04/01/33	250,000	259,560	0.03%
31620MBS4	Fidelity National Information Services	1.650%	03/01/28	300,000	259,355	0.03%
94106LBN8	Waste Management, Inc.	1.150%	03/15/28	300,000	259,115	0.03%
316773CY4	Fifth Third Bancorp	2.375%	01/28/25	275,000	258,764	0.03%
3136AFXL3	FNMA	0.000%	08/25/43	350,236	258,138	0.03%
7591EPAQ3	Regions Financial Corp.	2.250%	05/18/25	275,000	256,240	0.03%
037833DU1	Apple, Inc.	1.650%	05/11/30	300,000	256,186	0.03%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	288,152	254,339	0.03%
38380U5F6	GNMA	2.750%	01/20/48	284,000	254,233	0.03%
3136AGSP8	FNMA	5.000%	10/25/43	250,000	252,646	0.03%
36297GPF1	GNMA	4.500%	07/15/40	248,889	252,162	0.03%
89788MAJ1	Truist Financial Corp.	5.900%	10/28/26	250,000	251,126	0.03%
31396KUR1	FNMA	6.000%	07/25/36	239,223	250,525	0.03%
11102AAE1	British Telecommunications plc	3.250%	11/08/29	275,000	249,242	0.03%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	268,576	246,904	0.03%
26443TAC0	Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	246,618	0.03%
31418BNQ5	FNMA	3.500%	03/01/35	252,033	245,468	0.03%
38381YST2	GNMA	3.500%	08/20/49	1,572,506	244,685	0.03%

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3138EKRW7	FNMA	3.500%	02/01/33	250,654	\$243,535	0.03%
30231GAT9	Exxon Mobil Corp.	3.043%	03/01/26	250,000	243,180	0.03%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	268,081	243,053	0.03%
3138LF7L6	FNMA	2.550%	12/01/28	262,548	242,945	0.03%
74977RDF8	Cooperative Rabobank UA	2.625%	07/22/24	250,000	242,027	0.03%
49327M3G7	KeyBank NA	4.700%	01/26/26	250,000	241,360	0.03%
03076CAK2	Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	240,942	0.03%
49327M3E2	KeyBank NA	4.150%	08/08/25	250,000	239,356	0.03%
38375UMN7	GNMA	5.066%	07/20/64	239,033	236,966	0.03%
337158AJ8	First Horizon Bank	5.750%	05/01/30	250,000	236,295	0.03%
670346AR6	Nucor Corp.	2.000%	06/01/25	250,000	236,013	0.03%
38217TAA3	GoodGreen Trust	2.630%	04/15/55	278,032	235,689	0.03%
12433WAE1	BX Trust	6.660%	09/15/37	238,540	233,981	0.03%
693475AX3	PNC Financial Services Group, Inc. (The)	2.600%	07/23/26	250,000	233,918	0.03%
30231GBH4	Exxon Mobil Corp.	2.992%	03/19/25	240,000	233,727	0.03%
126650CZ1	CVS Health Corp.	5.050%	03/25/48	250,000	233,381	0.03%
3138LLN68	FNMA	3.280%	12/01/32	248,770	232,285	0.03%
61946NAA6	Mosaic Solar Loans, LLC	2.100%	04/20/46	263,212	231,168	0.03%
20034DJA8	Comerica Bank	2.500%	07/23/24	250,000	230,443	0.03%
373334KM2	Georgia Power Co.	2.100%	07/30/23	230,000	228,091	0.03%
38381YBX1	GNMA	3.000%	06/20/49	847,484	227,124	0.03%
3138EMW49	FNMA	3.000%	11/01/33	243,772	226,286	0.03%
30296DAG6	FREMF Mortgage Trust	7.008%	01/25/28	236,208	225,290	0.03%
037833DP2	Apple, Inc.	2.200%	09/11/29	250,000	224,928	0.03%
3137B9YV1	FHLMC	3.500%	04/15/44	250,000	224,244	0.03%
66981EAJ2	A10 Securitization	5.465%	08/15/40	250,000	223,736	0.03%
38141GXM1	Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	223,643	0.03%
38375UWR7	GNMA	2.572%	05/20/66	224,943	223,198	0.03%
670346AV7	Nucor Corp.	3.125%	04/01/32	250,000	222,143	0.03%
743315AW3	Progressive Corp.	3.200%	03/26/30	240,000	221,379	0.03%
931427AS7	Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	220,795	0.03%
12690CAJ2	Credit Suisse Mortgage Trust	7.782%	04/15/36	235,000	220,060	0.03%
3137BXEK4	FHLMC	3.500%	01/15/45	225,248	218,405	0.03%
69349LAS7	PNC Bank NA	2.700%	10/22/29	250,000	216,356	0.03%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	215,605	215,564	0.02%
14448CAL8	Carrier Global Corp.	2.700%	02/15/31	250,000	214,763	0.02%
38381RYW3	GNMA	5.000%	03/20/49	212,226	214,382	0.02%
31398LQS0	FHLMC	0.000%	07/15/37	260,769	213,953	0.02%
04685A2L4	Athene Global Funding	2.500%	01/14/25	225,000	213,144	0.02%
824348BL9	Sherwin-Williams Co.	2.300%	05/15/30	250,000	213,100	0.02%
69290LAA5	PFP Ltd.	5.798%	04/14/38	215,012	211,419	0.02%
84861TAH1	Spirit Realty, LP	2.100%	03/15/28	250,000	211,142	0.02%
30296JAC2	FREMF Mortgage Trust	7.008%	02/25/25	213,477	210,500	0.02%
31394EPD4	FNMA	5.500%	07/25/35	205,733	210,063	0.02%
89114TZV7	Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	209,362	0.02%
84861TAG3	Spirit Realty, LP	3.200%	02/15/31	250,000	209,330	0.02%
22551EAA4	Credito Real USA Auto Receivable	1.350%	02/16/27	212,417	208,976	0.02%
38382XCC7	GNMA	3.000%	08/20/51	299,186	205,783	0.02%
25466AAR2	Discover Bank	2.700%	02/06/30	250,000	205,178	0.02%
3136B3F62	FNMA	3.000%	02/25/49	220,648	204,768	0.02%
3137FKR32	FHLMC	4.000%	11/15/46	208,880	204,568	0.02%
3132HTSS6	FHLMC	0.000%	09/15/43	266,942	204,460	0.02%
3137B5QZ9	FHLMC	5.348%	01/15/35	203,563	201,031	0.02%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	221,173	199,517	0.02%
3136B1YC2	FNMA	3.500%	05/25/48	209,938	195,752	0.02%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
172967MF5	Citigroup, Inc.	3.352%	04/24/25	200,000	\$195,316	0.02%
3136A8WU0	FNMA	1.580%	09/25/42	1,795,513	194,553	0.02%
38382JG42	GNMA	1.000%	09/20/50	493,531	194,169	0.02%
857477BU6	State Street Corp.	4.421%	05/13/33	200,000	194,054	0.02%
06417XAH4	Bank of Nova Scotia	3.450%	04/11/25	200,000	194,049	0.02%
760759AU4	Republic Services, Inc.	2.500%	08/15/24	200,000	193,796	0.02%
31396H6P9	FHLMC	7.500%	01/15/36	191,702	192,118	0.02%
25278XAM1	Diamondback Energy, Inc.	3.250%	12/01/26	200,000	191,873	0.02%
46647PCV6	JPMorgan Chase & Co.	2.595%	02/24/26	200,000	190,411	0.02%
3138ENQC6	FNMA	3.500%	10/01/29	195,067	190,210	0.02%
438127AB8	Honda Motor Co.	2.534%	03/10/27	200,000	187,871	0.02%
25273CAC4	Diamond Resorts Owner Trust	2.700%	11/21/33	204,118	187,139	0.02%
78449QAD9	SMB Private Education Loan Trust	4.000%	11/17/42	200,000	182,840	0.02%
36179ULT7	GNMA	4.000%	02/20/34	186,032	182,086	0.02%
78016EZT7	Royal Bank of Canada	1.150%	07/14/26	200,000	180,058	0.02%
38374KUK7	GNMA	5.000%	02/20/35	175,978	177,441	0.02%
21134LAA6	Continental Credit Card, LLC	3.830%	08/15/26	177,126	176,418	0.02%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	189,342	176,379	0.02%
06051GKW8	Bank of America Corp.	4.948%	07/22/28	175,000	174,399	0.02%
3138WDQ38	FNMA	4.000%	12/01/44	175,390	170,919	0.02%
3136FLFM3	FNMA	4.000%	04/01/42	917,896	169,905	0.02%
3140HWBS0	FNMA	2.430%	10/01/29	185,827	169,154	0.02%
857477BE2	State Street Corp.	2.354%	11/01/25	175,000	167,842	0.02%
03027XBC3	American Tower Corp.	2.100%	06/15/30	200,000	164,641	0.02%
38377TVT5	GNMA	1.272%	02/16/41	1,461,798	160,971	0.02%
38379VV50	GNMA	1.097%	03/20/46	1,354,318	159,387	0.02%
741531FA0	Pricoa Global Funding	3.450%	09/01/23	160,000	159,077	0.02%
3137FVSM5	FHLMC	2.000%	09/25/50	262,000	155,977	0.02%
31397LJ34	FNMA	5.000%	07/25/38	155,262	155,620	0.02%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	169,213	154,823	0.02%
38217VAA8	GoodGreen Trust	3.740%	10/15/52	169,909	153,298	0.02%
38381RAD1	GNMA	3.500%	02/20/49	158,115	151,047	0.02%
6174468L6	Morgan Stanley	2.699%	01/22/31	175,000	151,034	0.02%
31394BZM9	FNMA	4.751%	10/25/31	143,910	150,784	0.02%
3136ADSD2	FNMA	6.500%	09/25/32	141,257	147,041	0.02%
38374MX46	GNMA	6.000%	04/20/36	141,983	145,816	0.02%
693304AX5	PECO Energy Co.	3.000%	09/15/49	200,000	144,719	0.02%
233331AW7	DTE Energy Co.	2.529%	10/01/24	150,000	144,420	0.02%
172967KU4	Citigroup, Inc.	4.125%	07/25/28	150,000	143,074	0.02%
38378UPW1	GNMA	1.697%	12/20/39	1,304,782	139,649	0.02%
38377YS43	GNMA	0.536%	03/16/38	1,704,118	139,533	0.02%
31393W2P3	FHLMC	5.000%	07/15/33	133,951	138,612	0.02%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	150,000	137,207	0.02%
084664BU4	Berkshire Hathaway Financial Corp.	4.400%	05/15/42	135,000	130,911	0.02%
3137B15N8	FHLMC	3.000%	03/15/43	169,929	130,726	0.02%
26884ABM4	ERP Operating, LP	2.500%	02/15/30	150,000	130,196	0.02%
31394CBU5	FNMA	5.500%	02/25/35	123,114	125,873	0.01%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	134,885	125,447	0.01%
023608AH5	Ameren Corp.	2.500%	09/15/24	130,000	125,106	0.01%
3137AVMA2	FHLMC	4.500%	02/15/42	1,087,417	123,251	0.01%
20030NCC3	Comcast Corp.	3.969%	11/01/47	144,000	122,077	0.01%
31381SEB4	FNMA	4.870%	10/01/41	122,400	120,016	0.01%
42770XAA5	Hero Funding Trust	3.080%	09/20/42	134,083	119,308	0.01%
446150AQ7	Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	118,805	0.01%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	02/15/29	120,604	117,366	0.01%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
30 April 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3136FGRD1	FNMA	5.000%	05/25/39	609,365	\$117,129	0.01%
31397Q4W5	FNMA	4.000%	12/25/28	120,000	116,699	0.01%
69351UAW3	PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	116,666	0.01%
3128HXWK7	FHLMC	0.000%	08/15/42	147,248	115,784	0.01%
92343VFF6	Verizon Communications, Inc.	3.000%	03/22/27	120,000	114,465	0.01%
3137ASM92	FHLMC	1.672%	07/15/42	692,488	114,416	0.01%
59982VAA7	Mill City Solar Loan Ltd.	3.690%	07/20/43	124,793	113,693	0.01%
40417QAA3	Hero Funding Trust	3.570%	09/20/47	124,747	112,621	0.01%
233331BF3	DTE Energy Co.	2.950%	03/01/30	125,000	110,503	0.01%
89153VAT6	Total Capital International SA	2.829%	01/10/30	120,000	109,714	0.01%
3622A3BJ8	GNMA	4.500%	06/15/46	107,279	108,657	0.01%
00108XAA6	ACC Auto Trust	1.080%	04/15/27	107,521	106,922	0.01%
693506BQ9	PPG Industries, Inc.	2.400%	08/15/24	110,000	106,609	0.01%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	109,674	106,095	0.01%
31381LR41	FNMA	4.820%	12/01/29	103,041	105,547	0.01%
501044DP3	Kroger Co. (The)	2.200%	05/01/30	125,000	105,442	0.01%
3136B8BY4	FNMA	2.000%	01/25/50	171,000	105,348	0.01%
002824BG4	Abbott Laboratories	4.750%	11/30/36	100,000	103,764	0.01%
3136AFY32	FNMA	4.000%	08/25/33	1,108,229	102,638	0.01%
24703TAG1	Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	101,080	0.01%
92343VEP5	Verizon Communications, Inc.	5.964%	05/15/25	100,000	100,652	0.01%
172967MB4	Citigroup, Inc.	6.427%	07/01/26	100,000	100,398	0.01%
31393Y5S0	FNMA	7.500%	03/25/34	92,116	100,013	0.01%
42771AAA4	Hero Funding Trust	3.190%	09/20/48	112,070	98,603	0.01%
526107AD9	Lennox International, Inc.	3.000%	11/15/23	100,000	98,553	0.01%
64952WCN1	New York Life Global Funding	2.900%	01/17/24	100,000	98,481	0.01%
61747YEQ4	Morgan Stanley	3.620%	04/17/25	100,000	98,035	0.01%
00287YCY3	AbbVie, Inc.	4.550%	03/15/35	100,000	97,950	0.01%
3136A7LK6	FNMA	2.000%	07/25/42	110,325	97,813	0.01%
12503MAA6	CBOE Global Markets, Inc.	3.650%	01/12/27	100,000	97,318	0.01%
345370CR9	Ford Motor Co.	4.346%	12/08/26	100,000	97,145	0.01%
172967JP7	Citigroup, Inc.	3.300%	04/27/25	100,000	96,923	0.01%
84861TAC2	Spirit Realty, LP	4.450%	09/15/26	100,000	96,896	0.01%
254687FQ4	Walt Disney Co. (The)	3.800%	03/22/30	100,000	96,742	0.01%
19421UAA2	College Ave Student Loans	6.420%	12/28/48	98,293	96,721	0.01%
91159HHX1	US Bancorp	2.400%	07/30/24	100,000	96,553	0.01%
61746BEF9	Morgan Stanley	3.625%	01/20/27	100,000	96,268	0.01%
127097AG8	Coterra Energy, Inc.	3.900%	05/15/27	100,000	96,239	0.01%
46625HRY8	JPMorgan Chase & Co.	3.782%	02/01/28	100,000	95,988	0.01%
3136A3D24	FNMA	5.420%	02/25/42	97,377	95,970	0.01%
718547AF9	Phillips 66	3.550%	10/01/26	100,000	95,716	0.01%
718547AB8	Phillips 66	2.450%	12/15/24	100,000	95,552	0.01%
06051GGF0	Bank of America Corp.	3.824%	01/20/28	100,000	95,463	0.01%
015271AK5	Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	95,246	0.01%
53227JAA2	Life Storage, LP	3.875%	12/15/27	100,000	95,202	0.01%
254709AM0	Discover Financial Services	4.100%	02/09/27	100,000	95,199	0.01%
25156PBC6	Deutsche Telekom International Finance BV	4.750%	06/21/38	100,000	95,175	0.01%
61761J3R8	Morgan Stanley	3.125%	07/27/26	100,000	95,075	0.01%
02666TAA5	American Homes 4 Rent	4.250%	02/15/28	100,000	94,707	0.01%
857477BV4	State Street Corp.	4.164%	08/04/33	100,000	94,706	0.01%
501044DE8	Kroger Co. (The)	2.650%	10/15/26	100,000	94,640	0.01%
31396LTA8	FNMA	5.400%	11/25/36	95,672	94,462	0.01%
00206RCP5	AT&T, Inc.	4.500%	05/15/35	100,000	94,150	0.01%
233331AY3	DTE Energy Co.	2.850%	10/01/26	100,000	93,990	0.01%
756109AS3	Realty Income Corp.	3.000%	01/15/27	100,000	93,873	0.01%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
30 April 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
125896BR0	CMS Energy Corp.	2.950%	02/15/27	100,000	\$93,845	0.01%
26884ABF9	ERP Operating, LP	2.850%	11/01/26	100,000	93,527	0.01%
845437BP6	Southwestern Electric Power Co.	2.750%	10/01/26	100,000	93,498	0.01%
14732FAC6	Cascade Manufactured Housing Asset Trust	5.985%	11/25/44	100,000	93,375	0.01%
65252MAB5	Newtek Small Business Loan Trust	8.750%	02/25/44	93,976	93,051	0.01%
74456QBR6	Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	92,997	0.01%
31397A4K6	FHLMC	0.000%	08/15/36	106,910	92,495	0.01%
534187BF5	Lincoln National Corp.	3.625%	12/12/26	100,000	92,476	0.01%
3128HVBU2	FHLMC	0.000%	02/01/34	107,069	92,216	0.01%
00206RMM1	AT&T, Inc.	2.550%	12/01/33	114,000	91,778	0.01%
31396VSS8	FNMA	4.250%	05/25/37	92,159	91,628	0.01%
20030NDA6	Comcast Corp.	2.650%	02/01/30	100,000	89,526	0.01%
31398GJB6	FNMA	3.325%	12/25/39	86,707	87,156	0.01%
3136FEMZ2	FNMA	5.000%	06/25/35	550,476	86,518	0.01%
38375QX95	GNMA	5.250%	06/20/38	86,063	86,304	0.01%
822582AD4	Shell International Finance BV	6.375%	12/15/38	73,000	85,000	0.01%
3128MDXA6	FHLMC	4.000%	12/01/28	85,801	84,930	0.01%
126408HG1	CSX Corp.	4.250%	11/01/66	100,000	83,431	0.01%
86745LAA0	Helios Issuer, LLC	3.750%	06/20/46	91,266	82,724	0.01%
31418CCQ5	FNMA	3.500%	10/01/46	88,782	82,067	0.01%
42770WAA7	Hero Funding Trust	3.750%	09/20/41	89,149	80,825	0.01%
38378FHY9	GNMA	2.000%	01/20/43	100,000	80,524	0.01%
31395QCY4	FNMA	3.000%	08/25/42	85,607	78,641	0.01%
3136FES37	FNMA	5.000%	03/25/35	497,828	76,087	0.01%
29278NAH6	Energy Transfer Operating, LP	4.500%	04/15/24	75,000	74,151	0.01%
31398LJH2	FHLMC	4.500%	12/15/39	74,795	73,716	0.01%
3136AGZH8	FNMA	0.000%	10/25/43	96,926	73,369	0.01%
31397NUG8	FNMA	5.000%	08/25/36	70,886	72,004	0.01%
3137ACUF4	FHLMC	5.448%	07/15/41	70,290	69,430	0.01%
3137GAPS0	FHLMC	5.448%	10/15/40	68,747	67,478	0.01%
38378U8D2	GNMA	5.201%	07/20/64	67,475	66,842	0.01%
62548QAB7	MultiFamily Connecticut Avenue	6.970%	03/25/50	67,746	66,384	0.01%
3137AFRK0	FHLMC	1.752%	08/15/30	1,164,036	64,664	0.01%
61946FAA3	Mosaic Solar Loans, LLC	4.010%	06/22/43	68,201	63,771	0.01%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	65,001	62,545	0.01%
38379VWQ3	GNMA	3.500%	03/20/46	76,853	62,154	0.01%
3136B5MM4	FNMA	4.000%	02/25/47	833,246	60,477	0.01%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	62,950	58,134	0.01%
31398LQK7	FHLMC	0.000%	04/15/36	69,128	57,567	0.01%
31398KP95	FHLMC	4.500%	11/15/39	57,477	56,595	0.01%
3136AQHT0	FNMA	3.500%	06/25/34	655,611	56,174	0.01%
3136FCJ56	FNMA	5.000%	02/25/36	410,537	56,097	0.01%
38380CUH4	GNMA	4.000%	02/20/44	773,195	55,837	0.01%
3136AR2U1	FNMA	3.500%	03/25/35	564,524	55,468	0.01%
84861TAD0	Spirit Realty, LP	4.000%	07/15/29	60,000	54,413	0.01%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	57,879	54,290	0.01%
31371HKW7	FNMA	6.500%	03/01/29	50,652	51,671	0.01%
252722AB9	Diamond Resorts Owner Trust	3.530%	02/20/32	53,113	50,852	0.01%
66981EAC7	A10 Securitization	2.617%	08/15/40	51,642	50,689	0.01%
38375Y3L4	GNMA	5.000%	12/20/38	50,120	49,944	0.01%
38376R6W1	GNMA	4.838%	06/20/63	50,147	49,708	0.01%
3136ARX94	FNMA	3.500%	02/25/43	955,804	49,674	0.01%
35137LAG0	Fox Corp.	4.030%	01/25/24	50,000	49,548	0.01%
3128M8CW2	FHLMC	6.500%	09/01/38	46,252	49,011	0.01%
3136AACT0	FNMA	2.000%	12/25/32	54,631	48,877	0.01%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
30 April 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
38379TBD0	GNMA	2.500%	02/20/45	59,203	\$48,852	0.01%
502431AL3	L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	48,575	0.01%
51889RAB5	Laurel Road Prime Student Loan	2.730%	10/25/48	48,809	47,302	0.01%
64952WCH4	New York Life Global Funding	2.350%	07/14/26	50,000	46,909	0.01%
31392FWH6	FNMA	6.000%	12/25/32	43,238	45,064	0.01%
10112RAY0	Boston Properties, LP	2.750%	10/01/26	50,000	44,568	0.01%
3136AKPY3	FNMA	1.030%	07/25/44	375,362	43,161	0.01%
31283APR5	FHLMC	5.248%	05/15/28	41,930	41,765	0.00%
42772GAB8	Hero Funding Trust	4.670%	09/20/48	43,608	40,501	0.00%
31393DUV1	FNMA	0.147%	06/25/43	8,901,549	37,444	0.00%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	39,620	36,421	0.00%
3136ASED4	FNMA	3.500%	07/25/35	352,265	34,624	0.00%
31282YEU9	FHLMC	1.652%	05/15/36	276,177	33,933	0.00%
3136ADFZ7	FNMA	3.000%	04/25/43	35,111	33,304	0.00%
38375UE89	GNMA	4.415%	08/20/67	33,684	33,170	0.00%
3137ALS75	FHLMC	4.500%	09/15/41	337,416	30,584	0.00%
3136FENW8	FNMA	0.000%	05/25/37	36,830	30,072	0.00%
75973KAA8	Renew Financial, LLC	3.220%	09/22/53	31,367	27,407	0.00%
31396LCF5	FNMA	0.000%	10/25/36	26,949	23,795	0.00%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	25,087	23,405	0.00%
903436AA1	U.S. Airways Pass-Through Trust	7.125%	04/22/25	22,123	22,068	0.00%
31394DXZ8	FNMA	1.580%	05/25/35	268,532	16,257	0.00%
38378WNC3	GNMA	1.247%	02/20/42	233,987	11,982	0.00%
51888RAB6	Laurel Road Prime Student Loan	3.540%	05/26/43	8,118	7,965	0.00%
3136ASTT3	FNMA	0.000%	01/25/43	11,453	7,247	0.00%
86359BBS9	Structured Asset Securities Corp.	3.933%	12/25/33	7,504	6,967	0.00%
3137AURH4	FHLMC	3.500%	07/15/31	335,611	6,583	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	123,598	6,273	0.00%
3137B2L99	FHLMC	3.000%	06/15/31	255,684	5,474	0.00%
38375B2M3	GNMA	0.369%	05/20/63	1,073,384	5,373	0.00%
38061LAA7	Gold Key Resorts, LLC	3.220%	03/17/31	5,216	5,146	0.00%
31398PWQ8	FNMA	1.530%	05/25/40	38,491	3,904	0.00%
91532RAA4	Upgrade Master Pass-Through Trust	3.750%	11/15/25	3,005	3,000	0.00%
38380LDK6	GNMA	1.080%	05/20/68	645,685	2,802	0.00%
31396HEN5	FHLMC	1.752%	06/15/35	269,425	888	0.00%
38376RYT7	GNMA	0.536%	08/20/66	759,501	820	0.00%
Money Market Funds						5.62%
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class			48,679,956	\$48,689,692	5.62%

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.

Diamond Hill Core Bond Fund
Schedule of Investments
March 31, 2023 (Unaudited)

Corporate Credit - 17.1%	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 6.4%				
American Express Co.	2.250%	03/04/25	\$ 400,000	\$ 380,990
American Express Co.	3.950%	08/01/25	525,000	514,791
American Express Co. ^(a)	5.850%	11/05/27	250,000	262,292
Bank of America Corp.	1.486%	05/19/24	655,000	651,363
Bank of America Corp. (1* 3MO LIBOR + 97) ^{(a)(b)}	3.458%	03/15/25	975,000	954,462
Bank of America Corp. (1* 3MO LIBOR + 64) ^(b)	2.015%	02/13/26	400,000	374,760
Bank of America Corp. (1* SOFR + 115) ^(b)	1.319%	06/19/26	150,000	137,116
Bank of America Corp. (1* 3MO LIBOR + 158) ^(b)	3.824%	01/20/28	100,000	95,540
Bank of America Corp. ^(b)	4.948%	07/22/28	175,000	173,998
Bank of America Corp. ^(b)	6.204%	11/10/28	250,000	261,345
Bank of America Corp. (1* 3MO LIBOR + 104) ^(b)	3.419%	12/20/28	750,000	697,183
Bank of America Corp. ^(b)	3.194%	07/23/30	1,500,000	1,333,154
Bank of America Corp. (3MO LIBOR + 119) ^(b)	2.884%	10/22/30	1,000,000	869,832
Bank of America Corp. (1* SOFR + 215) ^(b)	2.592%	04/29/31	450,000	381,088
Bank of America Corp. ^{(a)(b)}	4.571%	04/27/33	700,000	666,330
Bank of America Corp. ^{(a)(b)}	5.015%	07/22/33	1,000,000	988,927
Bank of Montreal France	0.949%	01/22/27	630,000	562,878
Bank of Nova Scotia	3.450%	04/11/25	200,000	194,005
Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	586,371
Bank of NY Mellon Corp. ^(b)	5.834%	10/25/33	500,000	533,936
Capital One Financial Corp.	1.878%	11/02/27	1,000,000	860,898
Capital One Financial Corp.	5.468%	02/01/29	500,000	487,286
Citigroup, Inc. (1* 3MO LIBOR + 90) ^(b)	3.352%	04/24/25	200,000	194,920
Citigroup, Inc.	3.300%	04/27/25	100,000	96,494
Citigroup, Inc.	0.981%	05/01/25	500,000	475,006
Citigroup, Inc. (1* 3MO LIBOR + 125) ^(b)	6.004%	07/01/26	100,000	100,021
Citigroup, Inc. (1* 3MO LIBOR + 156) ^(b)	3.887%	01/10/28	900,000	859,896
Citigroup, Inc. ^(b)	3.070%	02/24/28	800,000	743,768
Citigroup, Inc.	4.125%	07/25/28	150,000	141,611
Citigroup, Inc. (1* SOFR + 142) ^(b)	2.976%	11/05/30	2,380,000	2,083,863
Citigroup, Inc. ^(b)	2.666%	01/29/31	900,000	768,157

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par	Fair Value
Banking - 6.4% (Continued)			Value	
Citizens Bank NA	4.575%	08/09/28	\$ 1,350,000	\$ 1,225,697
Comerica Bank, Series BKNT	2.500%	07/23/24	250,000	230,822
Cooperative Rabobank UA ^{(a)(c)}	2.625%	07/22/24	250,000	241,778
Discover Bank	4.650%	09/13/28	700,000	661,319
Discover Bank	2.700%	02/06/30	250,000	202,657
Discover Financial Services	4.100%	02/09/27	100,000	94,583
Fifth Third Bancorp	2.375%	01/28/25	275,000	255,806
Fifth Third Bancorp	1.707%	11/01/27	450,000	380,135
Fifth Third Bancorp ^(b)	6.361%	10/27/28	500,000	503,279
First Horizon Bank	5.750%	05/01/30	250,000	234,911
Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	366,519
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	334,265
Goldman Sachs Group, Inc. (1* SOFR + 79) ^(b)	1.093%	12/09/26	250,000	223,889
Goldman Sachs Group, Inc. (3MO LIBOR + 130) ^(b)	4.223%	05/01/29	650,000	622,891
Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	465,585
Goldman Sachs Group, Inc. (1* SOFR + 128) ^(b)	2.615%	04/22/32	2,700,000	2,249,073
Huntington Bancshares, Inc. ^(a)	2.625%	08/06/24	125,000	117,192
Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	687,968
Huntington Bancshares, Inc. ^(a)	5.023%	05/17/33	400,000	364,103
JPMorgan Chase & Co.	2.595%	02/24/26	200,000	189,540
JPMorgan Chase & Co. (1* SOFR + 80) ^(b)	1.045%	11/19/26	500,000	446,184
JPMorgan Chase & Co. (1* SOFR + 89) ^(b)	1.578%	04/22/27	400,000	359,390
JPMorgan Chase & Co. ^(b)	1.470%	09/22/27	1,200,000	1,058,291
JPMorgan Chase & Co. (1* 3MO LIBOR + 134) ^(b)	3.782%	02/01/28	100,000	95,615
JPMorgan Chase & Co. (1* 3MO LIBOR + 95) ^(b)	3.509%	01/23/29	1,425,000	1,333,308
JPMorgan Chase & Co. ^(b)	3.702%	05/06/30	1,500,000	1,394,379
JPMorgan Chase & Co. (1* SOFR + 151) ^(b)	2.739%	10/15/30	450,000	392,836
JPMorgan Chase & Co. (1* SOFR + 204) ^{(a)(b)}	2.522%	04/22/31	750,000	641,151
JPMorgan Chase & Co. ^{(a)(b)}	2.545%	11/08/32	475,000	393,820
KeyBank NA	4.700%	01/26/26	250,000	239,919
KeyBank NA (1* SOFR + 34) ^{(a)(b)}	5.170%	01/03/24	500,000	491,211
KeyBank NA ^(a)	4.150%	08/08/25	250,000	236,367

Diamond Hill Core Bond Fund
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March 31, 2023 (Unaudited)

Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par	Fair Value
Banking - 6.4% (Continued)			Value	
KeyCorp ^(a)	2.550%	10/01/29	\$ 385,000	\$ 307,626
KeyCorp ^(b)	4.789%	06/01/33	300,000	268,596
M&T Bank Trust Co.	5.400%	11/21/25	600,000	579,371
Morgan Stanley (1* SOFR + 46) ^(b)	4.425%	01/25/24	500,000	498,460
Morgan Stanley (1* 3MO LIBOR + 85) ^(b)	3.737%	04/24/24	100,000	99,822
Morgan Stanley	3.620%	04/17/25	100,000	98,168
Morgan Stanley	3.875%	01/27/26	500,000	487,927
Morgan Stanley ^(a)	3.125%	07/27/26	100,000	94,704
Morgan Stanley	3.625%	01/20/27	100,000	96,244
Morgan Stanley ^(b)	4.431%	01/23/30	1,000,000	964,516
Morgan Stanley, Series GMTN (1* SOFR + 114) ^(b)	2.699%	01/22/31	175,000	150,711
Morgan Stanley (1* SOFR + 103) ^(b)	1.794%	02/13/32	1,000,000	785,060
Morgan Stanley ^(b)	1.928%	04/28/32	750,000	590,028
Morgan Stanley ^(b)	4.889%	07/20/33	1,000,000	982,919
PNC Bank NA ^(a)	2.700%	10/22/29	250,000	214,723
PNC Financial Services Group, Inc. (The) ^(a)	2.600%	07/23/26	250,000	231,009
PNC Financial Services Group, Inc. (The) ^(b)	6.037%	10/28/33	850,000	894,354
Regions Financial Corp.	2.250%	05/18/25	275,000	252,976
Royal Bank of Canada	1.150%	06/10/25	365,000	335,851
Royal Bank of Canada ^(a)	1.150%	07/14/26	200,000	179,341
Royal Bank of Canada ^(a)	4.900%	01/12/28	500,000	500,051
Royal Bank of Canada ^(a)	3.875%	05/04/32	300,000	277,184
State Street Corp. (1* SOFR + 94) ^(b)	2.354%	11/01/25	175,000	167,339
State Street Corp.	4.421%	05/13/33	200,000	191,124
State Street Corp. ^(b)	4.164%	08/04/33	100,000	94,075
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	311,587
Toronto-Dominion Bank (The) ^(a)	1.200%	06/03/26	700,000	623,733
Toronto-Dominion Bank (The) ^(a)	5.156%	01/10/28	500,000	505,265
Toronto-Dominion Bank (The) ^(a)	3.200%	03/10/32	236,000	206,503
Truist Financial Corp.	5.900%	10/28/26	250,000	249,231
Truist Financial Corp. ^(b)	4.873%	01/26/29	500,000	487,532
Truist Financial Corp.	1.887%	06/07/29	1,000,000	835,044
US Bancorp	2.400%	07/30/24	100,000	96,127
US Bancorp ^(b)	2.215%	01/27/28	800,000	718,384

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 6.4% (Continued)				
US Bancorp ^(b)	4.548%	07/22/28	\$ 300,000	\$ 292,320
US Bancorp ^(b)	4.839%	02/01/34	1,000,000	970,325
Wells Fargo & Co.	2.164%	02/11/26	1,050,000	987,692
Wells Fargo & Co. (1* SOFR + 200) ^(b)	2.188%	04/30/26	500,000	468,580
Wells Fargo & Co. (1* SOFR + 210) ^(b)	2.393%	06/02/28	650,000	585,298
Wells Fargo & Co. ^(b)	2.879%	10/30/30	1,500,000	1,303,526
Wells Fargo & Co. ^(b)	3.350%	03/02/33	1,450,000	1,256,788
				<u>53,406,878</u>
Basic Industry - 0.2%				
FMC Corp.	3.450%	10/01/29	300,000	271,808
Nucor Corp., CV	2.000%	06/01/25	250,000	235,068
Nucor Corp.	3.125%	04/01/32	250,000	221,043
PPG Industries, Inc.	2.400%	08/15/24	110,000	106,497
PPG Industries, Inc.	2.550%	06/15/30	300,000	258,900
Sherwin Williams Co.	3.300%	02/01/25	350,000	340,789
Sherwin-Williams Co.	2.300%	05/15/30	250,000	212,146
				<u>1,646,251</u>
Brokerage Asset Managers Exchanges - 0.3%				
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	240,412
Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	382,958
Ameriprise Financial, Inc.	5.150%	05/15/33	400,000	398,822
CBOE Global Markets, Inc.	3.650%	01/12/27	100,000	96,506
Charles Schwab Corp. (The) ^(a)	0.900%	03/11/26	500,000	438,363
Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	844,939
				<u>2,402,000</u>
Capital Goods - 0.5%				
Carrier Global Corp.	2.700%	02/15/31	250,000	215,030
John Deere Capital Corp.	4.850%	10/11/29	350,000	361,396
John Deere Capital Corp. ^(a)	4.350%	09/15/32	400,000	399,272
Johnson Controls International plc	2.000%	09/16/31	500,000	407,456
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	48,739
Lennox International, Inc.	3.000%	11/15/23	100,000	98,545
Lockheed Martin Corp. ^(a)	5.250%	01/15/33	425,000	453,809
Republic Services, Inc.	2.500%	08/15/24	200,000	193,738

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Schedule of Investments (Continued)
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Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Capital Goods - 0.5% (Continued)				
Waste Management, Inc., Series 19-SFR4, Class A ^(a)	3.125%	03/01/25	\$ 400,000	\$ 389,386
Waste Management, Inc. ^(a)	1.150%	03/15/28	300,000	257,014
Waste Management, Inc.	4.625%	02/15/30	875,000	875,473
				<u>3,699,858</u>
Communications - 1.1%				
American Tower Corp.	1.450%	09/15/26	300,000	266,709
American Tower Corp.	2.100%	06/15/30	200,000	163,405
AT&T, Inc.	2.300%	06/01/27	650,000	595,668
AT&T, Inc.	2.550%	12/01/33	114,000	91,696
AT&T, Inc.	4.500%	05/15/35	100,000	93,676
AT&T, Inc.	4.300%	12/15/42	500,000	435,154
AT&T, Inc.	3.650%	06/01/51	1,000,000	757,434
British Telecommunications plc ^{(a)(c)}	3.250%	11/08/29	275,000	248,129
Comcast Corp.	5.350%	11/15/27	450,000	468,530
Comcast Corp.	2.650%	02/01/30	100,000	89,083
Comcast Corp.	1.950%	01/15/31	1,025,000	852,894
Comcast Corp.	3.969%	11/01/47	144,000	121,050
Deutsche Telekom International Finance BV ^(c)	4.750%	06/21/38	100,000	94,056
Fox Corp.	4.030%	01/25/24	50,000	49,456
Netflix, Inc., Class B	6.375%	05/15/29	350,000	374,745
T Mobile USA, Inc.	5.650%	01/15/53	400,000	409,687
T-Mobile USA, Inc.	3.375%	04/15/29	700,000	638,181
Verizon Communications, Inc. (1* 3MO LIBOR + 110) ^(b)	5.964%	05/15/25	100,000	100,188
Verizon Communications, Inc. ^(a)	4.125%	03/16/27	100,000	99,114
Verizon Communications, Inc.	3.000%	03/22/27	120,000	114,006
Verizon Communications, Inc.	1.750%	01/20/31	500,000	403,296
Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	1,014,833
Verizon Communications, Inc.	4.500%	08/10/33	550,000	531,440
Walt Disney Co. (The)	2.000%	09/01/29	550,000	477,361
Walt Disney Co. (The) ^(a)	3.800%	03/22/30	100,000	96,410
WarnerMedia Holdings, Inc. ^(c)	4.279%	03/15/32	800,000	714,238
				<u>9,300,439</u>

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Consumer Cyclical - 1.2%				
Amazon.com, Inc. ^(a)	3.450%	04/13/29	\$ 675,000	\$ 649,391
BMW US Capital, LLC ^(c)	3.900%	04/09/25	300,000	294,752
CVS Health Corp.	5.125%	02/21/30	500,000	506,849
CVS Health Corp.	3.750%	04/01/30	500,000	467,747
CVS Health Corp.	5.050%	03/25/48	250,000	233,877
Dollar General Corp.	5.000%	11/01/32	500,000	502,077
Expedia Group, Inc.	3.250%	02/15/30	500,000	433,299
Ford Motor Co. ^(a)	4.346%	12/08/26	100,000	97,158
General Motors Co.	5.400%	10/15/29	1,500,000	1,486,331
Home Depot, Inc. ^(a)	4.500%	09/15/32	400,000	402,879
Honda Motor Co. ^(a)	2.534%	03/10/27	200,000	187,283
Lowe's Cos., Inc.	2.625%	04/01/31	950,000	811,965
Lowe's Cos., Inc.	5.500%	10/15/35	600,000	613,357
Lowe's Cos., Inc. ^(a)	5.625%	04/15/53	750,000	752,448
Mercedes-Benz Financing ^(c)	4.800%	03/30/28	500,000	501,473
Ross Stores, Inc.	1.875%	04/15/31	400,000	322,712
Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	475,820
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	271,726
Toyota Motor Credit Corp. ^(a)	4.625%	01/12/28	350,000	354,855
Toyota Motor Credit Corp.	4.450%	06/29/29	300,000	302,252
Walgreens Boots Alliance, Inc. ^(a)	3.200%	04/15/30	250,000	219,821
Walmart, Inc.	4.150%	09/09/32	400,000	403,095
				10,291,167
Consumer Non-Cyclical - 1.3%				
Abbott Laboratories	4.750%	11/30/36	100,000	103,877
AbbVie, Inc.	3.800%	03/15/25	637,000	626,610
AbbVie, Inc.	3.600%	05/14/25	500,000	490,456
AbbVie, Inc.	2.950%	11/21/26	335,000	318,748
AbbVie, Inc.	3.200%	11/21/29	750,000	696,015
AbbVie, Inc.	4.550%	03/15/35	100,000	97,777
Amgen, Inc.	1.900%	02/21/25	310,000	293,612
Amgen, Inc. ^(a)	3.000%	02/22/29	500,000	459,844
Amgen, Inc.	4.200%	03/01/33	400,000	383,410
Amgen, Inc.	5.600%	03/02/43	425,000	437,877
Anheuser-Busch Cos., LLC	4.700%	02/01/36	1,900,000	1,892,068

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par	Fair Value
Consumer Non-Cyclical - 1.3% (Continued)			Value	
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	\$ 300,000	\$ 282,846
Baxter International, Inc.	1.915%	02/01/27	300,000	268,429
Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	270,448
Coca-Cola Co. (The)	1.650%	06/01/30	1,000,000	846,320
Colgate-Palmolive Co.	4.600%	03/01/33	450,000	467,156
Constellation Brands, Inc.	3.150%	08/01/29	775,000	708,562
Kroger Co. (The)	2.650%	10/15/26	100,000	93,893
Kroger Co. (The)	2.200%	05/01/30	125,000	104,771
Kroger Co. (The)	1.700%	01/15/31	550,000	437,593
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	335,735
Mondelez International, Inc. ^(c)	1.250%	09/24/26	300,000	267,020
Mondelez International, Inc. ^(a)	3.000%	03/17/32	300,000	264,067
Zoetis, Inc., Series 4006	2.000%	05/15/30	525,000	441,369
Zoetis, Inc.	5.600%	11/16/32	425,000	453,252
				<u>11,041,755</u>
Electric - 1.4%				
Ameren Corp.	2.500%	09/15/24	130,000	124,845
American Electric Power, Inc.	1.000%	11/01/25	500,000	453,871
CMS Energy Corp.	2.950%	02/15/27	100,000	93,079
Dominion Energy, Inc.	1.450%	04/15/26	750,000	675,409
DTE Electric Co.	5.200%	04/01/33	450,000	464,458
DTE Energy Co., Series C	2.529%	10/01/24	150,000	144,305
DTE Energy Co., Series E ^(a)	2.850%	10/01/26	100,000	93,437
DTE Energy Co., Series H	2.950%	03/01/30	125,000	109,838
Duke Energy Corp.	4.300%	03/15/28	825,000	808,879
Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	244,433
Duke Energy Ohio, Inc. ^(a)	5.250%	04/01/33	250,000	257,227
Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	491,495
Florida Power & Light Co. ^(a)	5.100%	04/01/33	500,000	518,073
Georgia Power Co., Series 2020-A	2.100%	07/30/23	230,000	227,475
Idaho Power Co.	5.500%	03/15/53	900,000	935,344
MidAmerican Energy Co.	3.650%	04/15/29	350,000	333,830
NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,530,867
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	423,959
Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	410,005

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Electric - 1.4% (Continued)				
PECO Energy Co.	3.000%	09/15/49	\$ 200,000	\$ 142,740
PPL Electric Utilities	5.000%	05/15/33	900,000	919,325
PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	115,168
Public Service Co. of Colorado	4.500%	06/01/52	400,000	367,434
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	91,825
Southwestern Electric Power Co.	2.750%	10/01/26	100,000	92,828
WEC Energy Group, Inc.	0.800%	03/15/24	700,000	670,244
Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	646,459
				<u>11,386,852</u>
Energy - 0.7%				
BP Capital Markets America	4.812%	02/13/33	800,000	812,291
Coterra Energy, Inc.	3.900%	05/15/27	100,000	95,422
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	189,474
Diamondback Energy, Inc.	6.250%	03/15/53	500,000	517,505
Energy Transfer Operating, LP	4.500%	04/15/24	75,000	74,099
Exxon Mobil Corp.	2.992%	03/19/25	240,000	233,625
Exxon Mobil Corp.	3.043%	03/01/26	250,000	242,645
Helmerich & Payne, Inc.	2.900%	09/29/31	1,650,000	1,369,695
Marathon Petroleum Corp.	5.000%	09/15/54	750,000	645,021
Phillips 66 ^(c)	2.450%	12/15/24	100,000	95,152
Phillips 66 ^(c)	3.550%	10/01/26	100,000	95,377
Phillips 66	5.300%	06/30/33	500,000	506,756
Shell International Finance BV	2.375%	11/07/29	645,000	571,960
Shell International Finance BV	6.375%	12/15/38	73,000	84,266
Total Capital International SA	2.829%	01/10/30	120,000	109,440
				<u>5,642,728</u>
Insurance - 1.5%				
Athene Global Funding ^(c)	2.500%	01/14/25	225,000	212,283
Berkshire Hathaway Financial Corp.	4.400%	05/15/42	135,000	129,135
Equitable Financial Life ^(c)	1.800%	03/08/28	609,000	512,971
Jackson National Life Global Funding ^(c)	5.500%	01/09/26	800,000	808,844
Lincoln National Corp.	3.625%	12/12/26	100,000	91,458
MassMutual Global Funding ^(c)	4.150%	08/26/25	500,000	493,868
MassMutual Global Funding ^(c)	1.200%	07/16/26	400,000	355,503
MassMutual Global Funding ^(c)	2.150%	03/09/31	500,000	407,880

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Insurance - 1.5% (Continued)				
Met Life Global Funding I ^(c)	4.300%	08/25/29	\$ 1,000,000	\$ 971,806
Met Life Global Funding I ^{(a)(c)}	1.550%	01/07/31	900,000	719,716
Met Life Global Funding I ^(c)	5.150%	03/28/33	500,000	504,046
Met Tower Global Funding ^(c)	3.700%	06/13/25	350,000	341,209
New York Life Global Funding ^(c)	2.900%	01/17/24	100,000	98,457
New York Life Global Funding ^(c)	2.350%	07/14/26	50,000	46,362
New York Life Global Funding ^(c)	1.200%	08/07/30	1,250,000	984,751
Northwestern Mutual Global Funding ^(c)	4.000%	07/01/25	400,000	394,139
Northwestern Mutual Global Funding ^(c)	4.350%	09/15/27	400,000	396,361
Pacific Life Global Fund II ^(c)	1.450%	01/20/28	500,000	424,770
Pricoa Global Funding ^(c)	3.450%	09/01/23	160,000	158,698
Principal Life Global Funding II ^(c)	1.250%	06/23/25	525,000	480,144
Principal Life Global Funding II ^{(a)(c)}	0.875%	01/12/26	500,000	445,951
Progressive Corp.	3.200%	03/26/30	240,000	220,248
Protective Life Global Funding ^(c)	3.218%	03/28/25	285,000	274,226
Protective Life Global Funding ^(c)	1.900%	07/06/28	650,000	557,603
Protective Life Global Funding ^{(a)(c)}	1.737%	09/21/30	1,100,000	859,746
UnitedHealth Group, Inc. ^(a)	5.350%	02/15/33	250,000	265,698
UnitedHealth Group, Inc. ^(a)	4.750%	05/15/52	400,000	389,373
UnitedHealth Group, Inc.	5.200%	04/15/63	500,000	506,241
				<u>12,051,487</u>
Natural Gas - 0.1%				
Atmos Energy Corp. ^(a)	2.625%	09/15/29	310,000	277,449
Atmos Energy Corp.	4.125%	03/15/49	885,000	760,419
				<u>1,037,868</u>
Other Utility - 0.1%				
American Water Capital Corp.	2.800%	05/01/30	300,000	267,033
American Water Capital Corp.	2.300%	06/01/31	825,000	696,472
				<u>963,505</u>
REITS - 0.5%				
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	94,665
American Homes 4 Rent	4.250%	02/15/28	100,000	93,833
Boston Properties, LP	2.750%	10/01/26	50,000	43,171
CubeSmart, LP	2.250%	12/15/28	2,100,000	1,802,725
ERP Operating, LP	2.850%	11/01/26	100,000	93,405

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
REITS - 0.5% (Continued)				
ERP Operating, LP	2.500%	02/15/30	\$ 150,000	\$ 128,786
Life Storage, LP	3.875%	12/15/27	100,000	94,560
Public Storage	1.850%	05/01/28	800,000	700,159
Realty Income Corp.	3.875%	04/15/25	100,000	97,460
Realty Income Corp.	0.750%	03/15/26	625,000	553,801
Realty Income Corp.	3.000%	01/15/27	100,000	93,394
Spirit Realty, LP	4.450%	09/15/26	100,000	95,865
Spirit Realty, LP ^(a)	2.100%	03/15/28	250,000	209,955
Spirit Realty, LP	4.000%	07/15/29	60,000	53,764
Spirit Realty, LP	3.200%	02/15/31	250,000	208,129
				4,363,672
Technology - 1.0%				
Apple, Inc.	2.200%	09/11/29	250,000	223,696
Apple, Inc. ^(a)	1.650%	05/11/30	300,000	255,418
Apple, Inc.	4.100%	08/08/62	425,000	378,839
Dell International, LLC/EMC Corp. ^(a)	5.300%	10/01/29	100,000	100,754
Dell International, LLC/EMC Corp. ^(a)	5.750%	02/01/33	350,000	352,155
Fidelity National Information Services	1.650%	03/01/28	300,000	256,511
HP, Inc.	4.200%	04/15/32	1,670,000	1,505,335
Intel Corp.	5.125%	02/10/30	400,000	407,383
Mastercard, Inc.	4.850%	03/09/33	1,350,000	1,400,993
Oracle Corp.	2.875%	03/25/31	1,000,000	855,702
Oracle Corp.	3.600%	04/01/40	700,000	543,299
Oracle Corp.	6.900%	11/09/52	250,000	280,217
QUALCOMM, Inc.	6.000%	05/20/53	425,000	482,861
Visa, Inc.	3.150%	12/14/25	800,000	776,959
Xilinx, Inc. ^(a)	2.375%	06/01/30	1,000,000	872,780
				8,692,902
Transportation - 0.8%				
Alaska Airlines Pass-Through Trust, Series 2020-1B, Class A ^(c)	4.800%	02/15/29	120,604	117,043
American Airlines Pass-Through Trust, Series 2016-2, Class AA	3.200%	12/15/29	323,775	290,458
Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	503,205
CSX Corp.	4.250%	11/01/66	100,000	82,559

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Corporate Credit - 17.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Transportation - 0.8% (Continued)				
FedEx Corp. ^(a)	2.400%	05/15/31	\$ 500,000	\$ 425,390
FedEx Corp., Series 2020-1, Class AA, CV	1.875%	02/20/34	454,817	382,738
Kirby Corp.	4.200%	03/01/28	600,000	564,405
Norfolk Southern Corp. ^(a)	3.000%	03/15/32	600,000	527,347
Ryder System, Inc.	2.850%	03/01/27	500,000	459,711
Ryder System, Inc.	5.650%	03/01/28	500,000	506,591
Southwest Airlines Co.	2.625%	02/10/30	1,300,000	1,096,688
U.S. Airways Pass-Through Trust, Series 2011-1, Class A	7.125%	04/22/25	24,045	23,993
United Airlines Pass-Through Trust, Series 2020-1B, Class B	4.875%	07/15/27	361,750	349,720
United Airlines Pass-Through Trust, Series 2020-1, Class A	5.875%	04/15/29	226,360	225,677
United Parcel Service, Inc.	4.875%	03/03/33	900,000	923,629
				<u>6,479,154</u>
Total Corporate Credit (Cost \$149,453,547)				<u>\$ 142,406,516</u>

Government Related - 0.1%	Coupon	Maturity	Shares / Par Value	Fair Value
Government Owned, No Guarantee - 0.1%				
Tennessee Valley Authority	4.250%	09/15/52	500,000	\$ 467,178
Tennessee Valley Authority	4.625%	09/15/60	525,000	525,345
Total Government Related (Cost \$1,249,626)				<u>\$ 992,523</u>

Securitized - 63.6%	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 3.8%				
BXG Receivables Note Trust, Series 2018-A, Class C ^(c)	4.440%	02/02/34	\$ 195,805	\$ 182,476
Cascade Funding Mortgage Trust, Series 2021-GRN1, Class B ^(c)	1.830%	03/20/41	1,000,000	845,968
Diamond Resorts Owner Trust, Series 2019-1, Class B ^(c)	3.530%	02/20/32	55,690	53,397

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 3.8% (Continued)				
Diamond Resorts Owner Trust, Series 2021-1A, Class B ^(c)	2.050%	11/21/33	\$ 279,236	\$ 256,889
Diamond Resorts Owner Trust, Series 2021-1A, Class C ^(c)	2.700%	11/21/33	212,219	194,700
FMC GMSR Issuer Trust, Series 2020-GT1, Class A ^{(b)(c)}	4.450%	01/25/26	1,750,000	1,604,673
FMC GMSR Issuer Trust, Series 2021-GT1, Class A ^{(b)(c)}	3.620%	07/25/26	2,700,000	2,315,070
FMC GMSR Issuer Trust, Series 2021-GT2, Class A ^(c)	3.850%	10/25/26	2,440,000	2,091,332
FMC GMSR Issuer Trust, Series 2022-GT2, Class A ^(c)	7.900%	07/25/27	2,350,000	2,345,517
Gold Key Resorts, LLC, Series 2014-A, Class A ^(c)	3.220%	03/17/31	6,065	5,983
GoodGreen Trust, Series 2017-1A, Class A ^(c)	3.740%	10/15/52	172,704	159,926
GoodGreen Trust, Series 2017-2A, Class A ^(c)	3.260%	10/15/53	637,231	583,855
GoodGreen Trust, Series 2020-1A, Class A ^(c)	2.630%	04/15/55	278,032	237,143
Helios Issuer, LLC, Series 2019-AA, Class A ^(c)	3.750%	06/20/46	91,932	81,923
Helios Issuer, LLC, Series 2020-4, Class A ^(c)	2.980%	06/20/47	222,707	197,429
Helios Issuer, LLC, Series 2021-A, Class A ^(c)	1.800%	02/20/48	523,503	435,714
Hero Funding Trust, Series 2016-2A, Class A ^(c)	3.750%	09/20/41	89,787	85,425
Hero Funding Trust, Series 2016-3A, Class A1 ^(c)	3.080%	09/20/42	135,064	124,859
Hero Funding Trust, Series 2016-4A, Class A1 ^(c)	3.570%	09/20/47	125,679	118,170
Hero Funding Trust, Series 2016-4B, Class B ^(c)	4.990%	09/20/47	65,001	62,471
Hero Funding Trust, Series 2017-3A, Class A1 ^(c)	3.190%	09/20/48	113,535	104,354
Hero Funding Trust, Series 2017-3A, Class A2 ^(c)	3.950%	09/20/48	415,373	389,831
Hero Funding Trust, Series 2018-1A, Class A2 ^(c)	4.670%	09/20/48	44,227	42,440

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 3.8% (Continued)				
Holiday Inn Timeshare Trust, Series 2020-A, Class C ^(c)	3.420%	10/09/39	\$ 309,340	\$ 286,682
Loanpal Solar Loan Ltd., Series 2020-3GS, Class B ^(c)	3.450%	12/20/47	533,407	411,046
Loanpal Solar Loan Ltd., Series 2021-1GS, Class A ^(c)	2.290%	01/20/48	504,766	398,279
Loanpal Solar Loan Ltd., Series 2021-1GS, Class B ^(c)	2.840%	01/20/48	812,182	611,167
Loanpal Solar Loan Ltd., Series 2021-2GS, Class A ^(c)	2.220%	03/20/48	748,909	587,884
Mill City Solar Loan Ltd., Series 2019-2GS, Class A ^(c)	3.690%	07/20/43	126,074	114,879
Mosaic Solar Loans, LLC, Series 2018-1, Class A ^(c)	4.010%	06/22/43	69,124	64,647
Mosaic Solar Loans, LLC, Series 2017-2, Class B ^(c)	4.770%	06/22/43	40,162	37,076
Mosaic Solar Loans, LLC, Series 2020-1, Class A ^(c)	2.100%	04/20/46	266,669	232,313
Mosaic Solar Loans, LLC, Series 2023-1A, Class B ^(c)	6.920%	06/20/53	2,762,945	2,721,475
Mosaic Solar Loans, LLC, Series 2023-2A, Class C ^(c)	8.180%	09/22/53	3,500,000	3,154,789
NRZ Excess Spread Collateralization, Series 2021-GNT1, Class A ^(c)	3.474%	11/25/26	577,096	526,455
PNMAC GMSR Issuer Trust, Series 2018-GT2, Class NT (1* 1MO LIBOR + 265) ^{(b)(c)}	7.267%	08/25/25	4,000,000	3,956,086
PNMAC GMSR Issuer Trust, Series 2022-GT1, Class A (1* SOFR30A + 425) ^{(b)(c)}	8.734%	05/25/27	1,500,000	1,498,067
Renew Financial, LLC, Series 2017-1, Class A ^(c)	3.670%	09/20/52	290,272	255,008
Renew Financial, LLC, Series 2017-1, Class B ^(c)	5.750%	09/20/52	25,087	23,362
Renew Financial, LLC, Series 2017-2, Class A ^(c)	3.220%	09/22/53	31,668	27,174

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 3.8% (Continued)				
SPS Servicer Advance Receivables, Series 2020-T2, Class D ^(c)	3.160%	11/15/55	\$ 994,000	\$ 839,903
Sunnova Solar Issuer, LLC, Series 2020-2A, Class A ^(c)	2.730%	11/01/55	3,854,371	3,016,117
Westgate Resorts, Series 2020-1A, Class C ^(c)	6.213%	03/20/34	468,010	462,513
				<u>31,744,467</u>
Agency CMBS - 2.4%				
FARM Mortgage Trust, Series 2021-1, Class A ^(c)	2.180%	01/25/51	9,826,190	8,126,318
FARM Mortgage Trust, Series 2023-1, Class A ^(c)	2.631%	01/25/52	5,121,061	4,300,258
Farmer Mac Agricultural Real Estate, Series 2022-1, Class A ^(c)	2.540%	07/25/51	3,396,758	2,887,435
FNMA, Pool #FN BM6011	3.353%	11/01/26	489,617	474,899
FNMA, Pool #FN AN3598	2.550%	12/01/28	263,086	242,745
FNMA, Pool #FN BL4548	2.430%	10/01/29	186,175	168,993
FNMA, Pool #FN 464107	4.820%	12/01/29	104,036	106,364
FNMA, Pool #FN AM9491	3.550%	08/01/30	166,035	158,852
FNMA, Pool #BS0038	1.650%	01/01/31	2,000,000	1,630,136
FNMA, Pool #FN AN6149	3.140%	07/01/32	750,000	694,802
FNMA, Pool #FN AN7612	3.280%	12/01/32	249,055	231,397
FNMA, Pool #FN 469130	4.870%	10/01/41	122,665	119,782
FNMA, Pool #FN AM5015	4.940%	12/01/43	734,278	722,242
				<u>19,864,223</u>
Agency MBS CMO - 21.1%				
FHLMC, Pool #S2-0432 (1* 1MO LIBOR + 30) ^(b)	4.984%	05/15/28	42,954	42,776
FHLMC, Series 4847, Class CV	3.500%	02/15/30	363,198	352,166
FHLMC, Series 2646, Class ZH	5.000%	07/15/33	133,395	137,688
FHLMC, Series 4265, Class FD (1* 1MO LIBOR + 40) ^(b)	5.084%	01/15/35	206,997	204,015
FHLMC, Series 4613, Class AF (1* 1MO LIBOR + 110) ^(b)	5.784%	11/15/37	311,703	311,220
FHLMC, Series 3605, Class PB	4.500%	11/15/39	58,652	57,628
FHLMC, Series 3617, Class PC	4.500%	12/15/39	75,825	74,564

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par	Fair Value
Agency MBS CMO - 21.1% (Continued)			Value	
FHLMC, Series 3740, Class FC (1* 1MO LIBOR + 50) ^(b)	5.184%	10/15/40	\$ 69,008	\$ 67,540
FHLMC, Series 3759, Class ME	4.000%	11/15/40	545,007	523,914
FHLMC, Series 3811, Class TA	5.000%	02/15/41	262,142	266,183
FHLMC, Series 3895, Class BF (1* 1MO LIBOR + 50) ^(b)	5.184%	07/15/41	70,642	69,445
FHLMC, Series 3923, Class CZ	5.000%	09/15/41	946,153	961,576
FHLMC, Series 3959, Class PZ	4.500%	11/15/41	3,683,392	3,614,796
FHLMC, Series 4074, Class JY	2.500%	07/15/42	500,000	435,260
FHLMC, Series 4116, Class YC	2.500%	10/15/42	1,208,000	969,808
FHLMC, Series 5149, Class CA	2.000%	01/15/43	1,049,335	765,236
FHLMC, Series 4165, Class ZT	3.000%	02/15/43	6,747,922	5,588,904
FHLMC, Series 4180, Class ZB	3.000%	03/15/43	169,505	130,025
FHLMC, Series 4183, Class NQ	3.000%	03/15/43	2,920,000	2,660,736
FHLMC, Series 4210, Class Z	3.000%	05/15/43	331,358	273,351
FHLMC, Series 4204, Class QZ	3.000%	05/15/43	619,693	438,056
FHLMC, Series 4447, Class YZ	4.000%	08/15/43	1,193,309	1,160,127
FHLMC, Series 4333, Class GL	3.500%	04/15/44	250,000	223,813
FHLMC, Series 4408, Class BC	3.000%	11/15/44	1,020,410	834,379
FHLMC, Series 4673, Class PH	3.500%	01/15/45	229,796	222,688
FHLMC, Series 4473, Class Z	3.000%	05/15/45	404,652	328,345
FHLMC, Series 4531, Class PZ	3.500%	11/15/45	1,413,592	1,305,271
FHLMC, Series 4623, Class BZ	3.500%	10/15/46	4,139,443	3,872,712
FHLMC, Series 4738, Class TW	3.000%	11/15/46	1,385,000	1,254,487
FHLMC, Series 4857, Class H	4.000%	11/15/46	211,489	207,507
FHLMC, Series 4710, Class GZ	3.000%	01/15/47	4,373,763	3,633,549
FHLMC, Series 5099, Class CM	2.000%	07/25/47	3,750,000	2,610,070
FHLMC, Series 4736, Class CL	3.000%	12/15/47	441,240	380,562
FHLMC, Series 4753, Class EZ	3.500%	12/15/47	2,107,056	1,980,033
FHLMC, Series 4745, Class CZ	3.500%	01/15/48	1,201,394	1,087,775
FHLMC, Series 4768, Class ZH	3.000%	03/15/48	1,520,861	1,361,427
FHLMC, Series 4801, Class ZN	4.000%	05/15/48	878,445	841,821
FHLMC, Series 4941, Class NW	2.500%	05/25/49	758,520	530,295
FHLMC, Series 4892, Class PZ	3.000%	07/15/49	1,346,030	949,012
FHLMC, Series 4911, Class JM	3.500%	09/25/49	1,000,000	810,259

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 21.1% (Continued)				
FHLMC, Series 5159, Class WZ	2.000%	01/25/50	\$ 660,435	\$ 395,593
FHLMC, Series 5057, Class DN	2.000%	03/25/50	980,629	823,162
FHLMC, Series 5129, Class DM	1.000%	08/25/50	1,496,543	1,159,150
FHLMC, Series 5011, Class DB	2.000%	09/25/50	262,000	156,669
FHLMC, Series 5038, Class QP	0.750%	10/25/50	3,008,023	2,173,527
FHLMC, Series 5028, Class PW	1.500%	10/25/50	684,000	436,074
FHLMC, Pool #RE-6080	1.500%	11/01/50	1,168,127	891,301
FHLMC, Series 5039, Class JL	1.250%	11/25/50	1,440,619	1,121,334
FHLMC, Series 5223, Class MZ	4.500%	12/25/50	3,348,049	3,142,125
FHLMC, Series 5085, Class TY	1.000%	01/25/51	1,263,612	764,454
FHLMC, Series 5072, Class DG	1.000%	02/25/51	814,662	642,416
FHLMC, Series 5146, Class ZW	2.000%	07/25/51	1,624,598	875,973
FHLMC, Series 5202, Class DZ	3.000%	07/25/51	2,573,636	1,717,135
FHLMC, Series 5159, Class PL	1.250%	11/25/51	1,619,815	1,340,441
FHLMC, Series 5162, Class AP	2.000%	11/25/51	2,792,975	2,443,684
FHLMC, Series 5173, Class BZ	2.500%	12/25/51	1,033,859	639,238
FHLMC, Series 4377, Class KZ	3.500%	02/15/52	841,565	765,682
FHLMC, Series 5189, Class ZP	3.000%	02/25/52	992,080	802,015
FHLMC, Series 5210, Class BZ	3.000%	02/25/52	8,410,058	5,848,044
FHLMC, Series 5232, Class HL	4.000%	06/25/52	4,120,792	3,719,152
FHLMC, Series 5249, Class PL	4.000%	08/25/52	2,904,186	2,625,069
FNMA, Series 2010-155, Class JH	4.000%	12/25/28	120,000	116,595
FNMA, Series 2013-35, Class YT	6.500%	09/25/32	143,389	149,204
FNMA, Series 2012-129, Class HT	2.000%	12/25/32	54,631	48,750
FNMA, Series 2002-86, Class PG	6.000%	12/25/32	43,733	44,725
FNMA, Series 2004-56, Class Z	7.500%	03/25/34	93,663	101,566
FNMA, Series 2004-17, Class BA	6.000%	04/25/34	293,929	314,384
FNMA, Series 2005-3, Class CG	5.500%	02/25/35	124,826	127,625
FNMA, Series 2005-62, Class ZL	5.500%	07/25/35	208,844	213,280
FNMA, Series 2006-56, Class DC (1* 1MO LIBOR + 65) ^(b)	5.495%	07/25/36	389,480	392,543
FNMA, Series 2006-71, Class ZH	6.000%	07/25/36	242,340	253,309
FNMA, Series 2009-19, Class TD	5.000%	08/25/36	72,270	73,298
FNMA, Series 2007-95, Class A3 (1* 1MO LIBOR + 25) ^(b)	4.252%	08/27/36	1,600,000	1,337,945

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 21.1% (Continued)				
FNMA, Series 2006-108, Class FD (1* 1MO LIBOR + 38) ^(b)	5.225%	11/25/36	\$ 96,262	\$ 94,656
FNMA, Series 2007-39, Class NB	4.250%	05/25/37	93,252	92,724
FNMA, Series 2008-60, Class JC	5.000%	07/25/38	157,608	157,608
FNMA, Series 2009-103, Class MB ^(b)	3.316%	12/25/39	87,129	87,840
FNMA, Series 2010-118, Class DZ	4.750%	10/25/40	1,357,602	1,355,210
FNMA, Series 2011-14, Class PB	5.000%	03/25/41	476,315	486,888
FNMA, Series 2011-57, Class PD	4.000%	07/25/41	321,407	311,907
FNMA, Series 2011-62, Class UA	4.500%	07/25/41	619,301	613,016
FNMA, Series 2012-9, Class FC (1* 1MO LIBOR + 40) ^(b)	5.245%	02/25/42	98,138	96,313
FNMA, Series 2013-34, Class GP	3.000%	05/25/42	325,108	309,837
FNMA, Series 2012-52, Class PQ	3.500%	05/25/42	683,221	604,586
FNMA, Series 2012-56, Class WC	3.500%	05/25/42	994,000	912,149
FNMA, Series 2012-79, Class QB	2.000%	07/25/42	110,926	98,107
FNMA, Series 2003-W2, Class 1-1A	6.500%	07/25/42	621,645	637,194
FNMA, Series 411, Class A3	3.000%	08/25/42	86,394	79,245
FNMA, Series 2012-92, Class Z	3.500%	08/25/42	4,643,516	4,243,567
FNMA, Series 2012-99, Class UY	2.500%	09/25/42	360,000	291,886
FNMA, Series 2013-35, Class LP	3.000%	01/25/43	419,000	395,220
FNMA, Series 2013-35, Class CV	3.000%	02/25/43	350,000	318,078
FNMA, Series 2013-13, Class WH	3.500%	03/25/43	1,023,000	880,507
FNMA, Series 2013-31, Class NT	3.000%	04/25/43	35,409	33,529
FNMA, Series 2003-W10, Class 3A-5	4.299%	06/25/43	509,507	488,270
FNMA, Series 2013-84, Class B	4.000%	08/25/43	1,000,000	945,020
FNMA, Series 2013-104, Class CY	5.000%	10/25/43	250,000	252,269
FNMA, Series 2013-115, Class PB	4.500%	11/25/43	300,000	302,005
FNMA, Series 2015-11, Class MZ	4.000%	12/25/43	5,025,398	4,847,817
FNMA, Series 2014-2, Class PB	4.000%	02/25/44	531,058	510,027
FNMA, Series 2017-16, Class UW	3.000%	07/25/45	2,044,494	1,797,445
FNMA, Series 2016-68, Class AL	3.000%	10/25/46	1,212,043	1,108,879
FNMA, Series 2016-80, Class CZ	3.000%	11/25/46	612,053	434,724
FNMA, Series 2017-77, Class HZ	3.500%	10/25/47	972,533	892,002
FNMA, Series 2018-08, Class DZ	3.500%	02/25/48	656,183	599,046
FNMA, Series 2022-4, Class QM	2.000%	03/25/48	1,602,020	1,173,602

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par	Fair Value
Agency MBS CMO - 21.1% (Continued)			Value	
FNMA, Series 2018-31, Class KB	3.500%	05/25/48	\$ 210,366	\$ 195,452
FNMA, Series 2018-31, Class KQ	3.500%	05/25/48	600,000	550,175
FNMA, Series 2018-37, Class CL	4.000%	06/25/48	622,735	547,562
FNMA, Series 2018-66, Class PZ	4.000%	09/25/48	575,635	500,415
FNMA, Series 2018-77, Class BY	3.000%	10/25/48	2,716,232	2,486,282
FNMA, Series 2019-01, Class MH	3.000%	02/25/49	221,295	204,866
FNMA, Series 2019-8, Class ZD	3.500%	03/25/49	576,697	515,110
FNMA, Series 2019-038, Class MT	3.000%	07/25/49	931,026	827,094
FNMA, Series 2019-40, Class PL	4.000%	07/25/49	318,000	270,739
FNMA, Series 2019-42, Class DZ	2.750%	08/25/49	1,675,134	1,173,510
FNMA, Series 2019-60, Class DZ	2.500%	10/25/49	1,619,553	1,021,116
FNMA, Series 2019-60, Class WZ	2.750%	10/25/49	576,586	402,966
FNMA, Series 2019-83, Class EB	2.000%	01/25/50	171,000	105,627
FNMA, Series 2020-15, Class KY	3.000%	03/25/50	2,077,414	1,616,479
FNMA, Series 2020-22, Class AY	2.000%	04/25/50	1,254,000	799,575
FNMA, Series 2020-42, Class BY	2.000%	06/25/50	935,000	562,380
FNMA, Series 2020-95, Class KY	1.500%	01/25/51	2,060,000	1,247,887
FNMA, Series 2021-15, Class HD	1.000%	04/25/51	982,934	729,859
FNMA, Series 2021-73, Class ZD	2.000%	11/25/51	1,422,508	722,569
FNMA, Series 2022-49, Class GZ	4.000%	08/25/52	4,683,009	4,252,281
GNMA, Series 2015-161, Class AV	3.000%	01/20/29	308,725	295,705
GNMA, Series 2018-091, Class VL	3.500%	10/20/29	1,296,227	1,240,712
GNMA, Series 2018-139, Class DV	3.500%	01/20/30	391,628	380,084
GNMA, Series 2004-49, Class MZ	6.000%	06/20/34	403,931	416,168
GNMA, Series 2005-13, Class BG	5.000%	02/20/35	178,626	180,185
GNMA, Series 2015-123, Class VB	3.500%	09/20/35	436,000	421,079
GNMA, Series 2006-17, Class JN	6.000%	04/20/36	143,685	147,662
GNMA, Series 2008-51, Class PH	5.250%	06/20/38	87,309	87,529
GNMA, Series 2009-2, Class PA	5.000%	12/20/38	50,878	50,786
GNMA, Series 2014-79, Class HU	3.000%	02/16/40	443,238	399,306
GNMA, Series 2012-74, Class LY	2.500%	06/20/42	330,000	263,397
GNMA, Series 2012-134, Class KM	2.000%	09/20/42	342,000	276,119
GNMA, Series 2012-113, Class NZ	4.500%	09/20/42	291,670	288,516
GNMA, Series 2013-186, Class PY	2.000%	11/20/42	4,500,000	3,799,191
GNMA, Series 2013-6, Class PE	2.000%	01/20/43	100,000	80,258

Diamond Hill Core Bond Fund
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 21.1% (Continued)				
GNMA, Series 2013-5, Class GY	3.000%	01/20/43	\$ 532,000	\$ 449,671
GNMA, Series 2015-179, Class ZB	2.500%	02/20/45	59,080	48,567
GNMA, Series 2016-37, Class YA	3.000%	12/20/45	1,052,840	952,724
GNMA, Series 2016-38, Class ZP	3.500%	03/20/46	76,630	61,886
GNMA, Series 2016-74, Class PL	3.000%	05/20/46	998,573	896,835
GNMA, Series 2016-77, Class GY	3.000%	06/20/46	1,110,000	994,555
GNMA, Series 2016-116, Class AB	3.000%	09/20/46	1,287,983	1,089,378
GNMA, Series 2016-120, Class YZ	3.000%	09/20/46	500,000	435,266
GNMA, Series 2016-118, Class LB	3.000%	09/20/46	500,000	440,038
GNMA, Series 2017-080, Class BZ	3.500%	05/20/47	429,148	353,584
GNMA, Series 2017-120, Class JZ	4.000%	08/20/47	655,030	604,924
GNMA, Series 2018-006, Class JY	2.750%	01/20/48	284,000	253,005
GNMA, Series 2018-14, Class MZ	3.000%	01/20/48	402,764	322,426
GNMA, Series 2018-097, Class GY	4.000%	07/20/48	1,162,000	1,142,420
GNMA, Series 2018-105, Class ZK	4.000%	08/20/48	480,339	448,488
GNMA, Series 2018-120, Class PY	3.500%	09/20/48	688,483	646,999
GNMA, Series 2018-154, Class ZU	4.000%	11/20/48	512,424	461,530
GNMA, Series 2018-166, Class Z	4.000%	12/20/48	490,171	440,366
GNMA, Series 2019-20, Class JK	3.500%	02/20/49	160,144	152,608
GNMA, Series 2019-031, Class AZ	5.000%	03/20/49	215,115	218,699
GNMA, Series 2019-052, Class HL	4.000%	04/20/49	490,565	455,450
GNMA, Series 2019-99, Class EW	3.000%	08/20/49	540,446	450,236
GNMA, Series 2019-99, Class GP	3.500%	08/20/49	517,000	438,162
GNMA, Series 2020-093, Class AZ	3.000%	04/20/50	843,734	617,224
GNMA, Series 2020-84, Class LB	1.250%	06/20/50	4,814,167	3,770,990
GNMA, Series 2021-58, Class NA	1.000%	07/20/50	604,494	468,750
GNMA, Series 2020-097, Class ML	2.500%	07/20/50	1,975,000	1,368,545
GNMA, Series 2020-133, Class ZM	1.000%	09/20/50	493,120	194,616
GNMA, Series 2020-165, Class BP	1.000%	11/20/50	579,524	491,762
GNMA, Series 2020-183, Class AE	1.250%	12/20/50	598,103	367,902
GNMA, Series 2021-86, Class MB	1.000%	05/20/51	656,243	508,540
GNMA, Series 2021-121, Class JW	1.500%	07/20/51	1,708,699	1,007,384
GNMA, Series 2021-149, Class ZB	3.000%	08/20/51	298,440	206,142
GNMA, Series 2021-196, Class YZ	1.500%	11/20/51	1,097,805	501,461
GNMA, Series 2021-216, Class QM	1.500%	12/20/51	1,133,749	688,477

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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 21.1% (Continued)				
GNMA, Series 2022-10, Class QJ	1.750%	01/20/52	\$ 1,158,766	\$ 786,294
GNMA, Series 2022-84, Class AL	3.500%	05/20/52	2,812,353	2,403,539
GNMA, Series 2022-205, Class CH	5.000%	06/20/52	3,242,719	3,233,604
GNMA, Series 2022-129, Class PL	4.000%	07/20/52	3,595,000	3,200,648
GNMA, Series 2022-183, Class BZ	5.000%	10/20/52	2,960,922	2,824,711
GNMA, Series 2022-190, Class DZ	5.750%	11/20/52	1,992,811	2,046,083
GNMA, Series 2022-197, Class JB	6.000%	11/20/52	1,500,715	1,635,783
GNMA, Series 2022-205, Class CE	5.000%	12/20/52	2,180,598	2,166,606
GNMA, Series 2022-209, Class JW	5.500%	12/20/52	2,038,000	2,056,558
GNMA, Series 2023-13, Class JB	5.250%	01/20/53	505,050	504,429
GNMA, Series 2023-4, Class BZ	5.500%	01/20/53	1,538,537	1,586,275
GNMA, Series 2023-35, Class DB	4.500%	02/20/53	1,233,954	1,142,845
GNMA, Series 2017-H18, Class EB ^(b)	4.739%	06/20/63	49,948	49,482
GNMA, Series 2014-H14, Class FA (1* 1MO LIBOR + 50)	4.892%	07/20/64	243,154	241,424
GNMA, Series 2014-H15, Class FA (1* 1MO LIBOR + 50)	5.066%	07/20/64	67,929	67,403
GNMA, Series 2016-H11, Class FD (1* 12MO LIBOR + 40) ^(b)	2.572%	05/20/66	226,790	224,815
GNMA, Series 2017-H16, Class DB ^(b)	4.428%	08/20/67	35,601	35,052
				175,859,456
Agency MBS CMO Derivatives - 1.0%				
FHLMC, Series 3919, Class QS (IO) (-1* 1MO LIBOR + 670) ^(b)	2.016%	08/15/30	1,188,413	65,780
FHLMC, Series 4214, Class CI (IO)	3.000%	06/15/31	276,595	6,247
FHLMC, Series 4114, Class IM (IO)	3.500%	07/15/31	352,688	7,150
FHLMC, Series 4169, Class SA (IO) (-1.2* 1MO LIBOR + 546) ^(b)	0.000%	02/15/33	483,339	401,577
FHLMC, Series 226, Class PO (PO)	0.000%	02/01/34	108,661	93,514
FHLMC, Series 3107, Class DC (IO) (-1* 1MO LIBOR + 670) ^(b)	2.016%	06/15/35	322,440	1,375
FHLMC, Series 3102, Class TA (IO) (-7.5* 1MO LIBOR + 5250)	7.500%	01/15/36	192,167	192,404
FHLMC, Series 3607, Class AO (PO)	0.000%	04/15/36	70,160	58,357

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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives - 1.0% (Continued)				
FHLMC, Series 237, Class S14 (IO) (-1* 1MO LIBOR + 660) ^(b)	1.916%	05/15/36	\$ 280,621	\$ 34,208
FHLMC, Series 3199, Class OC (PO)	0.000%	08/15/36	111,367	96,224
FHLMC, Series 3607, Class OP (PO)	0.000%	07/15/37	265,257	217,360
FHLMC, Series 4006, Class IA (IO)	4.500%	09/15/41	346,056	31,795
FHLMC, Series 4422, Class DO (PO)	0.000%	10/15/41	911,548	687,639
FHLMC, Series 4116, Class LI (IO)	4.500%	02/15/42	1,091,393	124,681
FHLMC, Series 4074, Class SJ (IO) (-1* 1MO LIBOR + 662) ^(b)	1.936%	07/15/42	698,650	114,093
FHLMC, Class (PO), Pool #S0-6050	0.000%	08/15/42	148,178	116,124
FHLMC, Class (PO), Pool #S0-6829	0.000%	09/15/43	269,888	205,834
FNMA, Series 2012-148, Class IA (IO)	4.000%	01/25/28	130,844	6,828
FNMA, Series 2004-91, Class SP (IO) (-2.4* 1MO LIBOR + 1680) ^(b)	5.171%	10/25/31	147,075	153,520
FNMA, Series 2004-61, Class GO (PO)	0.000%	11/25/32	349,040	306,397
FNMA, Series 2013-89, Class DI (IO)	4.000%	08/25/33	1,137,261	106,433
FNMA, Series 2015-82, Class AI (IO)	3.500%	06/25/34	673,736	58,893
FNMA, Series 2016-28, Class DI (IO)	3.500%	03/25/35	581,870	58,149
FNMA, Series 384, Class 1I (IO)	5.000%	03/25/35	505,881	77,898
FNMA, Series 2005-52, Class JH (IO) (-1* 1MO LIBOR + 660) ^(b)	1.755%	05/25/35	275,174	16,432
FNMA, Series 378, Class (IO) ^(b)	5.000%	06/25/35	556,001	88,332
FNMA, Series 2016-24, Class KI (IO)	3.500%	07/25/35	355,772	35,545
FNMA, Series 368, Class (IO)	5.000%	02/25/36	418,294	57,607
FNMA, Series 2006-96, Class MO (PO)	0.000%	10/25/36	27,717	24,466
FNMA, Series 379, Class I (PO)	0.000%	05/25/37	37,367	30,437
FNMA, Series 398, Class C5 (IO)	5.000%	05/25/39	619,272	119,914
FNMA, Series 2010-44, Class CS (IO) (-1* 1MO LIBOR + 655) ^(b)	1.705%	05/25/40	38,625	3,901
FNMA, Series 409, Class C1 (IO)	4.000%	04/01/42	926,836	172,402
FNMA, Series 2012-99, Class QS (IO) (-1* 1MO LIBOR + 660) ^(b)	1.755%	09/25/42	1,814,618	192,890
FNMA, Series 2012-128, Class SH (IO) (-1* 1MO LIBOR + 400) ^(b)	0.000%	11/25/42	464,337	342,441

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Schedule of Investments (Continued)
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives - 1.0% (Continued)				
FNMA, Series 2012-128, Class WS (IO) (-1* 1MO LIBOR + 400) ^(b)	0.000%	11/25/42	\$ 980,829	\$ 673,998
FNMA, Series 2016-32, Class GO (PO)	0.000%	01/25/43	11,453	7,176
FNMA, Series 2016-30, Class IN (IO)	3.500%	02/25/43	1,000,323	53,781
FNMA, Series 2003-W10, Class 3IO (IO) ^(b)	0.166%	06/25/43	8,984,313	39,691
FNMA, Series 2013-82, Class SB (IO) (-2.67* 1MO LIBOR + 1173) ^(b)	0.000%	08/25/43	350,236	253,811
FNMA, Series 2013-101, Class DO (PO)	0.000%	10/25/43	97,671	73,651
FNMA, Series 2014-42, Class SN (IO) (-1* 1MO LIBOR + 605) ^(b)	1.205%	07/25/44	379,372	42,684
FNMA, Series 2019-31, Class CI (IO)	4.000%	02/25/47	844,213	62,245
FNMA, Series 2018-11B, Class QI (IO)	4.000%	01/25/48	2,260,173	352,271
FNMA, Series 2018-01, Class AI (IO)	5.000%	02/25/48	1,647,365	340,421
FNMA, Series 2018-24, Class IO	4.500%	04/25/48	1,840,695	305,156
GNMA, Series 2011-139, Class LS (IO) (-1* 1MO LIBOR + 500) ^(b)	0.434%	03/16/38	1,704,118	139,732
GNMA, Series 2013-147, Class SD (IO) (-1* 1MO LIBOR + 665) ^(b)	1.889%	12/20/39	1,317,556	139,904
GNMA, Series 2011-21, Class SA (IO) (-1* 1MO LIBOR + 600) ^(b)	1.270%	02/16/41	1,471,890	160,700
GNMA, Series 2013-113, Class QS (IO) (-1* 1MO LIBOR + 620) ^(b)	1.439%	02/20/42	234,970	12,148
GNMA, Series 2013-82, Class NS (IO) (-1* 1MO LIBOR + 400) ^(b)	0.000%	05/20/43	1,294,967	849,501
GNMA, Series 2017-004, Class WI (IO)	4.000%	02/20/44	787,569	58,030
GNMA, Series 2016-32, Class MS (IO) (-1* 1MO LIBOR + 605) ^(b)	1.289%	03/20/46	1,369,157	158,744
GNMA, Series 2019-98, Class BI (IO)	3.000%	06/20/49	847,484	227,933
GNMA, Series 2019-120, Class DI (IO)	3.500%	08/20/49	1,591,804	249,389
GNMA, Series 2013-H13, Class T1 (IO) ^(b)	0.487%	05/20/63	1,129,886	5,509
GNMA, Series 2016-H20, Class GI (IO) ^(b)	0.874%	08/20/66	816,741	1,219
GNMA, Series 2018-H08, Class NI (IO) ^(b)	1.412%	05/20/68	674,453	3,417
				<u>8,517,958</u>
Agency MBS Passthrough - 5.8%				
FHLMC, Pool #FG G14973	4.000%	12/01/28	88,167	87,506

Diamond Hill Core Bond Fund
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS Passthrough - 5.8% (Continued)				
FHLMC, Pool #FG U59010	4.000%	11/01/34	\$ 275,361	\$ 266,427
FHLMC, Pool #FG G61909	4.500%	12/01/37	365,467	366,723
FHLMC, Pool #FG G06085	6.500%	09/01/38	46,516	49,256
FHLMC, Pool #FH 2B7995	2.523%	10/01/50	4,296,860	3,920,379
FHLMC, Pool #RE-0015	3.000%	11/01/50	6,262,262	5,706,742
FHLMC, Series 4839, Class AL	4.000%	04/15/51	2,326,401	2,111,074
FNMA, Pool #FN 252409	6.500%	03/01/29	51,487	52,516
FNMA, Pool #FN AL5850	3.500%	10/01/29	201,245	195,913
FNMA, Pool #FN AS7287	3.500%	06/01/31	332,365	323,729
FNMA, Pool #FN AL3200	3.500%	02/01/33	253,387	246,193
FNMA, Pool #FN AT7120	3.500%	06/01/33	319,272	308,801
FNMA, Pool #FN AL5166	3.000%	11/01/33	247,502	229,379
FNMA, Pool #FN AL6685	4.000%	01/01/35	406,986	393,349
FNMA, Pool #FN MA2198	3.500%	03/01/35	255,993	249,312
FNMA, Pool #FN MA3050	4.500%	06/01/37	415,399	413,654
FNMA, Pool #FN AS4073	4.000%	12/01/44	175,986	171,578
FNMA, Pool #FN MA2778	3.500%	10/01/46	88,989	82,253
FNMA, Pool #BM6530	3.000%	10/01/48	354,822	316,109
FNMA, Pool #CA6940	2.247%	09/01/50	2,673,482	2,417,256
FNMA, Pool #BM6452	2.114%	10/01/50	3,720,658	3,342,666
FNMA, Pool #FN BQ5239	2.222%	10/01/50	2,137,766	1,993,970
FNMA, Pool #FN BK8466	2.241%	12/01/50	1,082,996	947,890
FNMA, Pool #FN BR9977	1.782%	06/01/51	3,035,859	2,667,866
GNMA, Pool #MA5738M	4.000%	02/20/34	187,997	184,510
GNMA, Pool #GN 784279	5.500%	11/15/38	305,272	317,173
GNMA, Pool #711522X	4.500%	07/15/40	249,883	252,355
GNMA, Pool #GN 78541	4.500%	06/15/46	108,090	109,134
GNMA, Pool #G2 784792	4.500%	08/20/49	512,471	496,140
GNMA, Pool #MA7929M	3.500%	03/20/52	8,229,250	7,482,687
GNMA, Pool #G2 CN5057	4.500%	07/20/62	2,619,118	2,483,543
GNMA, Pool #CN5236C	4.000%	08/20/62	7,779,511	7,328,904
GNMA, Pool #G2 CN5237	4.500%	08/20/62	2,885,783	2,736,402
				<u>48,251,389</u>

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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
ARM - 0.0% (e)				
Structured Asset Securities Corp., Series 2003-37A, Class 2-A (b)	3.955%	12/25/33	\$ 8,005	\$ 7,286
Auto Loan - 2.6%				
ACC Auto Trust, Series 2021-A, Class A (c)	1.080%	04/15/27	152,378	151,188
ACM Auto Trust, Series 2023-1A, Class C (c)	8.590%	01/22/30	3,400,000	3,389,938
Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A, Class A (c)	1.190%	01/15/27	794,335	769,862
Arivo Acceptance Auto Loan Receivables Trust, Series 2022-2A, Class C (c)	9.840%	03/15/29	3,500,000	3,618,638
CarNow Auto Receivables Trust, Series 2021-1A, Class C (c)	2.160%	02/17/26	750,000	735,554
CarNow Auto Receivables Trust, Series 2023-1A, Class B (c)	6.950%	03/16/26	2,500,000	2,491,484
CarNow Auto Receivables Trust, Series 2023-1A, Class D (c)	7.990%	02/15/28	2,500,000	2,462,804
CIG Auto Receivables Trust, Series 2020-1, Class C (c)	1.750%	01/12/26	60,018	59,922
CIG Auto Receivables Trust, Series 2020-1, Class D (c)	2.350%	01/12/26	300,000	291,383
Credito Real USA Auto Receivable, Series 2021-1, Class A (c)	1.350%	02/16/27	242,138	237,911
FHF Trust, Series 2021-2A, Class A (c)	0.830%	12/15/26	492,596	469,082
FHF Trust, Series 2021-1, Class A (c)	1.270%	03/15/27	332,129	318,991
FHF Trust, Series 2021-2A, Class B (c)	1.630%	09/15/27	5,590,000	5,003,270
OneMain Direct Auto Receivables, Series 2019-1, Class D (c)	4.680%	04/14/31	675,000	620,182
Veros Auto Receivables Trust, Series 2021-1, Class B (c)	1.490%	10/15/26	1,000,000	957,471
				<u>21,577,680</u>
CRE/CLO - 4.0%				
A10 Securitization, Series 2021-D, Class D (c)(d)	4.409%	10/01/38	1,241,661	1,129,826
A10 Securitization, Series 2021-D, Class E (c)(d)	4.937%	10/01/38	1,266,495	1,135,050
A10 Securitization, Series 2020-C, Class B (c)(d)	2.617%	08/15/40	98,489	98,486
A10 Securitization, Series 2020-C, Class D (c)(d)	4.129%	08/15/40	250,000	242,637

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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
CRE/CLO - 4.0% (Continued)				
A10 Securitization, Series 2020-C, Class E ^{(c)(d)}	5.465%	08/15/40	\$ 250,000	\$ 237,503
Acre Commercial Mortgage Trust, Series 2021-FL4, Class D (1* 1MO LIBOR + 260) ^{(b)(c)}	7.361%	12/18/37	1,000,000	924,158
Acre Commercial Mortgage Trust, Series 2021-FL4, Class E (1* 1MO LIBOR + 310) ^{(b)(c)}	7.861%	12/18/37	675,000	641,189
ACREC, LLC, Series 2023-FL2, Class A (1* TSFR1M + 223) ^{(b)(c)}	6.921%	02/19/38	2,000,000	1,985,058
Arbor Realty Collateralized Loan, Series 2022-FL1, Class D (1* SOFR30A + 300) ^{(b)(c)}	7.558%	01/15/37	1,250,000	1,137,322
AREIT CRE Trust, Series 2021-CRE5, Class A (1* 1MO LIBOR + 108) ^{(b)(c)}	5.681%	11/17/38	1,248,318	1,219,282
AREIT CRE Trust, Series 2022-CRE7, Class C (1* SOFR + 384) ^{(b)(c)}	8.586%	06/17/39	900,000	868,814
BDS Ltd., Series 2021-FL8, Class C (1* 1MO LIBOR + 155) ^(c)	6.311%	01/18/36	1,093,000	1,027,115
BDS Ltd., Series 2021-FL8, Class D (1* 1MO LIBOR + 300) ^{(b)(c)}	6.661%	01/18/36	1,000,000	919,727
BXMT Ltd., Series 2020-FL2, Class A (1* TSFR1M + 101) ^(c)	5.580%	02/15/38	643,850	626,757
BXMT Ltd., Series 2020-FL2, Class D (1* 1MO LIBOR + 195) ^{(b)(c)}	6.628%	02/15/38	1,520,000	1,373,606
BXMT Ltd., Series 2021-FL4, Class C (1* 1MO LIBOR + 175) ^(c)	6.434%	05/15/38	1,600,000	1,437,499
BXMT Ltd., Series 2021-FL4, Class D (1* 1MO LIBOR + 225) ^{(b)(c)}	6.838%	05/15/38	2,250,000	1,964,452
LoanCore Issuer Ltd., Series 2019-CRE3, Class D (1* 1MO LIBOR + 250) ^{(b)(c)}	7.088%	04/15/34	1,170,000	1,154,871
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class A (1* TSFR1M + 96) ^{(b)(c)}	5.526%	07/15/36	705,968	691,119
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class AS (1* TSFR1M + 131) ^{(b)(c)}	5.876%	07/15/36	1,300,000	1,255,576

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
CRE/CLO - 4.0% (Continued)				
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class C (1* TSFR1M + 181) ^{(b)(c)}	6.376%	07/15/36	\$ 1,000,000	\$ 932,883
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL8, Class B (1* SOFR30A + 195) ^{(b)(c)}	6.510%	02/19/37	1,500,000	1,410,870
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL10, Class C (1* TSFR1M + 448) ^(c)	9.239%	09/17/37	1,500,000	1,484,309
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL10, Class D (1* TSFR1M + 573) ^{(b)(c)}	10.485%	09/17/37	750,000	734,983
PFP Ltd., Series 2021-8, Class A (1* 1MO LIBOR + 100) ^{(b)(c)}	5.590%	08/09/37	1,437,511	1,410,073
PFP Ltd., Series 2021-8, Class C (1* 1MO LIBOR + 180) ^{(b)(c)}	6.530%	08/09/37	1,700,000	1,581,437
PFP Ltd., Series 2021-7, Class A (1* 1MO LIBOR + 85) ^{(b)(c)}	5.438%	04/14/38	124,481	122,293
PFP Ltd., Series 2021-7, Class A-S (1* 1MO LIBOR + 115) ^(c)	5.738%	04/14/38	1,499,925	1,457,927
PFP Ltd., Series 2021-7, Class B (1* 1MO LIBOR + 140) ^{(b)(c)}	5.990%	04/14/38	699,965	655,873
PFP Ltd., Series 2021-7, Class D (1* 1MO LIBOR + 240) ^{(b)(c)}	6.990%	04/14/38	1,749,913	1,626,063
ReadyCap Commercial Mortgage Trust, Series 2021-1A, Class C (1* 1MO LIBOR + 190) ^{(b)(c)}	6.406%	07/25/36	500,000	467,683
ReadyCap Commercial Mortgage Trust, Series 2021-1A, Class A (1* 1MO LIBOR + 290) ^{(b)(c)}	7.406%	07/25/36	1,000,000	905,125
Shelter Growth Capital Partners, LLC, Series 2021-FL3, Class A (1* 1MO LIBOR + 108) ^{(b)(c)}	5.764%	09/15/36	320,448	312,601
				<u>33,172,167</u>

Diamond Hill Core Bond Fund
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Credit Cards - 3.3%				
Brex Commercial Charge Card Master Trust, Series 2022-1, Class A ^(c)	4.630%	07/15/25	\$ 700,000	\$ 683,255
Continental Credit Card, LLC, Series 2019-1, Class A ^(c)	3.830%	08/15/26	239,481	238,373
Continental Credit Card, LLC, Series 2019-1, Class B ^(c)	4.950%	08/15/26	300,000	296,036
Continental Credit Card, LLC, Series 2020-A, Class A ^(c)	2.240%	12/15/28	1,350,000	1,287,578
Continental Credit Card, LLC, Series 2020-A, Class B ^(c)	3.660%	12/15/28	1,400,000	1,298,116
Continental Credit Card, LLC, Series 2021-A, Class B ^(c)	3.490%	12/17/29	2,500,000	2,192,679
Continental Credit Card, LLC, Series 2021-A, Class C ^(c)	4.020%	12/17/29	2,500,000	2,128,470
Continental Credit Card, LLC, Series 2022-A, Class C ^(c)	9.330%	10/15/30	2,300,000	2,190,813
Genesis Private Label Amortization Trust, Series 2020-1, Class D ^(c)	6.630%	07/20/30	639,228	635,320
Genesis Sales Finance Master Trust, Series 2021-AA, Class D ^(c)	2.090%	12/21/26	750,000	689,903
Genesis Sales Finance Master Trust, Series 2022-B, Class C ^(c)	9.530%	09/20/27	1,500,000	1,505,357
Genesis Sales Finance Master Trust, Series 2022-A, Class D ^(c)	10.970%	09/20/27	1,500,000	1,499,631
Mercury Financial Credit Card Master Trust, Series 2022-1A, Class A ^(c)	2.500%	09/21/26	1,000,000	938,421
Mercury Financial Credit Card Master Trust, Series 2022-1A, Class B ^(c)	3.200%	09/21/26	880,000	819,510
Mercury Financial Credit Card Master Trust, Series 2022-3A, Class B ^(c)	10.680%	06/21/27	2,500,000	2,492,104
Mercury Financial Credit Card Master Trust, Series 2023-1A, Class B ^(c)	8.040%	09/20/27	5,000,000	5,001,777
Mercury Financial Credit Card Master Trust, Series 2023-1A, Class B ^(c)	9.590%	09/20/27	3,500,000	3,468,967
				<u>27,366,310</u>

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Equipment - 0.3%				
Business Jet Securities, LLC, Series 2020-1, Class B ^(c)	3.967%	11/15/35	\$ 136,009	\$ 125,829
Business Jet Securities, LLC, Series 2021-1A, Class B ^(c)	2.918%	04/15/36	270,243	248,623
CLI Funding VI, LLC, Series 2020-1, Class B ^(c)	3.620%	09/18/45	481,975	425,397
Octane Receivables Trust, Series 2021-1A, Class C ^(c)	2.230%	11/20/28	1,350,000	1,219,409
Stellar Jay Ireland DAC, Series 2021-1, Class B ^{(c)(d)}	5.926%	10/15/41	946,940	719,684
				<u>2,738,942</u>
HECM - 3.0%				
Boston Lending Trust, Series 2022-1, Class M2 ^{(c)(d)}	2.750%	02/25/62	515,966	396,524
Brean Asset Backed Securities, Series 2022-RM4, Class M1 ^{(c)(d)}	3.000%	07/25/62	1,021,621	704,396
Brean Asset Backed Securities, Series 2022-RM5, Class M1 ^{(c)(d)}	4.500%	09/25/62	2,348,722	1,725,956
Brean Asset Backed Securities, Series 2022-RM5, Class M2 ^{(c)(d)}	4.500%	09/25/62	2,655,078	1,734,855
Brean Asset Backed Securities, Series 2023-RM6, Class A2 ^(c)	5.250%	01/25/63	4,250,000	3,638,802
Brean Asset Backed Securities, Series 2023-RM6, Class M1 ^{(c)(d)}	5.250%	01/25/63	2,714,976	1,904,518
Brean Asset Backed Securities, Series 2023-RM6, Class M2 ^{(c)(d)}	5.250%	01/25/63	2,714,976	1,638,772
Cascade Funding Mortgage Trust, Series 2022-HB8, Class M3 ^(c)	3.750%	04/25/25	1,500,000	1,231,305
Cascade Funding Mortgage Trust, Series 2022-HB8, Class A ^(c)	3.750%	04/25/25	1,331,287	1,301,897
Finance of America HECM Buyout Trust, Series 2022-HB1, Class M3 ^{(b)(c)}	5.084%	02/25/32	1,650,000	1,454,514
Finance of America HECM Buyout Trust, Series 2022-HB2, Class M3 ^(c)	6.000%	08/01/32	2,175,000	1,943,191
RMF Buyout Issuance Trust, Series 2021-HB1, Class M3 ^{(c)(d)}	3.690%	11/25/31	1,550,000	1,293,091

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
HECM - 3.0% (Continued)				
RMF Buyout Issuance Trust, Series 2020-HB1, Class AI ^{(b)(c)(d)}	1.719%	10/25/50	\$ 2,474,114	\$ 2,294,787
RMF Proprietary Issuance Trust, Series 2021-2, Class A ^{(c)(f)}	2.125%	09/25/61	1,419,504	1,050,433
RMF Proprietary Issuance Trust, Series 2022-1, Class A ^{(b)(c)}	3.000%	01/25/62	1,538,426	1,138,615
RMF Proprietary Issuance Trust, Series 2022-2, Class M3 ^{(b)(c)}	3.750%	06/25/62	1,100,000	561,467
RMF Proprietary Issuance Trust II, Series 2022-1, Class M1 ^{(b)(c)}	3.000%	01/25/62	1,000,000	649,680
RMF Proprietary Issuance Trust III, Series 2022-1, Class M2 ^(c)	3.000%	01/25/62	1,000,000	574,896
				<u>25,237,699</u>
Hospitality - 1.6%				
BHMS Mortgage Trust, Series 2018-ATLS, Class A (1* 1MO LIBOR + 125) ^{(b)(c)}	5.934%	07/15/35	1,840,991	1,770,478
BHMS Mortgage Trust, Series 2018-ATLS, Class B (1* 1MO LIBOR + 150) ^(c)	6.184%	07/15/35	1,000,000	950,965
BX Trust, Series 2018-GW, Class D (1* 1MO LIBOR + 177) ^{(b)(c)}	6.358%	05/15/35	785,000	755,372
BX Trust, Series 2018-GW, Class E (1* 1MO LIBOR + 197) ^{(b)(c)}	6.558%	05/15/35	1,802,000	1,729,459
BX Trust, Series 2021-ARIA, Class C (1* 1MO LIBOR + 165) ^(c)	6.234%	10/15/36	1,000,000	934,809
BX Trust, Series 2021-ARIA, Class E (1* 1MO LIBOR + 224) ^{(b)(c)}	6.833%	10/15/36	2,000,000	1,799,434
BX Trust, Series 2020-VIV3, Class B ^{(b)(c)}	3.544%	03/09/44	1,300,000	1,136,778
Extended Stay America Trust, Series 2021-ESH, Class D (1* 1MO LIBOR + 225) ^{(b)(c)}	6.935%	07/15/38	1,171,431	1,115,608
Extended Stay America Trust, Series 2021-ESH, Class E (1* 1MO LIBOR + 285) ^{(b)(c)}	7.535%	07/15/38	976,192	922,331
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class B (1* 1MO LIBOR + 125) ^{(b)(c)}	5.840%	07/15/25	663,210	645,690

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Schedule of Investments (Continued)
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Hospitality - 1.6% (Continued)				
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class C (1* 1MO LIBOR + 145) ^{(b)(c)}	6.040%	07/15/25	\$ 882,756	\$ 856,109
Hawaii Hotel Trust, Series 2019-MAUI, Class A (1* 1MO LIBOR + 115) ^{(b)(c)}	5.738%	05/15/38	1,000,000	974,889
				<u>13,591,922</u>
Industrial - 0.2%				
BX Trust, Series 2021-VOLT, Class D (1* 1MO LIBOR + 165) ^{(b)(c)}	6.334%	09/15/36	950,000	892,827
SMR Mortgage Trust, Series 2022-IND, Class D (1* TSFR1M + 395) ^{(b)(c)}	8.777%	02/15/39	476,545	440,238
				<u>1,333,065</u>
Manufactured Housing - 0.0% ^(e)				
Cascade Manufactured Housing Asset Trust, Series 2019-MH1, Class M ^{(b)(c)}	5.985%	11/25/44	100,000	93,080
Multifamily - 1.2%				
FREMF Mortgage Trust, Series 2016-KF17, Class B (1* 1MO LIBOR + 584) ^{(b)(c)}	10.509%	04/25/23	196,451	196,225
FREMF Mortgage Trust, Series 2017-KF39, Class B (1* 1MO LIBOR + 250) ^{(b)(c)}	7.169%	11/25/24	330,814	326,052
FREMF Mortgage Trust, Series 2018-KF42, Class B (1* 1MO LIBOR + 220) ^{(b)(c)}	6.774%	12/25/24	603,756	590,920
FREMF Mortgage Trust, Series 2018-KF44, Class B (1* 1MO LIBOR + 215) ^{(b)(c)}	6.724%	02/25/25	213,477	210,378
FREMF Mortgage Trust, Series 2018-KF53, Class B (1* 1MO LIBOR + 205) ^{(b)(c)}	6.624%	10/25/25	491,756	483,086
FREMF Mortgage Trust, Series 2018-KF43, Class B (1* 1MO LIBOR + 215) ^{(b)(c)}	6.724%	01/25/28	236,208	225,094
FREMF Mortgage Trust, Series 2018-KF50, Class B (1* 1MO LIBOR + 190) ^{(b)(c)}	6.474%	07/25/28	338,254	311,311
FREMF Mortgage Trust, Series 2019-KF57, Class B (1* 1MO LIBOR + 225) ^{(b)(c)}	6.824%	01/25/29	940,411	887,269
FREMF Mortgage Trust, Series 2019-KF67, Class B (1* 1MO LIBOR + 225) ^{(b)(c)}	6.919%	08/25/29	376,581	353,790

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Schedule of Investments (Continued)
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Multifamily - 1.2% (Continued)				
MultiFamily Connecticut Avenue, Series 2020-01, Class M-7 (1* 1MO LIBOR + 195) (b)(c)	6.567%	03/25/50	\$ 68,961	\$ 66,522
MultiFamily Structured Credit Risk, Series 2021-MN2, Class M-1 (1* SOFR30A + 180) (b)(c)	6.284%	07/25/41	2,309,213	2,102,261
MultiFamily Structured Credit Risk, Series 2021-MN1, Class M-1 (1* SOFR30A + 200) (b)(c)	6.484%	01/25/51	1,017,725	955,253
MultiFamily Structured Credit Risk, Series 2021-MN3, Class M1 (1* SOFR30A + 230) (b)(c)	6.784%	11/25/51	1,778,267	1,673,362
MultiFamily Structured Credit Risk, Series 2022-MN4, Class M1 (1* SOFR30A + 425) (b)(c)	8.734%	05/25/52	1,981,062	1,958,289
				<u>10,339,812</u>
Non-Agency MBS 2.0 - 0.4%				
Chase Mortgage Finance Corp., Series 2021-CL1, Class M3 (1* SOFR30A + 155) (b)	6.110%	02/25/50	699,769	583,226
J.P. Morgan Wealth Management, Series 2021-CL1, Class M1 (1* SOFR30A + 130) (b)(c)	5.860%	03/25/51	649,058	569,003
J.P. Morgan Wealth Management, Series 2021-CL1, Class M3 (1* SOFR30A + 180) (b)(c)	6.360%	03/25/51	1,796,226	1,720,823
				<u>2,873,052</u>
Non-Performing Loan - 0.1%				
Cascade Funding Mortgage Trust, Series 2021-EBO1, Class M3 (b)(c)	3.086%	11/25/50	700,000	618,640
Non-QM - 0.1%				
Angel Oak Mortgage Trust, Series 2019-1, Class B1 (c)	5.400%	11/25/48	1,250,000	1,204,783

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Schedule of Investments (Continued)
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Residential Transition Loan - 1.8%				
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A1 ^(c)	3.280%	01/25/26	\$ 1,665,660	\$ 1,639,978
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A2 ^(c)	5.610%	01/25/26	387,363	382,303
Antler Mortgage Trust, Series 2021-RTL1, Class M ^{(b)(c)}	5.438%	05/25/25	1,750,000	1,545,499
Corevest American Finance Ltd., Series 2021-RTL1, Class A2 ^(c)	3.104%	03/28/29	1,000,000	907,721
LHOME Mortgage Trust, Series 2021-RTL1, Class M ^{(b)(c)}	4.458%	02/25/26	750,000	653,042
LHOME Mortgage Trust, Series 2021-RTL2, Class A2 ^(c)	2.783%	06/25/26	700,000	625,617
LHOME Mortgage Trust, Series 2021-RTL2, Class M ^(c)	4.458%	06/25/26	1,250,000	1,066,211
LHOME Mortgage Trust, Series 2022-RTL1, Class M ^(c)	6.900%	02/25/27	1,250,000	1,132,687
New York Mortgage Trust, Series 2021-BPL1, Class A1 ^(c)	2.239%	05/25/26	2,700,000	2,584,121
New York Mortgage Trust, Series 2022-BPL1, Class A2 ^(c)	4.948%	11/25/27	1,200,000	1,129,551
ROC Securities Trust, Series 2021-RTL1, Class A2 ^(c)	3.351%	08/25/26	1,500,000	1,342,237
Toorak Mortgage Corp., Series 2021-1, Class A-1 ^(c)	2.240%	06/25/24	610,000	574,610
Toorak Mortgage Corp., Series 2022-1, Class A2 ^(c)	4.948%	03/25/29	1,000,000	953,898
				14,537,475
Retail - 1.1%				
BX Trust, Series 2021-VIEW, Class B (1* 1MO LIBOR + 180) ^{(b)(c)}	6.484%	06/15/36	1,150,000	1,083,310
BX Trust, Series 2021-VIEW, Class E (1* 1MO LIBOR + 360) ^{(b)(c)}	8.284%	06/15/36	2,500,000	2,272,299
BX Trust, Series 2018-EXCL, Class C (1* 1MO LIBOR + 198) ^{(b)(c)}	6.563%	09/15/37	238,540	233,549

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Schedule of Investments (Continued)
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Retail - 1.1% (Continued)				
Credit Suisse Mortgage Trust, Series 2018-SITE, Class A ^(c)	4.284%	04/15/36	\$ 727,000	\$ 698,685
Credit Suisse Mortgage Trust, Series 2018-SITE, Class C ^{(b)(c)}	4.782%	04/15/36	300,000	284,041
Credit Suisse Mortgage Trust, Series 2018-SITE, Class D (1* TSFR1M + 101) ^(b) ^(c)	4.782%	04/15/36	235,000	219,382
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class A (1* 1MO LIBOR + 115) ^(c)	5.834%	02/15/40	2,070,752	1,957,064
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class B (1* 1MO LIBOR + 145) ^{(b)(c)}	6.134%	02/15/40	681,766	631,130
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class C (1* 1MO LIBOR + 180) ^{(b)(c)}	6.484%	02/15/40	386,334	351,073
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class D (1* 1MO LIBOR + 250) ^{(b)(c)}	7.184%	02/15/40	1,504,431	1,339,801
				9,070,334
Single Family Rental - 2.7%				
American Homes 4 Rent, Series 2014-SFR2, Class E ^(c)	6.231%	10/17/36	300,000	297,275
American Homes 4 Rent, Series 2014-SFR2, Class D ^(c)	3.678%	12/17/36	316,929	310,061
American Homes 4 Rent, Series 2014-SFR3, Class E ^(c)	6.418%	12/17/36	300,000	296,738
American Homes 4 Rent, Series 2015-SFR1, Class A ^(c)	3.467%	04/17/52	109,926	106,076
Corevest American Finance Ltd., Series 2020-4, Class E ^(c)	3.379%	12/15/52	750,000	574,270
Firstkey Homes Trust, Series 2022-SFR2, Class D ^(c)	4.500%	07/17/39	1,250,000	1,150,606
Home Partners of America Trust, Series 2021-2, Class D ^(c)	2.652%	12/17/26	968,247	854,783
Home Partners of America Trust, Series 2019-1, Class B ^(c)	3.157%	09/17/39	482,803	445,089
Home Partners of America Trust, Series 2019-2, Class B ^(c)	2.922%	10/19/39	599,984	544,822

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Schedule of Investments (Continued)
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Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Single Family Rental - 2.7% (Continued)				
Progress Residential Trust, Series 2019-SFR3, Class C ^(c)	2.721%	09/17/36	\$ 2,000,000	\$ 1,896,088
Progress Residential Trust, Series 2019-SFR4, Class A ^(c)	2.687%	10/17/36	634,198	606,542
Progress Residential Trust, Series 2020-SFR1, Class A ^(c)	1.732%	04/17/37	3,811,871	3,547,832
Progress Residential Trust, Series 2021-SFR1, Class B ^(c)	1.303%	04/17/38	3,400,000	2,977,663
Progress Residential Trust, Series 2022-SFR3, Class D ^(c)	4.450%	04/17/39	1,550,000	1,421,133
Progress Residential Trust, Series 2022-SFR5, Class D ^(c)	5.734%	06/17/39	800,000	765,984
Progress Residential Trust, Series 2022-SFR5, Class E-1 ^(c)	6.618%	06/17/39	800,000	759,754
Progress Residential Trust, Series 2023-SFR1, Class D ^(c)	4.650%	03/17/40	2,481,000	2,256,921
Progress Residential Trust, Series 2021-SFR10, Class A ^(c)	2.393%	12/17/40	1,996,261	1,720,393
Tricon Residential Trust, Series 2022-SFR2, Class D ^(c)	6.230%	07/17/40	2,000,000	1,983,495
				22,515,525
Small Business - 1.3%				
Credibility Asset Securitization, Series 2021-1A, Class A ^(c)	2.390%	04/15/26	6,000,000	5,671,532
Credibility Asset Securitization, Series 2021-1A, Class C ^(c)	3.380%	04/15/26	1,250,000	1,148,869
FORA Financial Asset Securitization, Series 2021-1A, Class C ^(c)	3.850%	05/15/27	418,000	385,857
Newtek Small Business Loan Trust, Series 2018-1, Class A (1* Prime - 55) ^{(b)(c)}	7.450%	02/25/44	371,884	366,766
Newtek Small Business Loan Trust, Series 2018-1, Class B (1* Prime + 75) ^{(b)(c)}	8.750%	02/25/44	97,864	96,900
Newtek Small Business Loan Trust, Series 2019-01, Class A (1* Prime - 90) ^{(b)(c)}	7.100%	12/25/44	423,775	415,711

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Small Business - 1.3% (Continued)				
Newtek Small Business Loan Trust, Series 2022-1, Class B (1* SOFR + 375) ^{(b)(c)}	8.250%	10/25/49	\$ 1,364,463	\$ 1,349,096
OnDeck Asset Securitization Trust, Series 2021-1A, Class B ^(c)	2.280%	05/17/27	750,000	680,094
OnDeck Asset Securitization Trust, Series 2021-1A, Class C ^(c)	2.970%	05/17/27	650,000	580,955
				10,695,780
Student Loan - 0.8%				
College Ave Student Loans, Series 2018-A, Class B ^(c)	4.750%	12/26/47	64,002	58,983
College Ave Student Loans, Series 2018-A, Class C ^(c)	5.500%	12/26/47	58,846	55,110
College Ave Student Loans, Series 2019-A, Class C ^(c)	4.460%	12/28/48	172,533	157,533
College Ave Student Loans, Series 2019-A, Class A1 (1* IMO LIBOR + 140) ^{(b)(c)}	6.017%	12/28/48	100,222	98,464
College Ave Student Loans, Series 2021-A, Class B ^(c)	2.320%	07/25/51	474,882	420,110
College Ave Student Loans, Series 2021-A, Class D ^(c)	4.120%	07/25/51	500,000	448,672
Laurel Road Prime Student Loan, Series 2018-B, Class A2 ^(c)	3.540%	05/26/43	8,814	8,641
Laurel Road Prime Student Loan, Series 2019-A, Class A2FX ^(c)	2.730%	10/25/48	50,786	49,226
Prodigy Finance, Series 2021-1A, Class A (1* IMO LIBOR + 125) ^{(b)(c)}	5.867%	07/25/51	420,906	410,376
SMB Private Education Loan Trust, Series 2018-C, Class B ^(c)	4.000%	11/17/42	200,000	182,024
Social Professional Loan Program, Series 2017-B, Class CFX ^{(b)(c)}	4.440%	05/25/40	900,000	833,720
Social Professional Loan Program, Series 2017-E, Class C ^(c)	4.160%	11/26/40	1,585,000	1,424,567
Social Professional Loan Program, Series 2020-A, Class BFX ^(c)	3.120%	05/15/46	425,000	353,801

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Student Loan - 0.8% (Continued)				
Social Professional Loan Program, Series 2018-D, Class BFX ^(c)	4.140%	02/25/48	\$ 500,000	\$ 468,563
Social Professional Loan Program, Series 2019-B, Class BFX ^(c)	3.730%	08/17/48	750,000	657,513
Social Professional Loan Program, Series 2019-C, Class BFX ^(c)	3.050%	11/16/48	1,130,000	939,193
				6,566,496
Unsecured Consumer - 5.0%				
ACHV ABS Trust, Series 2023-1PL, Class C ^(c)	7.420%	03/18/30	1,500,000	1,498,525
Affirm, Inc., Series 2022-Z1, Class A ^(c)	4.550%	06/15/27	2,941,008	2,896,770
Affirm, Inc., Series 2022-Z1, Class B ^(c)	6.490%	06/15/27	1,500,000	1,422,295
Avant Loans Funding Trust, Series 2021-REV1, Class A ^(c)	1.210%	07/15/30	3,100,000	3,009,612
Avant Loans Funding Trust, Series 2021-REV1, Class C ^(c)	2.300%	07/15/30	1,800,000	1,661,616
Freedom Financial Trust, Series 2022-3FP, Class D ^(c)	7.360%	08/20/29	2,000,000	1,933,664
Lendmark Funding Trust, Series 2019-2A, Class B ^(c)	3.220%	04/20/28	2,325,000	2,200,439
Lendmark Funding Trust, Series 2020-2A, Class C ^(c)	4.690%	04/21/31	550,000	475,804
Lendmark Funding Trust, Series 2021-1A, Class C ^(c)	3.410%	11/20/31	750,000	630,502
Mariner Finance Issuance Trust, Series 2021-AA, Class D ^(c)	4.340%	03/20/36	1,000,000	813,392
Oportun Funding XIV, LLC, Series 2021-A, Class C ^(c)	3.440%	03/08/28	3,500,000	3,313,009
Oportun Funding, LLC, Series 2022-1, Class C ^(c)	6.000%	06/15/29	1,000,000	962,770
Oportun Funding, LLC, Series 2021-B, Class A ^(c)	1.470%	05/08/31	2,345,000	2,117,025
Oportun Funding, LLC, Series 2021-B, Class C ^(c)	3.650%	05/08/31	650,000	579,272
Oportun Funding, LLC, Series 2022-A, Class C ^(c)	7.400%	06/09/31	2,500,000	2,369,570

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer - 5.0% (Continued)				
Oportun Funding, LLC, Series 2021-C, Class A ^(c)	2.180%	10/08/31	\$ 2,260,000	\$ 2,034,873
Oportun Funding, LLC, Series 2021-C, Class B ^(c)	2.670%	10/08/31	2,500,000	2,201,254
Reach Financial, LLC, Series 2021-1A, Class B ^(c)	2.170%	05/15/29	1,500,000	1,371,130
Regional Management Issuance Trust, Series 2020-1, Class A ^(c)	2.340%	10/15/30	1,600,000	1,532,645
Regional Management Issuance Trust, Series 2021-1, Class C ^(c)	3.040%	03/17/31	1,000,000	862,794
Regional Management Issuance Trust, Series 2021-2, Class C ^(c)	3.230%	08/15/33	650,000	522,780
Republic Finance Issuance Trust, Series 2020-A, Class B ^(c)	3.540%	11/20/30	1,185,000	1,095,607
Upgrade Master Pass-Through Trust, Series 2019-ST1, Class A ^(c)	4.000%	07/15/25	687	686
Upgrade Master Pass-Through Trust, Series 2019-ST3, Class A ^(c)	3.750%	11/15/25	3,858	3,851
Upstart Pass-Through Trust, Series 2021-ST1, Class A ^(c)	2.750%	02/20/27	300,048	286,572
Upstart Pass-Through Trust, Series 2021-ST2, Class A ^(c)	2.500%	04/20/27	416,917	396,611
Upstart Pass-Through Trust, Series 2021-ST4, Class A ^(c)	2.000%	07/20/27	1,245,860	1,158,550
Upstart Pass-Through Trust, Series 2022-ST1, Class A ^(c)	2.600%	03/20/30	565,197	533,741
Upstart Securitization Trust, Series 2021-3, Class B ^(c)	1.660%	07/20/31	500,000	475,874
Upstart Securitization Trust, Series 2022-4, Class A ^(c)	5.980%	08/20/32	1,995,254	1,958,187

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Securitized - 63.6% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer - 5.0% (Continued)				
Upstart Structured Pass-Through Trust, Series 2022-2A, Class A ^(c)	4.250%	06/17/30	\$ 1,211,306	\$ 1,165,420
				<u>41,484,840</u>
Total Securitized (Cost \$558,432,593)				<u>\$ 529,262,381</u>

Treasury - 13.5%	Coupon	Maturity	Shares / Par Value	Fair Value
U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	\$ 5,355,090	\$ 5,268,697
U.S. Treasury Notes ^(a)	1.625%	02/15/26	5,000,000	4,702,344
U.S. Treasury Notes ^(a)	2.250%	08/15/27	2,000,000	1,886,641
U.S. Treasury Notes ^(a)	0.500%	10/31/27	15,000,000	13,016,016
U.S. Treasury Notes ^(a)	1.250%	09/30/28	4,650,000	4,103,262
U.S. Treasury Notes ^(a)	0.625%	08/15/30	4,500,000	3,666,973
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,467,130
U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,393,185
U.S. Treasury STRIPS	0.000%	05/15/33	2,100,000	1,449,489
U.S. Treasury STRIPS ^(a)	0.000%	08/15/33	4,000,000	2,732,560
U.S. Treasury STRIPS	0.000%	08/15/34	8,000,000	5,245,112
U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,949,379
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,911,874
U.S. Treasury STRIPS ^(a)	0.000%	02/15/36	10,250,000	6,349,328
U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	3,865,140
U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,416,125
U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,310,108
U.S. Treasury Bonds	1.125%	08/15/40	16,000,000	10,575,625
U.S. Treasury Bonds	1.375%	11/15/40	11,000,000	7,576,680
U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	485,960
U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	5,221,720	4,405,928
U.S. Treasury Bonds ^(a)	2.250%	08/15/46	3,000,000	2,263,945
U.S. Treasury Bonds	3.000%	02/15/48	9,500,000	8,286,523
U.S. Treasury Bonds	1.250%	05/15/50	14,850,000	8,632,723

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
March 31, 2023 (Unaudited)

Treasury - 13.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
U.S. Treasury Bonds ^(a)	1.625%	11/15/50	\$ 7,150,000	\$ 4,585,217
Total Treasury (Cost \$121,586,222)				<u>\$ 112,545,964</u>
Registered Investment Companies - 9.9%				Shares Fair Value
State Street Institutional Liquid Reserves Fund - Premier Class, 4.97% ^(g)			44,867,108	\$ 44,876,081
State Street Navigator Securities Lending Portfolio I, 4.72% ^{(g)(h)}			37,635,913	37,635,913
Total Registered Investment Companies (Cost \$82,515,568)				<u>\$ 82,511,994</u>
Total Investment Securities - 104.2% (Cost \$913,237,556)				\$ 867,719,378
Liabilities in Excess of Other Assets - (4.2)%				<u>(35,353,813)</u>
Net Assets - 100.0%				<u>\$ 832,365,565</u>

- (a) All or a portion of the security is on loan. The total fair value of the securities on loan as of March 31, 2023 was \$44,076,948.
- (b) Variable rate security. The rate shown is the effective interest rate as of March 31, 2023. The benchmark on which the rate is calculated is shown parenthetically, if applicable. Certain variable rate securities are not based on a published rate and spread but are determined by the issuer or agent and may be based on index changes, prerepayment of underlying positions and/or other variables. These securities do not indicate a reference rate and spread in their description above.
- (c) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities have been deemed liquid under procedures approved by the Fund's Board of Trustees and may normally be sold to qualified institutional buyers in transactions exempt from registration. The total fair value of these securities as of 3/31/2023 was \$304,611,206, representing 36.6% of net assets.
- (d) Illiquid security as determined under procedures approved by the Board of Trustees. The total fair value of these securities as of March 31, 2023 was \$15,256,085, representing 1.8% of net assets.
- (e) Percentage rounds to less than 0.1%.
- (f) Security value has been determined in good faith by the Board of Trustees. The total value of such securities was \$1,050,433 as of March 31, 2023, representing 0.1% of net assets.
- (g) The rate shown is the 7-day effective yield as of March 31, 2023.
- (h) This security was purchased using cash collateral held from securities on loan. Securities on loan are also collateralized by various U.S. Treasury and government agency securities in the amount of \$7,225,893.

BKNT - Bank Note
BV - Besloten Vennootschap
CV - Convertible Security
GMTN - Global Medium-Term Note
IO - Interest Only
LIBOR - London Interbank Offered Rate
NA - National Association

NV - Naamloze Vennootschap
plc - Public Limited Company
PO - Principal Only
Prime - Short-term interest rate in the banking system of the U.S.
REIT - Real Estate Investment Trust
SA - Societe Anonyme
SOFR - Secured Overnight Financing Rate
TSFR - CME Term SOFR
UA - Uitgesloten Aansprakelijkheid

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments
Diamond Hill Core Bond Fund
28 February 2023

Net Assets: \$ 776,980,625

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
91282CAU5	U.S. Treasury Notes	0.500%	10/31/27	15,000,000	\$12,657,422	1.63%
912810SQ2	U.S. Treasury Bonds	1.125%	08/15/40	16,000,000	10,076,875	1.30%
30768WAA6	FARM Mortgage Trust	2.180%	01/25/51	9,852,311	8,305,991	1.07%
912810SN9	U.S. Treasury Bonds	1.250%	05/15/50	14,850,000	8,237,689	1.06%
912810SA7	U.S. Treasury Bonds	3.000%	02/15/48	9,500,000	7,918,398	1.02%
3617F4Y98	GNMA	4.000%	08/20/62	7,857,892	7,280,444	0.94%
912810ST6	U.S. Treasury Bonds	1.375%	11/15/40	11,000,000	7,227,773	0.93%
9128335B2	U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,017,477	0.77%
3133LWAQ5	FHLMC	3.000%	11/01/50	6,496,525	5,763,448	0.74%
3137H6WD3	FHLMC	3.000%	02/25/52	8,389,085	5,687,918	0.73%
3137AYTA9	FHLMC	3.000%	02/15/43	6,731,094	5,413,776	0.70%
9128286N5	U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	5,296,140	5,205,371	0.67%
9128334Y3	U.S. Treasury STRIPS	0.000%	08/15/34	8,000,000	5,003,390	0.64%
58940BAR7	Mercury Financial LLC	8.040%	09/20/27	5,000,000	4,959,819	0.64%
30322JAC0	First Help Financial, LLC	1.630%	09/15/27	5,590,000	4,949,648	0.64%
91282CAE1	U.S. Treasury Notes	0.625%	08/15/30	6,000,000	4,718,906	0.61%
3136AMXR5	FNMA	4.000%	12/25/43	5,008,702	4,708,814	0.61%
912828P46	U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,605,859	0.59%
912810SS8	U.S. Treasury Bonds	1.625%	11/15/50	7,150,000	4,380,771	0.56%
912810RA8	U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	5,164,240	4,259,489	0.55%
30767YAA3	Farm Mortgage Trust	2.631%	01/25/52	5,172,000	4,245,312	0.55%
3136A7K50	FNMA	3.500%	08/25/42	4,630,012	4,121,615	0.53%
3136BNA89	FNMA	4.000%	08/25/52	4,667,451	4,114,369	0.53%
69354WAD8	PNMAC GMSR Issuer Trust	7.267%	08/25/23	4,000,000	3,924,504	0.51%
31326N3C3	FHLMC	2.523%	10/01/50	4,307,128	3,873,806	0.50%
3137BSJ20	FHLMC	3.500%	10/15/46	4,127,405	3,777,587	0.49%
38378PUZ9	GNMA	2.000%	11/20/42	4,500,000	3,729,666	0.48%
38382FM43	GNMA	1.250%	06/20/50	4,823,057	3,711,511	0.48%
9128337F1	U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	3,650,332	0.47%
3137H7YF4	FHLMC	4.000%	06/25/52	4,120,792	3,641,290	0.47%
10638AAB2	Brean Asset Backed Securities	5.250%	01/25/63	4,250,000	3,621,026	0.47%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	8.710%	03/15/29	3,500,000	3,590,197	0.46%
36179WY28	GNMA	3.500%	03/20/52	4,002,998	3,567,822	0.46%
3137FA5D6	FHLMC	3.000%	01/15/47	4,362,856	3,564,990	0.46%
3137AHHE1	FHLMC	4.500%	11/15/41	3,669,631	3,516,987	0.45%
58940BAS5	Mercury Financial LLC	9.590%	09/20/27	3,500,000	3,463,824	0.45%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	3,712,188	3,433,022	0.44%
91282CCY5	U.S. Treasury Notes	1.250%	09/30/28	4,000,000	3,426,406	0.44%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	3,400,000	3,382,583	0.44%
3140JBE28	FNMA	2.114%	10/01/50	3,731,087	3,305,026	0.43%
912833Z60	U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,226,614	0.42%
38383HAW9	GNMA	5.000%	06/20/52	3,242,719	3,169,850	0.41%
38383UCZ1	GNMA	4.000%	07/20/52	3,595,000	3,137,789	0.40%
00833PAA5	Affirm, Inc.	4.550%	06/15/27	3,163,898	3,112,482	0.40%
912834DU9	U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,110,225	0.40%
3137H7HZ9	FHLMC	4.500%	12/25/50	3,335,541	3,032,742	0.39%
05353LAA3	Avant Loans Funding Trust	1.210%	07/15/30	3,100,000	2,996,573	0.39%
74331FAC5	Progress Residential Trust	1.303%	04/17/38	3,400,000	2,965,700	0.38%
86745PAA1	Sunnova Solar Issuer, LLC	2.730%	11/01/55	3,854,371	2,956,814	0.38%
30328CAA3	Farmer Mac Agricultural Real Estate	2.540%	07/25/51	3,400,089	2,855,289	0.37%
61945VAB7	Mosaic Solar Loans LLC	6.920%	06/20/53	2,800,000	2,770,326	0.36%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
 28 February 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3617F4ZA4	GNMA	4.500%	08/20/62	2,887,802	\$2,728,100	0.35%
9128334W7	U.S. Treasury STRIPS	0.000%	08/15/33	4,000,000	2,610,716	0.34%
3137B0EF7	FHLMC	3.000%	03/15/43	2,920,000	2,599,569	0.33%
3137H8LS8	FHLMC	4.000%	08/25/52	2,904,186	2,566,414	0.33%
3137FY6S0	FHLMC	2.000%	07/25/47	3,750,000	2,541,344	0.33%
62955KAA8	New York Mortgage Trust	2.239%	05/25/26	2,700,000	2,524,137	0.32%
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	2,500,000	2,514,567	0.32%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	2,500,000	2,492,481	0.32%
3617F4TN3	GNMA	4.500%	07/20/62	2,620,997	2,474,923	0.32%
76971EAA2	RMF Buyout Issuance Trust	1.719%	10/25/50	2,651,861	2,469,678	0.32%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	2,500,000	2,447,392	0.32%
3136B3JW1	FNMA	3.000%	10/25/48	2,723,371	2,439,844	0.31%
3137H44X5	FHLMC	2.000%	11/25/51	2,801,873	2,405,390	0.31%
3140QEWA6	FNMA	2.247%	09/01/50	2,680,440	2,390,422	0.31%
38383RT31	GNMA	3.500%	05/20/52	2,812,353	2,349,165	0.30%
05606GAN1	BX Trust	8.188%	06/15/36	2,500,000	2,303,397	0.30%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	2,700,000	2,273,714	0.29%
74334FAG3	Progress Residential Trust	4.650%	03/17/40	2,481,000	2,273,445	0.29%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	2,300,000	2,256,204	0.29%
30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	2,350,000	2,249,755	0.29%
74333EAA0	Progress Residential Trust	1.558%	05/19/38	2,500,000	2,211,878	0.28%
52604AAB4	Lendmark Funding Trust	3.220%	04/20/28	2,325,000	2,207,087	0.28%
35563JAA1	MultiFamily Structured Credit Risk	6.284%	07/25/41	2,316,897	2,176,060	0.28%
38141GYB4	Goldman Sachs Group, Inc.	2.615%	04/22/32	2,700,000	2,168,375	0.28%
912810RT7	U.S. Treasury Bonds	2.250%	08/15/46	3,000,000	2,164,570	0.28%
3137FXPA0	FHLMC	0.750%	10/25/50	3,037,796	2,150,921	0.28%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	2,345,000	2,099,538	0.27%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/26/26	2,440,000	2,066,838	0.27%
3137FJGW3	FHLMC	4.000%	04/15/51	2,326,401	2,063,820	0.27%
91678YAA3	Upstart Securitization Trust	5.980%	08/20/32	2,094,169	2,053,295	0.26%
04002VAA9	AREIT CRE Trust	5.560%	01/16/37	2,064,463	2,027,747	0.26%
38383LQT0	GNMA	5.500%	12/20/52	2,038,000	2,027,727	0.26%
17308CC53	Citigroup, Inc.	2.976%	11/05/30	2,380,000	2,025,928	0.26%
35563HAA5	MultiFamily Structured Credit Risk	8.734%	05/25/52	1,983,303	2,020,523	0.26%
68377WAA9	Oportun Funding, LLC	2.180%	10/08/31	2,260,000	2,007,019	0.26%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	2,000,000	2,002,201	0.26%
00501BAA7	ACREC LLC	6.630%	02/19/38	2,000,000	1,995,120	0.26%
38383LAG5	GNMA	5.750%	11/20/52	1,983,308	1,989,061	0.26%
95003LAA8	Wells Fargo Mortgage Trust	5.738%	02/15/40	2,070,752	1,987,147	0.26%
05609GAJ7	BXMT Ltd.	6.709%	05/17/38	2,250,000	1,969,195	0.25%
3140KQZD6	FNMA	2.222%	10/01/50	2,143,189	1,968,672	0.25%
89616TAD7	Tricon Residential Trust	6.230%	07/17/40	2,000,000	1,943,969	0.25%
3137FDVG4	FHLMC	3.500%	12/15/47	2,100,928	1,932,394	0.25%
74332WAE3	Progress Residential Trust	2.721%	09/17/36	2,000,000	1,902,409	0.24%
10638AAD8	Brean Asset Backed Securities	5.250%	01/25/63	2,700,000	1,890,000	0.24%
05608RAL9	BX Trust	6.833%	10/15/36	2,000,000	1,884,864	0.24%
317380AE3	Finance of America HECM Buyout	6.000%	09/25/27	2,000,000	1,882,739	0.24%
9128337W4	U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,855,412	0.24%
9128282R0	U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,838,594	0.24%
912833X88	U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,816,150	0.23%
05549GAA9	BHMS Mortgage Trust	5.838%	07/16/35	1,840,991	1,806,692	0.23%
03522AAH3	Anheuser-Busch Cos., LLC	4.700%	02/01/36	1,900,000	1,783,395	0.23%
22966RAH9	CubeSmart LP	2.250%	12/15/28	2,100,000	1,754,523	0.23%
12433UAN5	BX Trust	6.429%	05/15/37	1,802,000	1,754,500	0.23%
3136AVZC6	FNMA	3.000%	07/25/45	2,044,494	1,752,379	0.23%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
35563GAA7	MultiFamily Structured Credit Risk	6.784%	11/25/51	1,785,513	\$1,727,738	0.22%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	1,850,000	1,727,570	0.22%
10637WAC3	Brean ABS Trust	4.500%	09/25/62	2,645,158	1,712,094	0.22%
74333WAA0	Progress Residential Trust	2.393%	12/17/40	1,998,159	1,709,991	0.22%
10637WAB5	Brean ABS Trust	4.500%	09/25/62	2,339,948	1,706,037	0.22%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	1,732,410	1,672,776	0.22%
3137H5ZZ3	FHLMC	3.000%	07/25/51	2,567,218	1,660,181	0.21%
69290LAJ6	PFP Ltd.	6.854%	04/14/38	1,749,913	1,640,729	0.21%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	1,800,000	1,636,509	0.21%
10638AAE6	Brean Asset Backed Securities	5.250%	01/25/63	2,700,000	1,620,000	0.21%
38383LFJ4	GNMA	6.000%	11/20/52	1,500,715	1,618,273	0.21%
46591HBM1	J.P. Morgan Wealth Management	6.284%	02/26/71	1,804,769	1,606,194	0.21%
69357XAG6	PFP III	6.390%	08/09/37	1,700,000	1,595,632	0.21%
3136B8M63	FNMA	3.000%	03/25/50	2,077,414	1,583,006	0.20%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	1,750,000	1,564,754	0.20%
31735JAD7	Finance of America HECM Buyout	5.084%	11/25/25	1,650,000	1,528,149	0.20%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	1,600,000	1,517,186	0.20%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,513,780	0.19%
55285BAG0	MF1 Multifamily Housing Mortgage Trust	9.047%	09/07/37	1,500,000	1,499,237	0.19%
00091XAC1	ACHV ABS Trust	7.420%	03/18/30	1,500,000	1,497,413	0.19%
69354WAF3	PNMAC GMSR Issuer Trust	8.734%	05/25/27	1,500,000	1,492,588	0.19%
37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	1,500,000	1,492,583	0.19%
65339KCH1	NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,491,835	0.19%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	1,500,000	1,487,125	0.19%
05609VAL9	BX Trust	6.238%	09/15/36	1,500,000	1,447,044	0.19%
05609GAG3	BXMT Ltd.	6.338%	05/15/38	1,600,000	1,445,456	0.19%
68377BAB3	Opportunity Funding LLC	1.760%	03/08/28	1,540,000	1,443,959	0.19%
37045VAY6	General Motors Co.	5.400%	10/15/29	1,500,000	1,440,374	0.19%
40434LAL9	HP, Inc.	4.200%	04/15/32	1,670,000	1,436,153	0.18%
69290LAC1	PFP Ltd.	5.609%	04/16/38	1,499,925	1,431,314	0.18%
74331UAG3	Progress Residential Trust	4.450%	04/17/39	1,550,000	1,419,269	0.18%
55284JAE9	MF1 Multifamily Housing Mortgage Trust	6.384%	02/19/37	1,500,000	1,415,392	0.18%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	1,500,000	1,412,263	0.18%
9128337Q7	U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,408,585	0.18%
83404KAE3	Social Professional Loan Program	4.160%	11/26/40	1,585,000	1,403,603	0.18%
9128337T1	U.S. Treasury STRIPS	0.000%	05/15/33	2,100,000	1,384,471	0.18%
68378NAC4	Opportunity Funding, LLC	7.400%	06/09/31	1,500,000	1,383,222	0.18%
12434LAJ3	BXMT Ltd.	6.547%	02/16/37	1,520,000	1,377,860	0.18%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	1,500,000	1,377,524	0.18%
65254BAB7	Newtek Small Business Loan Trust	8.000%	10/25/49	1,381,879	1,368,123	0.18%
31396XWV2	FNMA	4.391%	08/27/36	1,600,000	1,365,275	0.18%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,425,362	1,359,637	0.18%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	1,550,000	1,357,490	0.17%
46647PBD7	JPMorgan Chase & Co.	3.702%	05/06/30	1,500,000	1,353,230	0.17%
38382GWF5	GNMA	2.500%	07/20/50	1,975,000	1,339,463	0.17%
3137F3K60	FHLMC	3.000%	03/15/48	1,524,318	1,335,664	0.17%
9128334V9	U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,332,626	0.17%
3137H3UE0	FHLMC	1.250%	11/25/51	1,628,118	1,318,081	0.17%
31398NUV4	FNMA	4.750%	10/25/40	1,352,249	1,313,394	0.17%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	1,500,000	1,310,283	0.17%
75524KPG3	Citizens Bank NA	4.575%	08/09/28	1,350,000	1,308,397	0.17%
06051GHV4	Bank of America Corp	3.194%	07/23/30	1,500,000	1,303,331	0.17%
46647PAM8	JPMorgan Chase & Co.	3.509%	01/23/29	1,425,000	1,303,120	0.17%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	1,400,000	1,284,564	0.17%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	1,350,000	1,278,212	0.16%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3137BLY44	FHLMC	3.500%	11/15/45	1,409,481	\$1,254,173	0.16%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,500,000	1,253,355	0.16%
38380XUD7	GNMA	3.500%	10/20/29	1,310,872	1,240,477	0.16%
95000U2U6	Wells Fargo & Co.	3.350%	03/02/33	1,450,000	1,225,980	0.16%
3137FC6F6	FHLMC	3.000%	11/15/46	1,385,000	1,224,627	0.16%
69357XAA9	PPF Ltd.	5.454%	08/16/37	1,257,822	1,221,413	0.16%
04002PAA2	AREIT CRE Trust	5.545%	11/17/38	1,248,318	1,220,231	0.16%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	1,419,504	1,219,780	0.16%
3136BDNJ3	FNMA	1.500%	01/25/51	2,060,000	1,215,600	0.16%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	1,308,417	1,214,891	0.16%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	02/15/46	1,258,098	1,209,374	0.16%
03464MAE4	Angel Oak Mortgage Trust	5.400%	11/25/48	1,250,000	1,204,570	0.16%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	1,350,000	1,202,994	0.15%
03880XAJ5	Arbor Realty Collateralized Loan	7.401%	01/15/37	1,250,000	1,178,092	0.15%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	1,250,000	1,158,122	0.15%
53947DAJ5	LoanCore Issuer Ltd.	6.959%	05/15/36	1,170,000	1,154,644	0.15%
3137H1NR3	FHLMC	1.000%	08/25/50	1,504,183	1,148,449	0.15%
3137BHBU0	FHLMC	4.000%	08/15/43	1,203,561	1,147,068	0.15%
30227FAJ9	Extended Stay America Trust	6.838%	07/15/38	1,171,431	1,145,010	0.15%
3136BLXF2	FNMA	2.000%	03/25/48	1,602,020	1,142,255	0.15%
33767PAG3	Firstkey Homes Trust	4.500%	07/17/39	1,250,000	1,135,954	0.15%
3136B5WJ0	FNMA	2.750%	08/25/49	1,671,304	1,133,959	0.15%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	1,538,426	1,129,577	0.15%
38380XJ65	GNMA	4.000%	07/20/48	1,162,000	1,118,782	0.14%
04681EAN7	A10 Securitization	4.937%	10/01/38	1,266,495	1,111,325	0.14%
05608EAA2	BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,104,878	0.14%
04681EAL1	A10 Securitization	4.409%	10/01/38	1,241,661	1,104,109	0.14%
3137F63U9	FHLMC	1.250%	11/25/50	1,446,997	1,103,212	0.14%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,099,671	0.14%
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	1,250,000	1,096,470	0.14%
3136ATQ49	FNMA	3.000%	10/25/46	1,222,864	1,095,367	0.14%
05606GAG6	BX Trust	6.388%	06/15/36	1,150,000	1,094,710	0.14%
76042EAB5	Republic Finance	3.540%	11/20/30	1,185,000	1,086,504	0.14%
3137FDBN1	FHLMC	3.500%	01/15/48	1,197,900	1,060,455	0.14%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,040,305	0.13%
501895AC0	LHOME Mortgage Trust	4.458%	09/25/26	1,250,000	1,039,420	0.13%
05493JAG6	BDS Limited	6.141%	01/18/36	1,093,000	1,032,639	0.13%
41975AAA0	Hawaii Hotel Trust	5.609%	05/17/38	1,000,000	989,675	0.13%
3136B6VK6	FNMA	2.500%	10/25/49	1,616,186	987,448	0.13%
35563FAA9	MultiFamily Structured Credit Risk	6.310%	01/25/51	1,021,042	985,638	0.13%
38382VMD8	GNMA	1.500%	07/20/51	1,708,699	982,299	0.13%
95000U2K8	Wells Fargo & Co.	2.164%	02/11/26	1,050,000	981,302	0.13%
92343VGN8	Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	972,470	0.13%
64952WDS9	New York Life Global Funding	1.200%	08/07/30	1,250,000	970,611	0.12%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	5.797%	07/15/36	1,000,000	968,698	0.12%
05549GAG6	BHMS Mortgage Trust	6.088%	07/15/35	1,000,000	967,490	0.12%
05608RAG0	BX Trust	6.234%	10/15/36	1,000,000	963,750	0.12%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	1,000,000	960,029	0.12%
91159HJL5	US Bancorp	4.839%	02/01/34	1,000,000	957,260	0.12%
38379YKS6	GNMA	3.000%	06/20/46	1,110,000	955,922	0.12%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	953,473	0.12%
06051GHR3	Bank of America Corp.	3.458%	03/15/25	975,000	952,928	0.12%
30227FAL4	Extended Stay America Trust	7.438%	07/15/38	976,192	952,340	0.12%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	1,000,000	950,199	0.12%
61747YEU5	Morgan Stanley	4.889%	07/20/33	1,000,000	949,515	0.12%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
59217GFD6	Met Life Global Funding I	4.300%	08/25/29	1,000,000	\$948,658	0.12%
3137AVPJ0	FHLMC	2.500%	10/15/42	1,208,000	944,474	0.12%
55282XAG5	MF1 Multifamily Housing Mortgage Trust	6.297%	03/17/31	1,000,000	939,984	0.12%
38379VYZ1	GNMA	3.000%	12/20/45	1,052,842	931,021	0.12%
75575TAJ2	ReadyCap Commercial Mortgage Trust	7.017%	07/25/36	1,000,000	930,973	0.12%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	1,000,000	929,384	0.12%
00489TAJ5	Acre Mortgage Trust	7.191%	12/15/37	1,000,000	928,008	0.12%
05493JAJ0	BDS Ltd.	6.491%	01/18/36	1,000,000	925,925	0.12%
83401CAC8	Social Professional Loan Program	3.050%	11/16/48	1,130,000	921,632	0.12%
3137FMSZ6	FHLMC	3.000%	07/15/49	1,342,674	919,630	0.12%
75575TAL7	ReadyCap Commercial Mortgage Trust	7.517%	07/25/36	1,000,000	917,667	0.12%
74331FAJ0	Progress Residential Trust	2.106%	04/17/38	1,058,000	911,708	0.12%
3136AF5L4	FNMA	4.000%	08/25/43	1,000,000	902,830	0.12%
69351UBA0	PPL Electric Utilities	5.000%	05/15/33	900,000	892,803	0.11%
38379WXZ0	GNMA	3.000%	05/20/46	1,007,791	891,046	0.11%
30297VAA8	FREMF Mortgage Trust	6.642%	01/25/29	940,411	886,411	0.11%
693475BJ3	PNC Financial Services Group, Inc.	6.037%	10/28/33	850,000	883,354	0.11%
3136AYFY4	FNMA	3.500%	10/25/47	978,824	879,362	0.11%
3133N3XH2	FHLMC	1.500%	11/01/50	1,170,895	879,186	0.11%
00217VAG5	AREIT CRE Trust	8.407%	06/17/39	900,000	879,034	0.11%
14040HCH6	Capital One Financial Corp.	1.878%	11/02/27	1,000,000	873,873	0.11%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	1,000,000	870,928	0.11%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	6.038%	07/15/25	882,756	865,581	0.11%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	1,000,000	852,517	0.11%
94106LBT5	Waste Management, Inc.	4.625%	02/15/30	875,000	850,165	0.11%
3137H2GU2	FHLMC	2.000%	07/25/51	1,621,895	848,260	0.11%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	969,251	846,268	0.11%
172967LD1	Citigroup, Inc.	3.887%	01/10/28	900,000	845,647	0.11%
06051GHX0	Bank Of America Corp.	2.884%	10/22/30	1,000,000	845,493	0.11%
983919AK7	Xilinx, Inc.	2.375%	06/01/30	1,000,000	842,593	0.11%
89788MAE2	Truist Financial Corp.	1.887%	06/07/29	1,000,000	842,077	0.11%
3136ACD73	FNMA	3.500%	03/25/43	1,023,000	841,377	0.11%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	994,000	841,152	0.11%
74368CAY0	Protective Life Global Funding	1.737%	09/21/30	1,100,000	838,563	0.11%
03881EAC1	Arbor Realty Collateralized Loan	5.988%	05/15/36	865,000	837,208	0.11%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	836,319	0.11%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	857,465	830,889	0.11%
3137FG3P8	FHLMC	4.000%	05/15/48	884,540	830,563	0.11%
68389XCE3	Oracle Corp.	2.875%	03/25/31	1,000,000	829,067	0.11%
95003LAL4	Wells Fargo Mortgage Trust	7.088%	02/15/40	909,022	823,573	0.11%
83403YAD6	Social Professional Loan Program	4.440%	05/25/40	900,000	821,734	0.11%
20030NDM0	Comcast Corp.	1.950%	01/15/31	1,025,000	821,521	0.11%
45866FAX2	Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	819,523	0.11%
58940BAF3	Mercury Financial Credit Card Master Trust	3.200%	09/21/26	880,000	816,515	0.11%
3137F7J30	FHLMC	2.000%	03/25/50	989,800	813,971	0.10%
3137BFBQ3	FHLMC	3.000%	11/15/44	1,020,410	813,635	0.10%
3136B5FW0	FNMA	3.000%	07/25/49	933,345	811,839	0.10%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	802,772	0.10%
46849LUX7	Jackson National Life Global	5.500%	01/09/26	800,000	799,984	0.10%
91282CAV3	U.S. Treasury Notes	0.875%	11/15/30	1,000,000	799,063	0.10%
3137FNFP0	FHLMC	3.500%	09/25/49	1,000,000	794,504	0.10%
38378TDV9	GNMA	0.000%	05/20/43	1,294,967	792,154	0.10%
26441CBS3	Duke Energy Corp.	4.300%	03/15/28	825,000	787,917	0.10%
858558AB5	Stellar Jay Ireland DAC	5.926%	03/15/28	946,940	786,585	0.10%
10373QBU3	BP Capital Markets America	4.812%	02/13/33	800,000	785,809	0.10%

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3136B9GY7	FNMA	2.000%	04/25/50	1,254,000	\$781,680	0.10%
548661EA1	Lowes Cos., Inc.	2.625%	04/01/31	950,000	781,274	0.10%
3137H5VS3	FHLMC	3.000%	02/25/52	989,606	775,390	0.10%
12433UAL9	BX Trust	6.229%	05/15/35	785,000	767,794	0.10%
38383GAH4	GNMA	1.750%	01/20/52	1,158,766	764,538	0.10%
92826CAD4	Visa, Inc.	3.150%	12/14/25	800,000	763,622	0.10%
6174468U6	Morgan Stanley	1.794%	02/13/32	1,000,000	761,057	0.10%
74332YAG4	Progress Residential Trust	5.734%	06/17/39	800,000	752,879	0.10%
172967ML2	Citigroup, Inc.	2.666%	01/29/31	900,000	748,848	0.10%
74332YAJ8	Progress Residential Trust	6.618%	06/17/39	800,000	747,032	0.10%
3137H2RX4	FHLMC	2.000%	01/15/43	1,049,335	745,165	0.10%
3137BDBN5	FHLMC	3.500%	02/15/52	839,118	745,022	0.10%
3136A6WE0	FNMA	3.500%	05/25/42	851,000	744,178	0.10%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	10.293%	09/17/37	750,000	744,167	0.10%
3137FXRB6	FHLMC	1.000%	01/25/51	1,263,612	742,817	0.10%
049560AQ8	Atmos Energy Corp.	4.125%	03/15/49	885,000	737,969	0.10%
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	732,003	0.09%
172967NG2	Citigroup, Inc.	3.070%	02/24/28	800,000	726,034	0.09%
3136BFWW9	FNMA	1.000%	04/25/51	987,712	718,715	0.09%
548661EM5	Lowes Cos., Inc.	5.625%	04/15/53	750,000	717,874	0.09%
446150BB9	Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	716,401	0.09%
91159HJC5	US Bancorp	2.215%	01/27/28	800,000	716,252	0.09%
3138L5SD3	FNMA	4.940%	12/01/43	735,885	715,310	0.09%
00206RKA9	AT&T Inc.	3.650%	06/01/51	1,000,000	713,387	0.09%
59217GGU7	Met Life Global Funding I	1.550%	01/07/31	900,000	706,117	0.09%
3136BJE76	FNMA	2.000%	11/25/51	1,420,141	699,678	0.09%
12690CAA1	Credit Suisse Mortgage Trust	4.284%	04/17/36	727,000	696,833	0.09%
10638JAD9	Brean ABS Trust	3.000%	07/25/62	1,016,532	694,498	0.09%
55282XAA8	MF1 Multifamily Housing Mortgage Trust	5.447%	07/15/36	705,968	691,879	0.09%
55903VAL7	Magellanes Inc.	4.279%	03/15/32	800,000	690,649	0.09%
74460WAD9	Public Storage	1.850%	05/01/28	800,000	686,775	0.09%
06051GHD4	Bank of America Corp.	3.419%	12/20/28	750,000	682,788	0.09%
21036PBE7	Constellation Brands, Inc.	3.150%	08/01/29	775,000	679,763	0.09%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	700,000	678,652	0.09%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	678,277	0.09%
3138LJZP8	FNMA	3.140%	07/01/32	750,000	675,051	0.09%
03040WAY1	American Water Capital Corp.	2.300%	06/01/31	825,000	673,031	0.09%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	748,929	672,896	0.09%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/26	673,674	668,220	0.09%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	700,000	666,773	0.09%
25466AAP6	Discover Bank	4.650%	09/13/28	700,000	666,386	0.09%
3137BFJ36	FHLMC	0.000%	10/15/41	914,288	666,203	0.09%
25746UDJ5	Dominion Energy, Inc.	1.450%	04/15/26	750,000	666,105	0.09%
00287YBX6	AbbVie, Inc.	3.200%	11/21/29	750,000	663,341	0.09%
69290LAE7	PFP Ltd.	5.854%	04/14/38	699,965	659,552	0.08%
36259AAJ8	Goldman Sachs Mortgage Securities Corp. Trust	5.838%	07/15/25	663,210	653,035	0.08%
06051GKQ1	Bank of America Corp.	4.571%	04/27/33	700,000	650,689	0.08%
06051GJC4	Bank of America Corp.	1.486%	05/19/24	655,000	648,918	0.08%
501894AC3	LHOME Mortgage Trust	4.458%	09/25/26	750,000	645,363	0.08%
83404WAC1	Social Professional Loan Program	3.730%	08/17/48	750,000	644,803	0.08%
00489TAL0	Acre Mortgage Trust	7.691%	12/15/37	675,000	644,707	0.08%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,000,000	643,698	0.08%
31392JAA7	FNMA	6.500%	07/25/42	633,631	641,531	0.08%
95003LAG5	Wells Fargo Mortgage Trust	6.038%	02/15/40	681,766	641,340	0.08%
38383D4Q8	GNMA	1.500%	12/20/51	1,133,749	640,057	0.08%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
38380YTX3	GNMA	3.500%	09/20/48	689,379	\$635,950	0.08%
3137F96P1	FHLMC	1.000%	02/25/51	821,163	634,325	0.08%
56585AAJ1	Marathon Petroleum Corp.	5.000%	09/15/54	750,000	631,897	0.08%
023135CG9	Amazon.com, Inc.	3.450%	04/13/29	675,000	626,958	0.08%
976826BP1	Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	625,166	0.08%
3136A9VE5	FNMA	0.000%	11/24/42	980,829	622,623	0.08%
52607MAC3	Lendmark Funding Trust	3.410%	11/20/31	750,000	620,712	0.08%
46647PBL9	JPMorgan Chase & Co.	2.522%	04/22/31	750,000	620,135	0.08%
87264ABV6	T-Mobile USA, Inc.	3.375%	04/15/29	700,000	618,198	0.08%
3137H4CS7	FHLMC	2.500%	12/25/51	1,031,710	613,655	0.08%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	613,584	0.08%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	700,000	612,156	0.08%
53948PAB4	Loanpal Solar Loan Ltd.	2.840%	01/20/48	817,201	609,620	0.08%
38141GWZ3	Goldman Sachs Group, Inc.	4.223%	05/01/29	650,000	608,515	0.08%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	700,000	608,301	0.08%
74331AAA0	Progress Residential Trust	2.687%	10/17/36	634,198	603,098	0.08%
55279HAT7	M&T Bank Trust Co.	5.400%	11/21/25	600,000	600,459	0.08%
38382FF33	GNMA	3.000%	04/20/50	841,630	597,258	0.08%
31397U6D6	FNMA	4.500%	07/25/41	619,301	593,857	0.08%
30306MAG4	FREMF Mortgage Trust	6.592%	12/25/24	603,756	590,320	0.08%
3136A6AS3	FNMA	3.500%	05/25/42	683,221	589,885	0.08%
3136B0VY9	FNMA	3.500%	02/25/48	657,574	588,004	0.08%
46591HBZ2	Chase Mortgage Finance Corp.	6.034%	02/25/50	703,261	587,201	0.08%
38380GSU9	GNMA	4.000%	08/20/47	652,854	584,185	0.08%
06406RBA4	Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	583,325	0.08%
548661CJ4	Lowes Cos., Inc.	5.500%	10/15/35	600,000	583,270	0.08%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	754,083	582,746	0.08%
68377GAC0	Oportun Funding, LLC	3.650%	05/08/31	650,000	580,010	0.07%
00206RJX1	AT&T, Inc.	2.300%	06/01/27	650,000	579,120	0.07%
38218QAA8	GoodGreen Trust	3.260%	10/15/53	641,455	578,440	0.07%
21873AAN7	Corevest American Finance Ltd.	3.379%	12/15/52	750,000	577,699	0.07%
95000U2S1	Wells Fargo & Co.	2.393%	06/02/28	650,000	574,654	0.07%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	649,071	573,573	0.07%
46591HBK5	J.P. Morgan Wealth Management	5.784%	02/26/71	652,145	573,054	0.07%
6174468X0	Morgan Stanley	1.928%	04/28/32	750,000	572,875	0.07%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	1,000,000	568,698	0.07%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	597,635	563,682	0.07%
89053BAA2	Toorak Mortgage Corp.	2.240%	06/25/24	610,000	561,150	0.07%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	1,100,000	555,277	0.07%
06368EDC3	Bank of Montreal France	0.949%	01/22/27	630,000	553,796	0.07%
822582CD2	Royal Dutch Shell plc	2.375%	11/07/29	645,000	553,566	0.07%
3136B95Z6	FNMA	2.000%	06/25/50	935,000	549,367	0.07%
05359AAG8	Aventura Mall Trust	4.249%	07/09/40	650,000	549,088	0.07%
756109AZ7	Realty Income Corp.	0.750%	03/15/26	625,000	545,211	0.07%
74368CBG8	Protective Life Global Funding	1.900%	07/05/28	650,000	541,696	0.07%
3136B15C4	FNMA	4.000%	06/25/48	622,735	536,869	0.07%
3136B1YE8	FNMA	3.500%	05/25/48	600,000	535,816	0.07%
43732TAC5	Home Partners of America Trust	2.922%	10/19/39	599,984	532,943	0.07%
65246QAA7	NRZ Excess Spread Collateralization	3.474%	11/25/26	598,612	532,352	0.07%
423452AG6	Helmerich & Payne, Inc.	2.900%	09/29/31	650,000	530,486	0.07%
75907UAC3	Regional Management Issuance Trust	3.230%	08/15/33	650,000	521,128	0.07%
06406RBM8	Bank of NY Mellon Corp.	5.834%	10/25/33	500,000	520,662	0.07%
3137FQU43	FHLMC	2.500%	05/25/49	758,520	519,017	0.07%
68389XBW4	Oracle Corp.	3.600%	04/01/40	700,000	516,724	0.07%
316773DJ6	Fifth Third Bancorp	6.361%	10/27/28	500,000	515,031	0.07%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
29449WAF4	Equitable Financial Life	1.800%	03/08/28	609,000	\$511,356	0.07%
92343VEA8	Verizon Communications, Inc.	4.500%	08/10/33	550,000	511,179	0.07%
025816CY3	American Express Co.	3.950%	08/01/25	525,000	509,577	0.07%
655844CM8	Norfolk Southern Corp.	3.000%	03/15/32	600,000	506,266	0.07%
3137A2TQ4	FHLMC	4.000%	11/15/40	545,007	506,178	0.07%
880591EJ7	Tennessee Valley Authority	4.625%	09/15/60	525,000	504,129	0.06%
38382QPY0	GNMA	1.000%	05/20/51	661,086	503,212	0.06%
3136AJBU9	FNMA	4.000%	02/25/44	532,609	501,095	0.06%
3136B3W97	FNMA	3.500%	03/25/49	575,020	501,010	0.06%
78355HKV0	Ryder System, Inc.	5.650%	03/01/28	500,000	500,290	0.06%
6174468W2	Morgan Stanley	4.425%	01/25/24	500,000	499,689	0.06%
49327M3A0	KeyBank NA	4.890%	01/03/24	500,000	499,626	0.06%
341081GL5	Florida Power & Light Co.	5.100%	04/01/33	500,000	499,190	0.06%
38383HNB1	GNMA	5.250%	01/20/53	505,050	498,824	0.06%
89115A2M3	Toronto-Dominion Bank / The	5.156%	01/10/28	500,000	497,680	0.06%
78016FZW7	Royal Bank of Canada	4.900%	01/12/28	500,000	492,745	0.06%
30322JAA4	First Help Financial, LLC	0.830%	12/15/26	517,056	492,320	0.06%
25278XAW9	Diamondback Energy, Inc.	6.250%	03/15/53	500,000	491,499	0.06%
126650DT4	CVS Health Corp.	5.125%	02/21/30	500,000	490,962	0.06%
14040HCX1	Capital One Financial Corp.	5.468%	02/01/29	500,000	490,881	0.06%
89788MAL6	Truist Financial Corp.	4.873%	01/26/29	500,000	490,706	0.06%
96034LAE1	Westgate Resorts	6.213%	03/20/34	495,974	490,000	0.06%
3622AAF90	GNMA	4.500%	08/20/49	513,311	489,643	0.06%
38382KV67	GNMA	1.000%	11/20/50	582,128	487,398	0.06%
57629WDK3	MassMutual Glocal Funding	4.150%	08/26/25	500,000	485,935	0.06%
31393DUU3	FNMA	4.299%	06/25/43	513,278	485,529	0.06%
12189LAC5	Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	485,060	0.06%
38383DBC1	GNMA	1.500%	11/20/51	1,096,434	484,794	0.06%
3136B25U2	FNMA	4.000%	09/25/48	573,723	484,096	0.06%
35708AAG3	FREMF Mortgage Trust	6.442%	10/27/25	491,756	482,799	0.06%
61746BDZ6	Morgan Stanley	3.875%	01/27/26	500,000	482,004	0.06%
31397SBL7	FNMA	5.000%	03/25/41	479,083	481,588	0.06%
00287YAQ2	AbbVie, Inc.	3.600%	05/14/25	500,000	481,138	0.06%
74256LEE5	Principal Life Global Funding II	1.250%	06/23/25	525,000	476,133	0.06%
26442UAL8	Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	472,507	0.06%
172967MX6	Citigroup, Inc.	0.981%	05/01/25	500,000	472,202	0.06%
75575TAG8	ReadyCap Commercial Mortgage Trust	6.517%	07/25/36	500,000	471,792	0.06%
89236TJH9	Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	470,674	0.06%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	550,000	470,261	0.06%
3140JAVD7	FNMA	3.353%	11/01/26	490,138	468,870	0.06%
91679LAB8	Upstart Securitization Trust	1.660%	07/20/31	500,000	467,696	0.06%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	500,000	464,891	0.06%
38382RGV4	GNMA	1.000%	07/20/50	609,374	464,157	0.06%
912834KP2	U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	462,001	0.06%
83401AAC2	Social Professional Loan Program	4.140%	02/25/48	500,000	461,482	0.06%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	500,000	459,317	0.06%
254687FL5	Walt Disney Co. (The)	2.000%	09/01/29	550,000	459,122	0.06%
747525BT9	QUALCOMM, Inc.	6.000%	05/20/53	425,000	458,626	0.06%
20030NEA5	Comcast Corp.	5.350%	11/15/27	450,000	456,554	0.06%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	500,000	455,697	0.06%
78355HKT5	Ryder System, Inc.	2.850%	03/01/27	500,000	453,982	0.06%
38141GXH2	Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	453,739	0.06%
880591EY4	Tennessee Valley Authority	4.250%	09/15/52	500,000	452,434	0.06%
126650DJ6	CVS Health Corp.	3.750%	04/01/30	500,000	451,619	0.06%
23338VAS5	DTE Electric Co.	5.200%	04/01/33	450,000	450,469	0.06%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
194162AS2	Colgate-Palmolive Co.	4.600%	03/01/33	450,000	\$449,629	0.06%
78458MAG9	SMR Mortgage Trust	8.428%	02/25/39	476,545	447,695	0.06%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	500,000	447,324	0.06%
911312BZ8	United Parcel Service, Inc.	4.875%	03/03/33	450,000	446,937	0.06%
38381AUR5	GNMA	4.000%	11/20/48	510,722	446,121	0.06%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	509,848	445,818	0.06%
025537AR2	American Electric Power, Inc.	1.000%	11/01/25	500,000	445,249	0.06%
031162DD9	Amgen, Inc.	3.000%	02/22/29	500,000	444,892	0.06%
38381VBG4	GNMA	4.000%	04/20/49	490,565	444,709	0.06%
46647PBT2	JPMorgan Chase & Co.	1.045%	11/19/26	500,000	442,820	0.06%
65252XAA3	Newtek Small Business Loan Trust	6.850%	12/25/44	451,056	442,392	0.06%
808513BF1	Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	440,544	0.06%
98978VAV5	Zoetis, Inc.	5.600%	11/16/32	425,000	440,146	0.06%
74256LEK1	Principal Life Global Funding II	0.875%	01/12/26	500,000	439,531	0.06%
38381XUZ7	GNMA	3.000%	08/20/49	540,446	438,356	0.06%
38378FTQ3	GNMA	3.000%	01/20/43	532,000	438,081	0.06%
43731QAC2	Home Partners of America Trust	3.157%	09/17/27	482,803	435,742	0.06%
742855AA7	Prodigy Finance	5.867%	07/25/51	445,798	435,685	0.06%
539830BW8	Lockheed Martin Corp.	5.250%	01/15/33	425,000	435,537	0.06%
38380YRT4	GNMA	4.000%	08/20/48	478,744	434,765	0.06%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	525,864	431,496	0.06%
98978VAS2	Zoetis, Inc.	2.000%	05/15/30	525,000	430,251	0.06%
38381XTS5	GNMA	3.500%	08/20/49	517,000	428,913	0.06%
38380ATH0	GNMA	3.000%	09/20/46	500,000	428,633	0.06%
38381BAV6	GNMA	4.000%	12/20/48	488,543	425,733	0.05%
3137ASKV5	FHLMC	2.500%	07/15/42	500,000	424,913	0.05%
3137FWSQ4	FHLMC	1.500%	10/25/50	684,000	424,283	0.05%
12563LAP2	CLI Funding VI, LLC	3.620%	09/18/45	487,338	423,671	0.05%
30212PAR6	Expedia Group, Inc.	3.250%	02/15/30	500,000	421,592	0.05%
3136AUFW6	FNMA	3.000%	11/25/46	610,526	420,573	0.05%
38380AUC9	GNMA	3.000%	09/20/46	500,000	420,487	0.05%
031162DS6	Amgen, Inc.	5.600%	03/02/43	425,000	419,702	0.05%
501044DQ1	Kroger Co. (The)	1.700%	01/15/31	550,000	419,404	0.05%
91682CAA5	Upstart Pass-Through Trust	2.500%	04/20/27	439,681	417,847	0.05%
38374GV41	GNMA	6.000%	06/20/34	408,904	417,541	0.05%
38379QDD4	GNMA	3.500%	09/20/35	436,000	416,596	0.05%
00206RBH4	AT&T, Inc.	4.300%	12/15/42	500,000	415,923	0.05%
6944PL2D0	Pacific Life Global Fund II	1.450%	01/20/28	500,000	414,212	0.05%
665772CT4	Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	412,760	0.05%
53948NAB9	Loanpal Solar Loan Ltd.	3.450%	12/20/47	536,639	410,284	0.05%
31418CL85	FNMA	4.500%	06/01/37	417,560	409,263	0.05%
31428XCD6	FedEx Corp.	2.400%	05/15/31	500,000	406,388	0.05%
57629WCZ1	MassMutual Global Funding	2.150%	03/09/31	500,000	399,725	0.05%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	450,000	399,296	0.05%
31395NXE2	FNMA	5.267%	07/25/36	394,643	397,870	0.05%
68233JBB9	Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	395,974	0.05%
458140CF5	Intel Corp.	5.125%	02/10/30	400,000	395,194	0.05%
47837RAD2	Johnson Controls International plc	2.000%	09/16/31	500,000	394,776	0.05%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	507,885	394,547	0.05%
87264ACW3	T Mobile USA, Inc.	5.650%	01/15/53	400,000	392,135	0.05%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	514,786	391,954	0.05%
3136B6US0	FNMA	2.750%	10/25/49	575,267	390,570	0.05%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	402,886	390,437	0.05%
03076CAL0	Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	389,412	0.05%
3138EPNB6	FNMA	4.000%	01/01/35	409,900	389,187	0.05%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
28 February 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3136ADTT6	FNMA	3.000%	01/25/43	419,000	\$389,113	0.05%
66815L2J7	Northwestern Mutual Global Funding	4.000%	07/01/25	400,000	388,947	0.05%
66815L2K4	Northwestern Mutual Global Funding	4.350%	09/15/27	400,000	388,346	0.05%
42771AAB2	Hero Funding Trust	3.950%	09/20/48	417,413	386,795	0.05%
92343VFR0	Verizon Communications, Inc.	1.750%	01/20/31	500,000	385,818	0.05%
437076CS9	Home Depot, Inc.	4.500%	09/15/32	400,000	385,628	0.05%
931142EY5	Walmart, Inc.	4.150%	09/09/32	400,000	385,533	0.05%
24422EWL9	John Deere Capital Corp.	4.350%	09/15/32	400,000	384,975	0.05%
94106LBA6	Waste Management, Inc.	3.125%	03/01/25	400,000	383,973	0.05%
446150BA1	Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	383,130	0.05%
3137H3UW0	FHLMC	2.000%	01/25/50	659,336	382,549	0.05%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	418,000	382,260	0.05%
38379B3J5	GNMA	3.000%	02/16/40	443,238	381,539	0.05%
38381ALQ7	GNMA	3.500%	01/20/30	395,865	380,396	0.05%
46647PCR5	JPMorgan Chase & Co.	2.545%	11/08/32	475,000	379,780	0.05%
46647PBE5	JPMorgan Chase & Co.	2.739%	10/15/30	450,000	379,574	0.05%
025816CQ0	American Express Co.	2.250%	03/04/25	400,000	376,209	0.05%
3137B03R3	FHLMC	0.218%	02/15/33	483,339	375,952	0.05%
65252MAA7	Newtek Small Business Loan Trust	7.200%	02/25/44	377,432	372,353	0.05%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	400,000	372,160	0.05%
06051GJB6	Bank of America Corp.	2.592%	04/29/31	450,000	371,616	0.05%
3137FCHG2	FHLMC	3.000%	12/15/47	441,240	370,984	0.05%
314353AA1	FedEx Corp.	1.875%	02/20/34	454,817	370,033	0.05%
031162DJ6	Amgen, Inc.	4.200%	03/01/33	400,000	367,849	0.05%
91324PEK4	UnitedHealth Group, Inc.	4.750%	05/15/52	400,000	367,285	0.05%
31335CDN1	FHLMC	4.500%	12/01/37	369,811	365,326	0.05%
38141GYE8	Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	364,488	0.05%
64110LAX4	Netflix, Inc.	6.375%	05/15/29	350,000	363,710	0.05%
037833ER7	Apple, Inc.	4.100%	08/08/62	425,000	359,995	0.05%
38382LSV4	GNMA	1.250%	12/20/50	598,103	358,284	0.05%
95003LAJ9	Wells Fargo Mortgage Trust	6.388%	02/15/40	386,334	356,643	0.05%
744448CX7	Public Service Co. of Colorado	4.500%	06/01/52	400,000	356,617	0.05%
3136B1FL3	FNMA	4.000%	01/25/48	2,266,763	355,601	0.05%
46647PCB0	JPMorgan Chase & Co.	1.578%	04/22/27	400,000	353,865	0.05%
30298NAG2	FREMF Mortgage Trust	6.824%	08/25/29	376,640	353,503	0.05%
57629WDE7	MassMutual Global Funding	1.200%	07/16/26	400,000	352,466	0.05%
3137FKAD8	FHLMC	3.500%	02/15/30	367,063	351,191	0.05%
90932VAA3	United Airlines Pass-Through Trust	4.875%	07/15/27	361,750	350,645	0.05%
24422EWN5	John Deere Capital Corp.	4.850%	10/11/29	350,000	350,030	0.05%
83406TAC6	Social Professional Loan Program	3.120%	05/15/46	425,000	349,371	0.05%
89236TKQ7	Toyota Motor Credit Corp.	4.625%	01/12/28	350,000	345,476	0.04%
3136B0WV4	FNMA	5.000%	02/25/48	1,657,122	345,162	0.04%
38376U3C1	GNMA	3.500%	05/20/47	427,900	341,674	0.04%
24703DBL4	Dell International LLC / EMC Corp.	5.750%	02/01/33	350,000	339,979	0.04%
58989V2E3	Met Tower Global Funding	3.700%	06/13/25	350,000	336,420	0.04%
824348BD7	Sherwin Williams Co.	3.300%	02/01/25	350,000	336,311	0.04%
30260WAA9	FHF Trust	1.270%	03/15/27	348,383	334,326	0.04%
844741BF4	Southwest Airlines Co.	2.625%	02/10/30	400,000	333,182	0.04%
78015K7H1	Royal Bank of Canada	1.150%	06/10/25	365,000	333,078	0.04%
50540RAX0	Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	332,315	0.04%
38145GAH3	Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	328,544	0.04%
35708UAC8	FREMF Mortgage Trust	7.074%	11/25/24	330,814	325,818	0.04%
49326EEJ8	KeyCorp	2.550%	10/01/29	385,000	325,656	0.04%
595620AT2	MidAmerican Energy Co.	3.650%	04/15/29	350,000	324,373	0.04%
3138WHCZ3	FNMA	3.500%	06/01/31	336,600	323,529	0.04%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
28 February 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3622A2XG2	GNMA	5.500%	11/15/38	310,108	\$321,898	0.04%
3136A9VH8	FNMA	0.000%	11/25/42	464,337	318,727	0.04%
3137BJAZ6	FHLMC	3.000%	05/15/45	403,643	317,271	0.04%
3140JBGH3	FNMA	3.000%	12/01/47	361,784	316,060	0.04%
822866AA7	Shelter Growth Capital Partners, LLC	5.668%	09/15/36	320,448	315,929	0.04%
778296AG8	Ross Stores, Inc.	1.875%	04/15/31	400,000	313,105	0.04%
3136ADSQ3	FNMA	3.000%	02/25/43	350,000	312,754	0.04%
3137BRZK4	FHLMC	5.688%	11/15/37	313,934	312,656	0.04%
3136B1LK8	FNMA	4.500%	04/25/48	1,863,157	311,685	0.04%
38380UX40	GNMA	3.000%	01/20/48	401,760	310,918	0.04%
35709BAC9	FREMF Mortgage Trust	6.292%	07/25/28	338,254	310,845	0.04%
3136ADQF9	FNMA	3.000%	05/25/42	329,952	310,002	0.04%
00287YBV0	AbbVie, Inc.	2.950%	11/21/26	335,000	309,161	0.04%
89114QCP1	Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	308,886	0.04%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	317,630	307,335	0.04%
31397UM30	FNMA	4.000%	07/25/41	321,407	306,168	0.04%
3138WU4E0	FNMA	3.500%	06/01/33	322,008	305,123	0.04%
21134LAA6	Continental Credit Card, LLC	3.830%	08/15/26	306,492	304,700	0.04%
91681MAA4	Upstart Securitization Trust	2.750%	02/20/27	318,577	304,016	0.04%
31394ARR9	FNMA	0.000%	11/25/32	352,610	303,714	0.04%
31393XA49	FNMA	6.000%	04/25/34	293,929	299,275	0.04%
38379FUL1	GNMA	3.000%	01/20/29	312,809	296,668	0.04%
02665XAE9	American Homes 4 Rent	6.418%	12/18/36	300,000	296,474	0.04%
12597UAD9	CIG Auto Receivables Trust	2.350%	01/12/26	300,000	295,270	0.04%
02665UAE5	American Homes 4 Rent	6.231%	10/17/36	300,000	295,182	0.04%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	300,000	294,969	0.04%
68377FAC2	Oportun Funding XIII, LLC	3.870%	08/08/25	302,379	294,441	0.04%
89236TKD6	Toyota Motor Credit Corp.	4.450%	06/29/29	300,000	293,024	0.04%
05565EBK0	BMW US Capital, LLC	3.900%	04/09/25	300,000	292,245	0.04%
91159HJF8	US Bancorp	4.548%	07/22/28	300,000	291,719	0.04%
031162CV0	Amgen, Inc.	1.900%	02/21/25	310,000	289,856	0.04%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	323,775	288,793	0.04%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	314,190	288,511	0.04%
3136A8WA4	FNMA	2.500%	09/25/42	360,000	284,250	0.04%
12690CAG8	Credit Suisse Mortgage Trust	4.782%	04/17/36	300,000	283,149	0.04%
49326EEN9	KeyCorp	4.789%	06/01/33	300,000	281,162	0.04%
38378HSU1	GNMA	4.500%	09/20/42	290,580	279,104	0.04%
3136AG5V0	FNMA	4.500%	11/25/43	300,000	278,247	0.04%
233851DY7	Daimler Finance, LLC	1.750%	03/10/23	275,000	274,804	0.04%
035240AV2	Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	273,193	0.04%
74368CBL7	Protective Life Global Funding	3.218%	03/28/25	285,000	270,764	0.03%
78016FZQ0	Royal Bank of Canada	3.875%	05/04/32	300,000	270,341	0.03%
68389XCK9	Oracle Corp.	6.900%	11/09/52	250,000	269,989	0.03%
38378GBA5	GNMA	2.000%	09/20/42	342,000	268,891	0.03%
049560AR6	Atmos Energy Corp.	2.625%	09/15/29	310,000	267,667	0.03%
89236THW8	Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	267,359	0.03%
3136B4E38	FNMA	4.000%	07/25/49	318,000	265,775	0.03%
302491AU9	FMC Corp.	3.450%	10/01/29	300,000	265,245	0.03%
3137B1W73	FHLMC	3.000%	05/15/43	330,532	264,675	0.03%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	291,371	264,385	0.03%
3132FTAL2	FHLMC	4.000%	11/01/34	277,475	263,760	0.03%
22551EAA4	Credito RL USA	1.350%	02/16/27	267,987	262,936	0.03%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	287,968	262,636	0.03%
3137A6JS2	FHLMC	5.000%	02/15/41	262,142	262,203	0.03%
071813CL1	Baxter International, Inc.	1.915%	02/01/27	300,000	261,605	0.03%

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Schedule of Investments (continued)
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
03027XBR0	American Tower Corp.	1.450%	09/15/26	300,000	\$260,854	0.03%
60920LAR5	Mondelez International, Inc.	1.250%	09/24/26	300,000	260,342	0.03%
316773CY4	Fifth Third Bancorp	2.375%	01/28/25	275,000	259,676	0.03%
03040WAW5	American Water Capital Corp.	2.800%	05/01/30	300,000	259,419	0.03%
110122DU9	Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	258,991	0.03%
025816DB2	American Express Co.	5.850%	11/05/27	250,000	257,350	0.03%
06051GLC1	Bank of America Corp.	6.204%	11/10/28	250,000	257,044	0.03%
7591EPAQ3	Regions Financial Corp.	2.250%	05/18/25	275,000	257,037	0.03%
38375CZ45	GNMA	2.500%	06/20/42	330,000	256,425	0.03%
91324PER9	UnitedHealth Group, Inc.	5.350%	02/15/33	250,000	255,744	0.03%
89788MAJ1	Truist Financial Corp.	5.900%	10/28/26	250,000	253,807	0.03%
609207BB0	Mondelez International, Inc.	3.000%	03/17/32	300,000	253,603	0.03%
31396KUR1	FHLMC	6.000%	07/25/36	244,741	252,440	0.03%
38381YST2	GNMA	3.500%	08/20/49	1,604,344	252,311	0.03%
693506BS5	PPG Industries, Inc.	2.550%	06/15/30	300,000	251,475	0.03%
31620MBS4	Fidelity National Information Services	1.650%	03/01/28	300,000	251,198	0.03%
337158AJ8	First Horizon Bank	5.750%	05/01/30	250,000	250,133	0.03%
36297GPF1	GNMA	4.500%	07/15/40	250,819	248,516	0.03%
94106LBN8	Waste Management, Inc.	1.150%	03/15/28	300,000	248,316	0.03%
31418BNQ5	FNMA	3.500%	03/01/35	259,478	247,958	0.03%
38380U5F6	GNMA	2.750%	01/20/48	284,000	247,085	0.03%
3136AGSP8	FNMA	5.000%	10/25/43	250,000	247,063	0.03%
49327M3G7	Keybank NA	4.700%	01/26/26	250,000	246,376	0.03%
38375UMN7	GNMA	4.685%	07/20/64	246,926	245,628	0.03%
037833DU1	Apple, Inc.	1.650%	05/11/30	300,000	244,981	0.03%
49327M3E2	KeyBank NA	4.150%	08/08/25	250,000	243,824	0.03%
3138EKRW7	FNMA	3.500%	02/01/33	255,525	243,626	0.03%
74977RDF8	Cooperative Rabobank UA	2.625%	07/22/24	250,000	240,524	0.03%
20034DJA8	Comerica Bank	2.500%	07/23/24	250,000	239,628	0.03%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	276,804	239,306	0.03%
03076CAK2	Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	239,122	0.03%
66981EAG8	A10 Securitization	4.129%	08/15/40	250,000	238,907	0.03%
11102AAE1	British Telecommunications plc	3.250%	11/08/29	275,000	238,337	0.03%
3138LF7L6	FNMA	2.550%	12/01/28	263,705	238,258	0.03%
30231GAT9	Exxon Mobil Corp.	3.043%	03/01/26	250,000	236,884	0.03%
12433WAE1	BX Trust	6.435%	09/15/37	238,540	235,568	0.03%
38217TAA3	GoodGreen Trust	2.630%	04/15/55	278,997	233,792	0.03%
66981EAJ2	A10 Securitization	5.465%	08/15/40	250,000	232,725	0.03%
670346AR6	Nucor Corp.	2.000%	06/01/25	250,000	232,583	0.03%
61946NAA6	Mosaic Solar Loans, LLC	2.100%	04/20/46	269,491	231,945	0.03%
26443TAC0	Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	231,833	0.03%
693475AX3	PNC Financial Services Group, Inc.	2.600%	07/23/26	250,000	230,843	0.03%
30231GBH4	Exxon Mobil Corp.	2.992%	03/19/25	240,000	230,413	0.03%
3138LLN68	FNMA	3.280%	12/01/32	249,437	228,196	0.03%
38375UWR7	GNMA	2.572%	05/20/66	230,753	227,633	0.03%
3138EMW49	FNMA	3.000%	11/01/33	249,719	227,033	0.03%
373334KM2	Georgia Power Co.	2.100%	07/30/23	230,000	226,922	0.03%
30296DAG6	FREMF Mortgage Trust	6.542%	01/25/28	236,208	224,887	0.03%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	226,360	224,824	0.03%
126650CZ1	CVS Health Corp.	5.050%	03/25/48	250,000	224,375	0.03%
38381YBX1	GNMA	3.000%	06/20/49	847,484	224,231	0.03%
3137BXEK4	FHLMC	3.500%	01/15/45	234,289	224,088	0.03%
3136AFXL3	FNMA	0.083%	08/25/43	350,236	220,536	0.03%
38141GXM1	Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	220,054	0.03%
12690CAJ2	Credit Suisse Mortgage Trust	4.782%	04/17/36	235,000	218,455	0.03%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3137B9YV1	FHLMC	3.500%	04/15/44	250,000	\$218,389	0.03%
31398LQS0	FHLMC	0.000%	07/15/37	270,580	217,286	0.03%
38381RYW3	GNMA	5.000%	03/20/49	217,626	217,157	0.03%
743315AW3	Progressive Corp.	3.200%	03/26/30	240,000	215,568	0.03%
037833DP2	Apple, Inc.	2.200%	09/11/29	250,000	214,789	0.03%
31394EPD4	FNMA	5.500%	07/25/35	212,516	213,274	0.03%
670346AV7	Nucor Corp.	3.125%	04/01/32	250,000	213,247	0.03%
69349LAS7	PNC Bank NA	2.700%	10/22/29	250,000	212,243	0.03%
931427AS7	Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	212,039	0.03%
3132HTSS6	FHLMC	0.000%	09/15/43	270,788	211,886	0.03%
30296JAC2	FREMF Mortgage Trust	6.542%	02/25/25	213,477	210,246	0.03%
04685A2L4	Athene Global Funding	2.500%	01/14/25	225,000	210,176	0.03%
3137B5QZ9	FHLMC	4.988%	01/15/35	210,785	208,559	0.03%
3137FKR32	FHLMC	4.000%	11/15/46	213,359	208,453	0.03%
84861TAH1	Spirit Realty LP	2.100%	03/15/28	250,000	207,108	0.03%
14448CAL8	Carrier Global Corp.	2.700%	02/15/31	250,000	206,385	0.03%
824348BL9	Sherwin-Williams Co.	2.300%	05/15/30	250,000	205,671	0.03%
84861TAG3	Spirit Realty LP	3.200%	02/15/31	250,000	204,084	0.03%
25466AAR2	Discover Bank	2.700%	02/06/30	250,000	203,764	0.03%
89114TZV7	Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	202,598	0.03%
30294WAC5	FREMF Mortgage Trust	6.886%	03/25/23	201,754	201,578	0.03%
3136B3F62	FNMA	3.000%	02/25/49	221,942	201,212	0.03%
3138ENQC6	FNMA	3.500%	10/01/29	207,788	199,638	0.03%
3136B1YC2	FNMA	3.500%	05/25/48	219,073	199,339	0.03%
38382XCC7	GNMA	3.000%	08/20/51	297,695	199,274	0.03%
25273CAC4	Diamond Resorts Owner Trust	2.700%	11/21/33	218,856	199,093	0.03%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	223,690	195,447	0.03%
172967MF5	Citigroup, Inc.	3.352%	04/24/25	200,000	194,591	0.03%
00108XAA6	ACC Auto Trust	1.080%	04/15/27	195,642	193,839	0.02%
06417XAH4	Bank of Nova Scotia	3.450%	04/11/25	200,000	192,063	0.02%
760759AU4	Republic Services, Inc.	2.500%	08/15/24	200,000	191,941	0.02%
31396H6P9	FHLMC	7.500%	01/15/36	195,962	190,582	0.02%
857477BU6	State Street Corp.	4.421%	05/13/33	200,000	189,160	0.02%
46647PCV6	JPMorgan Chase & Co.	2.595%	02/24/26	200,000	188,371	0.02%
38382JG42	GNMA	1.000%	09/20/50	492,710	188,346	0.02%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	202,842	187,532	0.02%
25278XAM1	Diamondback Energy, Inc.	3.250%	12/01/26	200,000	185,280	0.02%
36179ULT7	GNMA	4.000%	02/20/34	190,033	184,872	0.02%
438127AB8	Honda Motor Co.	2.534%	03/10/27	200,000	183,530	0.02%
38374KUK7	GNMA	5.000%	02/20/35	181,270	181,108	0.02%
12597UAC1	CIG Auto Receivables Trust	1.750%	02/12/26	181,403	181,077	0.02%
78449QAD9	SMB Private Education Loan Trust	4.000%	11/17/42	200,000	180,383	0.02%
78016EZT7	Royal Bank of Canada	1.150%	07/14/26	200,000	175,480	0.02%
89114TZD7	Toronto-Dominion Bank (The)	1.200%	06/03/26	200,000	175,239	0.02%
3136FLFM3	FNMA	4.000%	04/01/42	933,255	174,228	0.02%
06051GKW8	Bank of America Corp.	4.948%	07/22/28	175,000	171,162	0.02%
3138WDQ38	FNMA	4.000%	12/01/44	176,495	169,255	0.02%
857477BE2	State Street Corp.	2.354%	11/01/25	175,000	166,449	0.02%
3140HWBS0	FNMA	2.430%	10/01/29	186,572	165,611	0.02%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	175,455	163,619	0.02%
3136A8WU0	FNMA	1.983%	09/25/42	1,823,663	162,876	0.02%
741531FA0	Pricoa Global Funding	3.450%	09/01/23	160,000	158,461	0.02%
38217VAA8	GoodGreen Trust	3.740%	10/15/52	173,371	158,046	0.02%
3138LARM3	FNMA	3.550%	08/01/30	166,408	156,236	0.02%
31397LJ34	FNMA	5.000%	07/25/38	158,365	155,818	0.02%

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Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3137FVSM5	FHLMC	2.000%	09/25/50	262,000	\$153,466	0.02%
38381RAD1	GNMA	3.500%	02/20/49	161,138	151,403	0.02%
3136ADSD2	FNMA	6.500%	09/25/32	145,454	149,540	0.02%
31394BZM9	FNMA	5.719%	11/25/31	148,820	148,394	0.02%
38374MX46	GNMA	6.000%	04/20/36	145,640	148,271	0.02%
6174468L6	Morgan Stanley	2.699%	01/22/31	175,000	146,196	0.02%
233331AW7	DTE Energy Co.	2.529%	10/01/24	150,000	143,206	0.02%
172967KU4	Citigroup, Inc.	4.125%	07/25/28	150,000	140,380	0.02%
693304AX5	PECO Energy Co.	3.000%	09/15/49	200,000	138,383	0.02%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	150,000	136,062	0.02%
38377TVT5	GNMA	1.410%	02/16/41	1,488,051	134,842	0.02%
38379VV50	GNMA	1.452%	03/20/46	1,380,570	134,755	0.02%
66981EAC7	A10 Securitization	2.617%	08/15/40	134,715	134,629	0.02%
31393W2P3	FHLMC	5.000%	07/15/33	132,841	133,590	0.02%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	142,344	130,601	0.02%
3137AVMA2	FHLMC	4.500%	02/15/42	1,101,551	127,370	0.02%
38378UPW1	GNMA	2.052%	12/20/39	1,330,420	127,227	0.02%
26884ABM4	ERP Operating LP	2.500%	02/15/30	150,000	126,556	0.02%
31394CBU5	FNMA	5.500%	02/25/35	125,824	126,153	0.02%
3137B15N8	FHLMC	3.000%	03/15/43	169,082	125,498	0.02%
42770XAA5	Hero Funding Trust	3.080%	09/20/42	135,829	125,150	0.02%
084664BU4	Berkshire Hathaway Financial Corp.	4.400%	05/15/42	135,000	124,465	0.02%
023608AH5	Ameren Corp.	2.500%	09/15/24	130,000	123,869	0.02%
3136FGRD1	FNMA	5.000%	05/25/39	628,525	122,470	0.02%
69290LAA5	PFP Ltd.	5.309%	04/16/38	124,481	122,351	0.02%
446150AQ7	Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	120,209	0.02%
40417QAA3	Hero Funding Trust	3.570%	09/20/47	127,006	119,086	0.02%
31381SEB4	FNMA	4.870%	10/01/41	122,991	118,609	0.02%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	08/15/27	120,604	117,012	0.02%
20030NCC3	Comcast Corp.	3.969%	11/01/47	144,000	116,231	0.02%
31397Q4W5	FNMA	4.000%	12/25/28	120,000	115,062	0.01%
59982VAA7	Mill City Solar Loan Ltd.	3.690%	07/20/43	127,107	114,303	0.01%
38377YS43	GNMA	0.631%	03/16/38	1,704,118	114,011	0.01%
3128HXWK7	FHLMC	0.000%	08/15/42	149,836	113,558	0.01%
69351UAW3	PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	111,355	0.01%
92343VFF6	Verizon Communications, Inc.	3.000%	03/22/27	120,000	110,876	0.01%
3136AFY32	FNMA	4.000%	08/25/33	1,149,942	108,763	0.01%
3622A3BJ8	GNMA	4.500%	06/15/46	109,129	108,144	0.01%
233331BF3	DTE Energy Co.	2.950%	03/01/30	125,000	106,872	0.01%
89153VAT6	Total Capital International SA	2.829%	01/10/30	120,000	105,926	0.01%
693506BQ9	PPG Industries, Inc.	2.400%	08/15/24	110,000	105,439	0.01%
31381LR41	FNMA	4.820%	12/01/29	105,076	105,203	0.01%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	110,119	104,951	0.01%
42771AAA4	Hero Funding Trust	3.190%	09/20/48	114,093	103,598	0.01%
3136B8BY4	FNMA	2.000%	01/25/50	171,000	103,313	0.01%
92343VEP5	Verizon Communications, Inc.	5.964%	05/15/25	100,000	101,549	0.01%
31393Y5S0	FNMA	7.500%	03/25/34	94,820	101,499	0.01%
172967MB4	Citigroup, Inc.	6.004%	07/01/26	100,000	101,219	0.01%
501044DP3	Kroger Co. (The)	2.200%	05/01/30	125,000	101,181	0.01%
19421UAA2	College Ave Student Loans	6.017%	12/28/48	101,919	99,914	0.01%
61744YAQ1	Morgan Stanley	3.737%	04/24/24	100,000	99,706	0.01%
002824BG4	Abbott Laboratories	4.750%	11/30/36	100,000	99,429	0.01%
3137ASM92	FHLMC	2.032%	07/15/42	701,190	99,202	0.01%
65252MAB5	Newtek Small Business Loan Trust	8.500%	02/25/44	99,324	98,385	0.01%
3136A3D24	FNMA	5.017%	02/25/42	99,219	98,268	0.01%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
526107AD9	Lennox International, Inc.	3.000%	11/15/23	100,000	\$98,262	0.01%
64952WCN1	New York Life Global Funding	2.900%	01/17/24	100,000	97,822	0.01%
61747YEQ4	Morgan Stanley	3.620%	04/17/25	100,000	97,686	0.01%
756109AV6	Realty Income Corp.	3.875%	04/15/25	100,000	97,055	0.01%
3136A7LK6	FNMA	2.000%	07/25/42	111,509	96,934	0.01%
24703TAG1	Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	96,620	0.01%
92343VDY7	Verizon Communications, Inc.	4.125%	03/16/27	100,000	96,264	0.01%
91159HHX1	US Bancorp	2.400%	07/30/24	100,000	96,052	0.01%
31396LTA8	FNMA	4.997%	11/25/36	96,809	95,912	0.01%
172967JP7	Citigroup, Inc.	3.300%	04/27/25	100,000	95,713	0.01%
12503MAA6	CBOE Global Markets, Inc.	3.650%	01/12/27	100,000	95,574	0.01%
31397A4K6	FHLMC	0.000%	08/15/36	112,434	95,495	0.01%
345370CR9	Ford Motor Co.	4.346%	12/08/26	100,000	95,462	0.01%
84861TAC2	Spirit Realty LP	4.450%	09/15/26	100,000	95,181	0.01%
254709AM0	Discover Financial Services	4.100%	02/09/27	100,000	94,756	0.01%
61746BEF9	Morgan Stanley	3.625%	01/20/27	100,000	94,531	0.01%
718547AA0	Phillips 66	2.450%	12/15/24	100,000	94,347	0.01%
534187BF5	Lincoln National Corp.	3.625%	12/12/26	100,000	94,252	0.01%
015271AK5	Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	94,154	0.01%
46625HRY8	JPMorgan Chase & Co.	3.782%	02/01/28	100,000	93,950	0.01%
06051GGF0	Bank of America Corp.	3.824%	01/20/28	100,000	93,855	0.01%
127097AG8	Coterra Energy, Inc.	3.900%	05/15/27	100,000	93,721	0.01%
02666TAA5	American Homes 4 Rent	4.250%	02/15/28	100,000	93,383	0.01%
497266AC0	Kirby Corp.	4.200%	03/01/28	100,000	93,354	0.01%
718547AE2	Phillips 66	3.550%	10/01/26	100,000	93,124	0.01%
61761J3R8	Morgan Stanley	3.125%	07/27/26	100,000	93,059	0.01%
00287YCY3	AbbVie, Inc.	4.550%	03/15/35	100,000	93,001	0.01%
254687FQ4	Walt Disney Co. (The)	3.800%	03/22/30	100,000	92,982	0.01%
53227JAA2	Life Storage LP	3.875%	12/15/27	100,000	92,875	0.01%
3128HVBU2	FHLMC	0.000%	02/01/34	109,719	92,819	0.01%
14732FAC6	Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	92,768	0.01%
31396VSS8	FNMA	4.250%	05/25/37	94,572	92,734	0.01%
756109AS3	Realty Income Corp.	3.000%	01/15/27	100,000	92,364	0.01%
501044DE8	Kroger Co. (The)	2.650%	10/15/26	100,000	92,189	0.01%
26884ABF9	ERP Operating LP	2.850%	11/01/26	100,000	92,159	0.01%
233331AY3	DTE Energy Co.	2.850%	10/01/26	100,000	91,775	0.01%
857477BV4	State Street Corp.	4.164%	08/04/33	100,000	91,764	0.01%
845437BP6	Southwestern Electric Power Co.	2.750%	10/01/26	100,000	91,297	0.01%
3136FEMZ2	FNMA	5.000%	06/01/35	561,259	91,215	0.01%
25156PBC6	Deutsche Telekom International Finance BV	4.750%	06/21/38	100,000	91,151	0.01%
74456QBR6	Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	90,914	0.01%
125896BR0	CMS Energy Corp.	2.950%	02/15/27	100,000	90,768	0.01%
03027XAW0	American Tower Corp.	3.800%	08/15/29	100,000	90,147	0.01%
00206RCP5	AT&T, Inc.	4.500%	05/15/35	100,000	89,947	0.01%
31398GJB6	FNMA	3.297%	12/25/39	87,551	88,438	0.01%
3128MDXA6	FHLMC	4.000%	12/01/28	89,866	87,869	0.01%
38375QX95	GNMA	5.250%	06/20/38	88,033	87,388	0.01%
00206RMM1	AT&T, Inc.	2.550%	12/01/33	114,000	87,284	0.01%
20030NDA6	Comcast Corp.	2.650%	02/01/30	100,000	86,073	0.01%
42770WAA7	Hero Funding Trust	3.750%	09/20/41	90,234	85,632	0.01%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	86,663	83,622	0.01%
86745LAA0	Helios Issuer, LLC	3.750%	06/20/46	92,536	81,310	0.01%
822582AD4	Shell International Finance BV	6.375%	12/15/38	73,000	81,026	0.01%
31418CCQ5	FNMA	3.500%	10/01/46	89,192	80,803	0.01%
3136FES37	FNMA	5.000%	03/25/35	515,046	80,226	0.01%

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Schedule of Investments (continued)
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
03027XBC3	American Tower Corp.	2.100%	06/15/30	100,000	\$79,164	0.01%
126408HG1	CSX Corp.	4.250%	11/01/66	100,000	78,279	0.01%
31395QCY4	FNMA	3.000%	08/25/42	87,523	78,198	0.01%
38378FHY9	GNMA	2.000%	01/20/43	100,000	78,083	0.01%
29278NAH6	Energy Transfer Operating LP	4.500%	04/15/24	75,000	74,028	0.01%
31398LJH2	FHLMC	4.500%	12/15/39	76,152	73,700	0.01%
31397NUG8	FNMA	5.000%	08/25/36	72,629	72,087	0.01%
3136AGZH8	FNMA	0.000%	10/25/43	98,266	71,657	0.01%
3137ACUF4	FHLMC	5.088%	07/15/41	70,971	70,492	0.01%
62548QAB7	Multi Family Connecticut Avenue	6.567%	03/25/50	70,466	69,519	0.01%
38378U8D2	GNMA	4.892%	07/20/64	69,329	68,934	0.01%
3137GAPS0	FHLMC	5.088%	10/15/40	69,286	68,342	0.01%
3136B5MM4	FNMA	4.000%	02/25/47	870,575	65,802	0.01%
61946FAA3	Mosaic Solar Loans, LLC	4.010%	06/22/43	70,001	64,618	0.01%
38380CUH4	GNMA	4.000%	02/20/44	807,864	61,665	0.01%
3136AQHT0	FNMA	3.500%	06/25/34	683,297	61,562	0.01%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	65,104	61,321	0.01%
3136AR2U1	FNMA	3.500%	03/25/35	587,801	60,201	0.01%
38379VWQ3	GNMA	3.500%	03/20/46	76,407	59,780	0.01%
3136FCJ56	FNMA	5.000%	02/01/36	424,892	59,359	0.01%
31398LQK7	FHLMC	0.000%	04/15/36	71,886	58,606	0.01%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	59,859	57,218	0.01%
31398KP95	FHLMC	4.500%	11/15/39	58,908	56,973	0.01%
3137AFRK0	FHLMC	2.112%	08/15/30	1,213,639	56,159	0.01%
3136ARX94	FNMA	3.500%	02/25/43	1,007,469	55,740	0.01%
252722AB9	Diamond Resorts Owner Trust	3.530%	02/20/32	57,796	55,622	0.01%
84861TAD0	Spirit Realty LP	4.000%	07/15/29	60,000	52,842	0.01%
31371HKW7	FNMA	6.500%	03/01/29	52,283	52,664	0.01%
38375Y3L4	GNMA	5.000%	12/20/38	52,218	51,758	0.01%
51889RAB5	Laurel Road Prime Student Loan	2.730%	10/25/48	52,518	50,958	0.01%
3128M8CW2	FHLMC	6.500%	09/01/38	46,868	49,582	0.01%
35137LAG0	Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	49,344	0.01%
3136AACT0	FNMA	2.000%	12/25/32	56,368	48,813	0.01%
38376R6W1	GNMA	4.738%	06/20/63	49,831	48,725	0.01%
502431AL3	L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	47,765	0.01%
38379TBD0	GNMA	2.500%	02/20/45	58,957	47,164	0.01%
64952WCH4	New York Life Global Funding	2.350%	07/14/26	50,000	45,707	0.01%
10112RAY0	Boston Properties LP	2.750%	10/01/26	50,000	45,126	0.01%
31392FWH6	FNMA	6.000%	12/25/32	44,246	44,562	0.01%
31283APR5	FHLMC	4.888%	05/15/28	43,853	43,766	0.01%
31393DUV1	FNMA	0.195%	06/25/43	9,050,277	43,578	0.01%
42772GAB8	Hero Funding Trust	4.670%	09/20/48	44,461	42,262	0.01%
3136ASED4	FNMA	3.500%	07/25/35	365,760	37,268	0.00%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	40,725	37,242	0.00%
38375UE89	GNMA	4.428%	08/20/67	36,888	35,947	0.00%
3136AKPY3	FNMA	1.433%	07/25/44	381,508	35,575	0.00%
3136ADFZ7	FNMA	3.000%	04/25/43	35,705	33,310	0.00%
3137ALS75	FHLMC	4.500%	09/15/41	350,323	33,215	0.00%
3136FENW8	FHLMC	0.000%	05/25/37	37,591	29,883	0.00%
31282YEU9	FHLMC	2.012%	05/15/36	282,921	29,535	0.00%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	29,966	28,366	0.00%
75973KAA8	Renew Financial, LLC	3.220%	09/22/53	32,002	28,094	0.00%
31396LCF5	FNMA	0.000%	10/25/36	28,503	24,837	0.00%
903436AA1	U.S. Airways Pass-Through Trust	7.125%	04/22/25	24,045	24,071	0.00%
31394DXZ8	FNMA	1.983%	05/25/35	277,974	13,805	0.00%

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
28 February 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
38378WNC3	GNMA	1.602%	02/20/42	236,470	\$10,145	0.00%
51888RAB6	Laurel Road Prime Student Loan	3.540%	05/26/43	9,435	9,256	0.00%
3137AURH4	FHLMC	3.500%	07/15/31	369,659	8,035	0.00%
86359BBS9	Structured Asset Securities Corp.	3.954%	12/25/33	8,058	7,434	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	134,216	7,255	0.00%
3137B2L99	FHLMC	3.000%	06/15/31	290,114	7,010	0.00%
3136ASTT3	FNMA	0.000%	01/25/43	11,453	6,756	0.00%
38061LAA7	Gold Key Resorts, LLC	3.220%	03/17/31	6,775	6,673	0.00%
38375B2M3	GNMA	0.457%	05/20/63	1,185,299	5,576	0.00%
38380LDK6	GNMA	1.557%	05/20/68	699,407	4,892	0.00%
91532RAA4	Upgrade Master Pass-Through Trust	3.750%	11/15/25	4,763	4,756	0.00%
31398PWQ8	FNMA	1.933%	05/25/40	38,757	3,335	0.00%
91531UAA8	Upgrade Master Pass-Through Trust	4.000%	07/15/25	2,752	2,745	0.00%
38376RYT7	GNMA	1.031%	08/20/66	872,448	2,026	0.00%
31396HEN5	FHLMC	2.112%	06/15/35	368,004	1,305	0.00%
Money Market Funds						5.74%
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class			44,566,092	\$44,583,919	5.74%

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.

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Net Assets: \$ 701,364,880

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
912810SQ2	U.S. Treasury Bonds	1.125%	08/15/40	16,000,000	\$10,616,250	1.51%
91282CAU5	U.S. Treasury Notes	0.500%	10/31/27	10,250,000	8,858,643	1.26%
912810SN9	U.S. Treasury Bonds	1.250%	05/15/50	14,850,000	8,726,115	1.24%
30768WAA6	FARM Mortgage Trust	2.180%	01/25/51	9,910,837	8,525,877	1.22%
912810ST6	U.S. Treasury Bonds	1.375%	11/15/40	11,000,000	7,611,914	1.09%
91282CCY5	U.S. Treasury Notes	1.250%	09/30/28	8,000,000	7,040,000	1.00%
9128335B2	U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,295,789	0.90%
3137H6WD3	FHLMC	3.000%	02/25/52	8,368,165	6,219,135	0.89%
3133LWAQ5	FHLMC	3.000%	11/01/50	6,507,844	5,927,664	0.85%
3137AYTA9	FHLMC	3.000%	02/15/43	6,714,308	5,610,131	0.80%
9128286N5	U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	5,310,270	5,177,513	0.74%
58940BAR7	Mercury Financial LLC	8.040%	09/20/27	5,000,000	4,999,430	0.71%
91282CAE1	U.S. Treasury Notes	0.625%	08/15/30	6,000,000	4,885,078	0.70%
3136AMXR5	FNMA	4.000%	12/25/43	4,992,062	4,843,760	0.69%
912828P46	U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,680,664	0.67%
912810SS8	U.S. Treasury Bonds	1.625%	11/15/50	7,150,000	4,624,598	0.66%
3136BNA89	FNMA	4.000%	08/25/52	4,651,944	4,270,664	0.61%
9128334Y3	U.S. Treasury STRIPS	0.000%	08/15/34	6,000,000	3,906,216	0.56%
3137BSJ20	FHLMC	3.500%	10/15/46	4,115,401	3,885,535	0.55%
9128337F1	U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	3,835,757	0.55%
38378PUZ9	GNMA	2.000%	11/20/42	4,500,000	3,832,223	0.55%
38382FM43	GNMA	1.250%	06/20/50	4,831,886	3,813,268	0.54%
3137H7YF4	FHLMC	4.000%	06/25/52	4,120,792	3,749,823	0.53%
3137FA5D6	FHLMC	3.000%	01/15/47	4,351,976	3,679,241	0.52%
3137AHHE1	FHLMC	4.500%	11/15/41	3,655,922	3,610,618	0.51%
58940BAS5	Mercury Financial LLC	9.590%	09/20/27	3,500,000	3,499,994	0.50%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	3,717,315	3,464,836	0.49%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	3,400,000	3,404,410	0.49%
912833Z60	U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,394,353	0.48%
912834DU9	U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,292,282	0.47%
58940BAA4	Mercury Financial Credit Card Master Trust	1.540%	03/23/26	3,285,000	3,285,000	0.47%
38383UCZ1	GNMA	4.000%	07/20/52	3,595,000	3,249,806	0.46%
3137H7HZ9	FHLMC	4.500%	12/25/50	3,323,080	3,175,239	0.45%
86745PAA1	Sunnova Solar Issuer, LLC	2.730%	11/01/55	3,891,343	3,035,156	0.43%
58940BAB2	Mercury Financial Credit Card Master Trust	2.330%	03/20/26	3,000,000	3,000,000	0.43%
05353LAA3	Avant Loans Funding Trust	1.210%	07/15/30	3,100,000	2,988,332	0.43%
74331FAC5	Progress Residential Trust	1.303%	04/17/38	3,400,000	2,984,320	0.43%
30328CAA3	Farmer Mac Agricultural Real Estate	2.540%	07/25/51	3,413,247	2,902,591	0.41%
9128334W7	U.S. Treasury STRIPS	0.000%	08/15/33	4,000,000	2,711,791	0.39%
3137B0EF7	FHLMC	3.000%	03/15/43	2,920,000	2,674,057	0.38%
912810SA7	U.S. Treasury Bonds	3.000%	02/15/48	3,000,000	2,642,109	0.38%
3137FY6S0	FHLMC	2.000%	07/25/47	3,750,000	2,637,339	0.38%
3617F4TN3	GNMA	4.500%	07/20/62	2,622,894	2,562,102	0.37%
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	2,500,000	2,523,092	0.36%
76971EAA2	RMF Buyout Issuance Trust	1.719%	10/25/50	2,691,011	2,516,095	0.36%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	2,500,000	2,499,775	0.36%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	2,500,000	2,476,361	0.35%
3137H44X5	FHLMC	2.000%	11/25/51	2,809,129	2,467,902	0.35%
3136B3JW1	FNMA	3.000%	10/25/48	2,730,543	2,437,599	0.35%
38383RT31	GNMA	3.500%	05/20/52	2,812,353	2,436,568	0.35%
05606GAN1	BX Trust	8.059%	06/15/36	2,500,000	2,299,572	0.33%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
31 January 2023

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	2,300,000	\$2,293,482	0.33%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	2,700,000	2,262,487	0.32%
30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	2,350,000	2,260,233	0.32%
38141GYB4	Goldman Sachs Group, Inc.	2.615%	04/22/32	2,700,000	2,256,003	0.32%
74333EAA0	Progress Residential Trust	1.558%	05/19/38	2,500,000	2,237,550	0.32%
3137FXPA0	FHLMC	0.750%	10/25/50	3,045,100	2,211,930	0.32%
912810RA8	U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	2,589,020	2,187,140	0.31%
91678YAA3	Upstart Securitization Trust	5.980%	08/20/32	2,189,632	2,156,847	0.31%
3137FJGW3	FHLMC	4.000%	04/15/51	2,326,401	2,142,836	0.31%
35563JAA1	MultiFamily Structured Credit Risk	6.110%	07/25/41	2,324,544	2,142,348	0.31%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	2,345,000	2,116,726	0.30%
38383LAG5	GNMA	5.750%	11/20/52	1,973,850	2,098,699	0.30%
05609GAJ7	BXMT Ltd.	6.709%	05/17/38	2,250,000	2,082,083	0.30%
68377WAA9	Oportun Funding, LLC	2.180%	10/08/31	2,260,000	2,030,620	0.29%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/26/26	2,440,000	2,019,932	0.29%
67578XAD0	Octana Receivables Trust	7.700%	09/20/30	2,000,000	2,012,238	0.29%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	2,000,000	2,010,071	0.29%
35563HAA5	MultiFamily Structured Credit Risk	8.560%	05/25/52	1,985,530	1,988,939	0.28%
04002VAA9	AREIT CRE Trust	5.560%	01/16/37	2,064,463	1,985,392	0.28%
3137FDVG4	FHLMC	3.500%	12/15/47	2,094,818	1,973,307	0.28%
89616TAD7	Tricon Residential Trust	6.230%	07/17/40	2,000,000	1,951,663	0.28%
9128337W4	U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,933,032	0.28%
317380AE3	Finance of America HECM Buyout	6.000%	09/25/27	2,000,000	1,919,082	0.27%
74332WAE3	Progress Residential Trust	2.721%	09/17/36	2,000,000	1,910,810	0.27%
912833X88	U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,894,595	0.27%
9128282R0	U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,884,141	0.27%
05608RAL9	BX Trust	6.703%	10/15/36	2,000,000	1,864,841	0.27%
3136AVZC6	FNMA	3.000%	07/25/45	2,044,494	1,801,316	0.26%
05549GAA9	BHMS Mortgage Trust	5.709%	07/16/35	1,840,991	1,793,724	0.26%
3137H5ZZ3	FHLMC	3.000%	07/25/51	2,560,815	1,773,275	0.25%
74333WAA0	Progress Residential Trust	2.393%	12/17/40	1,998,159	1,752,999	0.25%
10638JAB3	Brean ABS Trust	3.000%	07/25/62	2,100,000	1,748,766	0.25%
12433UAN5	BX Trust	6.429%	05/15/37	1,802,000	1,745,488	0.25%
10637WAC3	Brean ABS Trust	4.500%	09/25/62	2,635,276	1,744,196	0.25%
10637WAB5	Brean ABS Trust	4.500%	09/25/62	2,331,206	1,741,785	0.25%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	1,850,000	1,718,908	0.25%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	1,784,544	1,718,181	0.25%
35563GAA7	MultiFamily Structured Credit Risk	6.610%	11/25/51	1,785,513	1,702,450	0.24%
3136B8M63	FNMA	3.000%	03/25/50	2,077,414	1,641,614	0.23%
69290LAJ6	PPF Ltd.	6.854%	04/14/38	1,749,913	1,638,746	0.23%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	1,800,000	1,636,325	0.23%
38383LFJ4	GNMA	6.000%	11/20/52	1,500,715	1,631,024	0.23%
46591HBM1	J.P. Morgan Wealth Management	6.110%	02/26/71	1,811,648	1,607,680	0.23%
31735JAD7	Finance of America HECM Buyout	5.084%	11/25/25	1,650,000	1,551,815	0.22%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	1,750,000	1,540,124	0.22%
65339KCH1	NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,537,476	0.22%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,522,063	0.22%
00091XAC1	ACHV ABS Trust	7.420%	03/18/30	1,500,000	1,506,458	0.21%
37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	1,500,000	1,505,380	0.21%
55285BAG0	MF1 Multifamily Housing Mortgage Trust	8.971%	09/07/37	1,500,000	1,499,211	0.21%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	1,500,000	1,499,164	0.21%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	1,600,000	1,498,621	0.21%
3137FDDG4	FHLMC	3.500%	01/15/48	1,552,741	1,458,840	0.21%
9128337Q7	U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,455,390	0.21%
83404KAE3	Social Professional Loan Program	4.160%	11/26/40	1,585,000	1,441,622	0.21%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
05609VAL9	BX Trust	6.109%	09/15/36	1,500,000	\$1,441,330	0.21%
74331UAG3	Progress Residential Trust	4.450%	04/17/39	1,550,000	1,438,581	0.21%
68377BAB3	Opportunity Funding LLC	1.760%	03/08/28	1,540,000	1,438,209	0.21%
9128337T1	U.S. Treasury STRIPS	0.000%	05/15/33	2,100,000	1,437,592	0.21%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	1,500,000	1,430,159	0.20%
69354WAF3	PNMAC GMSR Issuer Trust	8.178%	05/25/27	1,500,000	1,429,740	0.20%
69290LAC1	PFP Ltd.	5.609%	04/16/38	1,499,925	1,415,209	0.20%
05608KAE0	BX Trust	5.561%	05/15/38	1,470,000	1,411,104	0.20%
12434LAJ3	BXMT Ltd.	6.390%	02/16/37	1,520,000	1,409,487	0.20%
69357XAA9	PFP Ltd.	5.454%	08/16/37	1,460,426	1,404,909	0.20%
38382GWF5	GNMA	2.500%	07/20/50	1,975,000	1,403,925	0.20%
55284JAE9	MF1 Multifamily Housing Mortgage Trust	6.260%	02/19/37	1,500,000	1,401,657	0.20%
65254BAB7	Newtek Small Business Loan Trust	7.750%	10/25/49	1,405,381	1,390,527	0.20%
9128334V9	U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,382,437	0.20%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	1,500,000	1,381,081	0.20%
68378NAC4	Opportunity Funding, LLC	7.400%	06/09/31	1,500,000	1,378,387	0.20%
3137F3K60	FHLMC	3.000%	03/15/48	1,527,831	1,377,041	0.20%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,425,362	1,373,747	0.20%
31396XWV2	FNMA	4.266%	08/27/36	1,600,000	1,373,191	0.20%
22966RAH9	CubeSmart LP	2.250%	12/15/28	1,600,000	1,372,683	0.20%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	1,550,000	1,367,720	0.20%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	1,538,426	1,361,162	0.19%
3137H3UE0	FHLMC	1.250%	11/25/51	1,640,698	1,361,128	0.19%
912810RT7	U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,359,127	0.19%
31398NUV4	FNMA	4.750%	10/25/40	1,346,918	1,356,208	0.19%
75524KPG3	Citizens Bank NA	4.575%	08/09/28	1,350,000	1,340,644	0.19%
46647PAM8	JPMorgan Chase & Co.	3.509%	01/23/29	1,425,000	1,335,264	0.19%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	1,500,000	1,319,863	0.19%
3137BLY44	FHLMC	3.500%	11/15/45	1,405,382	1,305,350	0.19%
88161KAG0	Tesla Auto Lease Trust	1.320%	09/22/25	1,400,000	1,301,751	0.19%
10638NAA6	Brean ABS Trust	1.750%	02/25/62	1,474,238	1,298,097	0.19%
38380XUD7	GNMA	3.500%	10/20/29	1,325,474	1,277,435	0.18%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	1,350,000	1,277,145	0.18%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	1,371,389	1,273,809	0.18%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	02/15/46	1,313,768	1,268,122	0.18%
3137FC6F6	FHLMC	3.000%	11/15/46	1,385,000	1,267,536	0.18%
3136BDNJ3	FNMA	1.500%	01/25/51	2,060,000	1,267,249	0.18%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	8.710%	03/15/29	1,200,000	1,260,097	0.18%
056054AJ8	BX Commercial Mortgage Trust	6.593%	10/15/36	1,275,000	1,246,184	0.18%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	1,419,504	1,231,420	0.18%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,500,000	1,229,235	0.18%
10638MAA8	Brean ABS Trust	1.750%	10/25/61	1,379,613	1,217,337	0.17%
00833PAA5	Affirm, Inc.	4.550%	06/15/27	1,223,893	1,203,093	0.17%
04002PAA2	AREIT CRE Trust	5.419%	11/17/38	1,248,318	1,194,755	0.17%
3136B5WJ0	FNMA	2.750%	08/25/49	1,667,483	1,191,655	0.17%
3137H1NR3	FHLMC	1.000%	08/25/50	1,514,290	1,187,872	0.17%
3136BLXF2	FNMA	2.000%	03/25/48	1,602,020	1,183,660	0.17%
3137BHBU0	FHLMC	4.000%	08/15/43	1,209,940	1,183,383	0.17%
03880XAJ5	Arbor Realty Collateralized Loan	7.279%	01/15/37	1,250,000	1,176,899	0.17%
03464MAE4	Angel Oak Mortgage Trust	5.400%	11/25/48	1,250,000	1,160,840	0.17%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	1,250,000	1,156,456	0.16%
53947DAJ5	LoanCore Issuer Ltd.	6.959%	05/15/36	1,170,000	1,151,317	0.16%
33767PAG3	Firstkey Homes Trust	4.500%	07/17/39	1,250,000	1,149,158	0.16%
38380XJ65	GNMA	4.000%	07/20/48	1,162,000	1,148,669	0.16%
37045VAY6	General Motors Co.	5.400%	10/15/29	1,150,000	1,142,459	0.16%

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
30227FAJ9	Extended Stay America Trust	6.710%	07/15/38	1,171,431	\$1,141,369	0.16%
3136ATQ49	FNMA	3.000%	10/25/46	1,238,010	1,139,143	0.16%
04681EAN7	A10 Securitization	4.937%	10/01/38	1,266,495	1,137,782	0.16%
3137F63U9	FHLMC	1.250%	11/25/50	1,451,774	1,135,819	0.16%
05608EAA2	BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,133,219	0.16%
04681EAL1	A10 Securitization	4.409%	10/01/38	1,241,661	1,127,677	0.16%
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	1,250,000	1,109,120	0.16%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,104,198	0.16%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	1,200,000	1,103,385	0.16%
76042EAB5	Republic Finance	3.540%	11/20/30	1,185,000	1,096,356	0.16%
05606GAG6	BX Trust	6.259%	06/15/36	1,150,000	1,089,350	0.16%
3137FDBN1	FHLMC	3.500%	01/15/48	1,194,416	1,088,550	0.16%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,063,081	0.15%
501895AC0	LHOME Mortgage Trust	4.458%	09/25/26	1,250,000	1,046,046	0.15%
3136B6VK6	FNMA	2.500%	10/25/49	1,612,826	1,043,813	0.15%
05606FAA1	BX Trust	3.202%	12/11/41	1,177,000	1,034,178	0.15%
38382VMD8	GNMA	1.500%	07/20/51	1,708,699	1,025,395	0.15%
92343VGN8	Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	1,019,046	0.15%
30322JAC0	First Help Financial, LLC	1.630%	09/15/27	1,090,000	1,002,066	0.14%
91159HJL5	US Bancorp	4.839%	02/01/34	1,000,000	994,078	0.14%
05609GAG3	BXMT Ltd.	6.209%	05/15/38	1,100,000	992,545	0.14%
64952WDS9	New York Life Global Funding	1.200%	08/07/30	1,250,000	991,575	0.14%
95000U2K8	Wells Fargo & Co.	2.164%	02/11/26	1,050,000	990,782	0.14%
61747YEU5	Morgan Stanley	4.889%	07/20/33	1,000,000	990,495	0.14%
41975AAA0	Hawaii Hotel Trust	5.609%	05/17/38	1,000,000	982,457	0.14%
3137AVPJ0	FHLMC	2.500%	10/15/42	1,208,000	981,928	0.14%
59217GFD6	Met Life Global Funding I	4.300%	08/25/29	1,000,000	981,833	0.14%
38379YKS6	GNMA	3.000%	06/20/46	1,110,000	981,620	0.14%
35563FAA9	MultiFamily Structured Credit Risk	6.310%	01/25/51	1,024,343	969,542	0.14%
3137FMSZ6	FHLMC	3.000%	07/15/49	1,339,325	967,358	0.14%
69354WAD8	PNMAC GMSR Issuer Trust	7.156%	08/25/23	1,000,000	965,359	0.14%
05608RAG0	BX Trust	6.105%	10/15/36	1,000,000	961,828	0.14%
05549GAG6	BHMS Mortgage Trust	5.959%	07/15/35	1,000,000	961,667	0.14%
38379VYZ1	GNMA	3.000%	12/20/45	1,052,844	961,552	0.14%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	1,000,000	961,181	0.14%
06051GHR3	Bank of America Corp.	3.458%	03/15/25	975,000	956,118	0.14%
83401CAC8	Social Professional Loan Program	3.050%	11/16/48	1,130,000	951,791	0.14%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	1,000,000	950,739	0.14%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	950,313	0.14%
30227FAL4	Extended Stay America Trust	7.310%	07/15/38	976,192	946,865	0.14%
3136AF5L4	FNMA	4.000%	08/25/43	1,000,000	943,612	0.13%
55282XAG5	MF1 Multifamily Housing Mortgage Trust	6.150%	03/17/31	1,000,000	933,316	0.13%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	1,000,000	929,665	0.13%
00489TAJ5	Acre Mortgage Trust	7.070%	12/15/37	1,000,000	928,532	0.13%
75575TAJ2	ReadyCap Commercial Mortgage Trust	6.789%	07/25/36	1,000,000	922,462	0.13%
38379WXZ0	GNMA	3.000%	05/20/46	1,015,817	921,692	0.13%
30297VAA8	FREMF Mortgage Trust	6.642%	01/25/29	984,593	921,033	0.13%
693475BJ3	PNC Financial Services Group, Inc.	6.037%	10/28/33	850,000	918,668	0.13%
05493JAJ0	BDS Ltd.	6.370%	01/18/36	1,000,000	918,433	0.13%
74331FAJ0	Progress Residential Trust	2.106%	04/17/38	1,058,000	912,130	0.13%
3133N3XH2	FHLMC	1.500%	11/01/50	1,173,553	911,606	0.13%
75575TAL7	ReadyCap Commercial Mortgage Trust	7.289%	07/25/36	1,000,000	908,962	0.13%
3136AYFY4	FNMA	3.500%	10/25/47	981,129	906,214	0.13%
03522AAH3	Anheuser-Busch Cos., LLC	4.700%	02/01/36	900,000	891,955	0.13%
3137H2GU2	FHLMC	2.000%	07/25/51	1,619,196	891,916	0.13%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	919,577	\$890,707	0.13%
14040HCH6	Capital One Financial Corp.	1.878%	11/02/27	1,000,000	885,266	0.13%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	1,000,000	878,215	0.13%
06051GHX0	Bank Of America Corp.	2.884%	10/22/30	1,000,000	876,539	0.13%
00217VAG5	AREIT CRE Trust	8.326%	06/17/39	900,000	872,568	0.12%
74368CAY0	Protective Life Global Funding	1.737%	09/21/30	1,100,000	868,540	0.12%
89788MAE2	Truist Financial Corp.	1.887%	06/07/29	1,000,000	864,949	0.12%
172967LD1	Citigroup, Inc.	3.887%	01/10/28	900,000	864,232	0.12%
3137FG3P8	FHLMC	4.000%	05/15/48	893,197	862,591	0.12%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	5.909%	07/15/25	882,756	860,612	0.12%
3136ACD73	FNMA	3.500%	03/25/43	1,000,000	859,500	0.12%
20030NDM0	Comcast Corp.	1.950%	01/15/31	1,025,000	857,874	0.12%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	1,000,000	855,579	0.12%
45866FAX2	Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	855,467	0.12%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	994,000	854,109	0.12%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	847,412	0.12%
3137BFBQ3	FHLMC	3.000%	11/15/44	1,020,410	845,389	0.12%
83403YAD6	Social Professional Loan Program	4.440%	05/25/40	900,000	843,347	0.12%
38378TDV9	GNMA	0.000%	05/20/43	1,294,967	841,057	0.12%
3136B5FW0	FNMA	3.000%	07/25/49	942,960	839,970	0.12%
3137F7J30	FHLMC	2.000%	03/25/50	995,088	839,502	0.12%
03881EAC1	Arbor Realty Collateralized Loan	5.854%	05/15/36	865,000	833,773	0.12%
3136B9GY7	FNMA	2.000%	04/25/50	1,254,000	829,259	0.12%
3137FNFP0	FHLMC	3.500%	09/25/49	1,000,000	829,114	0.12%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	970,583	827,044	0.12%
91282CAV3	U.S. Treasury Notes	0.875%	11/15/30	1,000,000	826,484	0.12%
38383GAH4	GNMA	1.750%	01/20/52	1,158,766	818,621	0.12%
95003LAL4	Wells Fargo Mortgage Trust	6.959%	02/15/40	909,022	817,602	0.12%
548661EA1	Lowes Cos., Inc.	2.625%	04/01/31	950,000	816,533	0.12%
26441CBS3	Duke Energy Corp.	4.300%	03/15/28	825,000	813,049	0.12%
46849LUX7	Jackson National Life Global	5.500%	01/09/26	800,000	811,160	0.12%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	809,694	0.12%
3137H5VS3	FHLMC	3.000%	02/25/52	987,138	802,731	0.11%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,000,000	796,058	0.11%
6174468U6	Morgan Stanley	1.794%	02/13/32	1,000,000	791,128	0.11%
3137FXRB6	FHLMC	1.000%	01/25/51	1,263,612	781,164	0.11%
58940BAF3	Mercury Financial Credit Card Master Trust	3.200%	09/21/26	880,000	780,657	0.11%
3136A6WE0	FNMA	3.500%	05/25/42	851,000	779,597	0.11%
858558AB5	Stellar Jay Ireland DAC	5.926%	03/15/28	946,940	779,029	0.11%
92826CAD4	Visa, Inc.	3.150%	12/14/25	800,000	776,831	0.11%
049560AQ8	Atmos Energy Corp.	4.125%	03/15/49	885,000	774,929	0.11%
172967ML2	Citigroup, Inc.	2.666%	01/29/31	900,000	774,634	0.11%
3137H2RX4	FHLMC	2.000%	01/15/43	1,049,335	769,897	0.11%
3136BJE76	FNMA	2.000%	11/25/51	1,417,778	763,533	0.11%
3136BFWW9	FNMA	1.000%	04/25/51	995,646	762,507	0.11%
12433UAL9	BX Trust	6.229%	05/15/35	785,000	762,350	0.11%
3137BDBN5	FHLMC	3.500%	02/15/52	836,677	758,985	0.11%
74332YAG4	Progress Residential Trust	5.734%	06/17/39	800,000	755,131	0.11%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	5.650%	07/15/36	777,000	750,608	0.11%
74332YAJ8	Progress Residential Trust	6.618%	06/17/39	800,000	749,320	0.11%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	10.217%	09/17/37	750,000	744,044	0.11%
172967NG2	Citigroup, Inc.	3.070%	02/24/28	800,000	743,642	0.11%
3138L5SD3	FNMA	4.940%	12/01/43	737,093	740,969	0.11%
91159HJC5	US Bancorp	2.215%	01/27/28	800,000	731,233	0.10%
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	730,798	0.10%

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Schedule of Investments (continued)
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
446150BB9	Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	\$730,586	0.10%
59217GGU7	Met Life Global Funding I	1.550%	01/07/31	900,000	726,883	0.10%
05609VAG0	BX Commercial Mortgage Trust	5.409%	09/15/36	750,000	723,715	0.10%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	1,000,000	713,788	0.10%
172967NX5	Citigroup, Inc.	5.610%	09/29/26	700,000	711,239	0.10%
10638JAD9	Brean ABS Trust	3.000%	07/25/62	1,016,532	710,289	0.10%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	1,100,000	709,932	0.10%
21036PBE7	Constellation Brands, Inc.	3.150%	08/01/29	775,000	707,214	0.10%
74460WAD9	Public Storage	1.850%	05/01/28	800,000	705,138	0.10%
03040WAY1	American Water Capital Corp.	2.300%	06/01/31	825,000	704,474	0.10%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/26	707,232	702,505	0.10%
06051GHD4	Bank of America Corp.	3.419%	12/20/28	750,000	700,233	0.10%
3138LJZP8	FNMA	3.140%	07/01/32	750,000	697,942	0.10%
12690CAA1	Credit Suisse Mortgage Trust	4.284%	04/17/36	727,000	697,750	0.10%
00287YBX6	AbbVie, Inc.	3.200%	11/21/29	750,000	697,376	0.10%
55282XAA8	MF1 Multifamily Housing Mortgage Trust	5.300%	07/15/36	705,968	691,578	0.10%
38383D4Q8	GNMA	1.500%	12/20/51	1,133,749	689,197	0.10%
3137BFJ36	FHLMC	0.000%	10/15/41	917,018	687,038	0.10%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	685,534	0.10%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	681,303	0.10%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	700,000	680,612	0.10%
25466AAP6	Discover Bank	4.650%	09/13/28	700,000	679,006	0.10%
56585AAJ1	Marathon Petroleum Corp.	5.000%	09/15/54	750,000	677,569	0.10%
25746UDJ5	Dominion Energy, Inc.	1.450%	04/15/26	750,000	677,079	0.10%
06051GKQ1	Bank of America Corp.	4.571%	04/27/33	700,000	676,389	0.10%
3136A9VE5	FNMA	0.000%	11/24/42	980,829	668,611	0.10%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	700,000	667,933	0.10%
83404WAC1	Social Professional Loan Program	3.730%	08/17/48	750,000	665,879	0.09%
95000U2U6	Wells Fargo & Co.	3.350%	03/02/33	750,000	661,351	0.09%
38380YTX3	GNMA	3.500%	09/20/48	689,379	657,679	0.09%
3137F96P1	FHLMC	1.000%	02/25/51	829,410	656,369	0.09%
69290LAE7	PFP Ltd.	5.854%	04/14/38	699,965	655,167	0.09%
31392JAA7	FNMA	6.500%	07/25/42	633,631	652,710	0.09%
36259AAJ8	Goldman Sachs Mortgage Securities Corp. Trust	5.709%	07/15/25	663,210	649,711	0.09%
976826BP1	Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	649,390	0.09%
023135CG9	Amazon.com, Inc.	3.450%	04/13/29	675,000	649,006	0.09%
3137H4CS7	FHLMC	2.500%	12/25/51	1,029,565	648,585	0.09%
501894AC3	LHOME Mortgage Trust	4.458%	09/25/26	750,000	648,374	0.09%
06051GJC4	Bank of America Corp.	1.486%	05/19/24	655,000	647,800	0.09%
46647PBL9	JPMorgan Chase & Co.	2.522%	04/22/31	750,000	640,972	0.09%
00489TAL0	Acre Mortgage Trust	7.570%	12/15/37	675,000	640,289	0.09%
95003LAG5	Wells Fargo Mortgage Trust	5.909%	02/15/40	681,766	638,988	0.09%
87264ABV6	T-Mobile USA, Inc.	3.375%	04/15/29	700,000	638,002	0.09%
52607MAC3	Lendmark Funding Trust	3.410%	11/20/31	750,000	634,190	0.09%
53948PAB4	Loanpal Solar Loan Ltd.	2.840%	01/20/48	822,780	628,598	0.09%
38382FF33	GNMA	3.000%	04/20/50	839,531	627,918	0.09%
38141GWZ3	Goldman Sachs Group, Inc.	4.223%	05/01/29	650,000	626,770	0.09%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	621,373	0.09%
548661CJ4	Lowes Cos., Inc.	5.500%	10/15/35	600,000	621,242	0.09%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	700,000	618,850	0.09%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	700,000	612,913	0.09%
31397U6D6	FNMA	4.500%	07/25/41	619,301	612,898	0.09%
3136B0VY9	FNMA	3.500%	02/25/48	665,296	611,948	0.09%
95000U2X0	Wells Fargo & Co.	3.908%	04/25/26	625,000	610,606	0.09%
55279HAT7	M&T Bank Trust Co.	5.400%	11/21/25	600,000	610,209	0.09%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
74331AAA0	Progress Residential Trust	2.687%	10/17/36	635,000	\$608,283	0.09%
3136A6AS3	FNMA	3.500%	05/25/42	683,221	608,133	0.09%
38380GSU9	GNMA	4.000%	08/20/47	650,685	607,333	0.09%
06406RBA4	Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	597,160	0.09%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	631,694	596,052	0.09%
6174468X0	Morgan Stanley	1.928%	04/28/32	750,000	595,780	0.09%
00206RFX1	AT&T, Inc.	2.300%	06/01/27	650,000	594,058	0.08%
3622AAF90	GNMA	4.500%	08/20/49	607,457	592,742	0.08%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	758,841	592,689	0.08%
38218QAA8	GoodGreen Trust	3.260%	10/15/53	644,656	590,555	0.08%
95000U2S1	Wells Fargo & Co.	2.393%	06/02/28	650,000	589,077	0.08%
30306MAG4	FREMF Mortgage Trust	6.342%	12/25/24	603,756	587,136	0.08%
46591HBZ2	Chase Mortgage Finance Corp.	5.860%	02/25/50	705,237	585,610	0.08%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	583,788	0.08%
68377GAC0	Oportun Funding, LLC	3.650%	05/08/31	650,000	583,201	0.08%
822582CD2	Royal Dutch Shell plc	2.375%	11/07/29	645,000	577,683	0.08%
21873AAN7	Corevest American Finance Ltd.	3.379%	12/15/52	750,000	577,422	0.08%
3136B95Z6	FNMA	2.000%	06/25/50	935,000	575,445	0.08%
46591HBK5	J.P. Morgan Wealth Management	5.610%	02/26/71	654,631	573,107	0.08%
06368EDC3	Bank of Montreal France	0.949%	01/22/27	630,000	563,837	0.08%
3136B15C4	FNMA	4.000%	06/25/48	622,735	558,847	0.08%
74368CBG8	Protective Life Global Funding	1.900%	07/05/28	650,000	556,039	0.08%
68389XBW4	Oracle Corp.	3.600%	04/01/40	700,000	554,634	0.08%
05359AAG8	Aventura Mall Trust	4.249%	07/09/40	650,000	552,874	0.08%
756109AZ7	Realty Income Corp.	0.750%	03/15/26	625,000	552,820	0.08%
3136B3W97	FNMA	3.500%	03/25/49	573,347	551,898	0.08%
3136B1YE8	FNMA	3.500%	05/25/48	600,000	551,718	0.08%
423452AG6	Helmerich & Payne, Inc.	2.900%	09/29/31	650,000	550,140	0.08%
3137FQU43	FHLMC	2.500%	05/25/49	758,520	544,110	0.08%
06406RBM8	Bank of NY Mellon Corp.	5.834%	10/25/33	500,000	541,516	0.08%
43732TAC5	Home Partners of America Trust	2.922%	10/19/39	599,984	538,393	0.08%
92343VEA8	Verizon Communications, Inc.	4.500%	08/10/33	550,000	537,718	0.08%
655844CM8	Norfolk Southern Corp.	3.000%	03/15/32	600,000	534,616	0.08%
75907UAC3	Regional Management Issuance Trust	3.230%	08/15/33	650,000	531,652	0.08%
65246QAA7	NRZ Excess Spread Collateralization	3.474%	11/25/26	598,612	531,589	0.08%
316773DJ6	Fifth Third Bancorp	6.361%	10/27/28	500,000	529,056	0.08%
880591EJ7	Tennessee Valley Authority	4.625%	09/15/60	525,000	524,477	0.07%
29449WAF4	Equitable Financial Life	1.800%	03/08/28	609,000	523,796	0.07%
25278XAW9	Diamondback Energy, Inc.	6.250%	03/15/53	500,000	522,862	0.07%
30322JAA4	First Help Financial, LLC	0.830%	12/15/26	547,048	522,157	0.07%
96034LAE1	Westgate Resorts	6.213%	03/20/34	526,410	520,804	0.07%
38382QPY0	GNMA	1.000%	05/20/51	666,059	519,359	0.07%
025816CY3	American Express Co.	3.950%	08/01/25	525,000	516,938	0.07%
38383DBC1	GNMA	1.500%	11/20/51	1,095,065	516,507	0.07%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	550,000	511,143	0.07%
12189LAC5	Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	511,126	0.07%
89115A2M3	Toronto-Dominion Bank / The	5.156%	01/10/28	500,000	510,172	0.07%
3136B25U2	FNMA	4.000%	09/25/48	571,817	506,253	0.07%
78016FZW7	Royal Bank of Canada	4.900%	01/12/28	500,000	504,245	0.07%
14040HCX1	Capital One Financial Corp.	5.468%	02/01/29	500,000	503,183	0.07%
38383HNB1	GNMA	5.250%	01/20/53	505,050	502,983	0.07%
89788MAL6	Truist Financial Corp.	4.873%	01/26/29	500,000	502,826	0.07%
38382KV67	GNMA	1.000%	11/20/50	586,174	500,769	0.07%
6174468W2	Morgan Stanley	4.425%	01/25/24	500,000	499,510	0.07%
49327M3A0	KeyBank NA	4.640%	01/03/24	500,000	499,107	0.07%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
31393DUU3	FNMA	4.299%	06/25/43	518,442	\$499,104	0.07%
3136AJBU9	FNMA	4.000%	02/25/44	534,136	495,146	0.07%
57629WDK3	MassMutual Glocal Funding	4.150%	08/26/25	500,000	493,634	0.07%
26442UAL8	Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	493,130	0.07%
31397SBL7	FNMA	5.000%	03/25/41	481,367	491,107	0.07%
912834KP2	U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	490,455	0.07%
61746BDZ6	Morgan Stanley	3.875%	01/27/26	500,000	488,271	0.07%
747525BT9	QUALCOMM, Inc.	6.000%	05/20/53	425,000	487,503	0.07%
00287YAQ2	AbbVie, Inc.	3.600%	05/14/25	500,000	487,347	0.07%
89053BAA2	Toorak Mortgage Corp.	2.240%	06/25/24	510,000	484,875	0.07%
35708AAG3	FREMF Mortgage Trust	6.442%	10/27/25	491,756	482,544	0.07%
74256LEE5	Principal Life Global Funding II	1.250%	06/23/25	525,000	481,640	0.07%
3137A2TQ4	FHLMC	4.000%	11/15/40	499,243	480,171	0.07%
193051AQ2	Cold Storage Trust	7.225%	11/16/37	491,495	479,181	0.07%
38382RGV4	GNMA	1.000%	07/20/50	613,316	478,557	0.07%
3140JAVD7	FNMA	3.353%	11/01/26	490,515	477,282	0.07%
254687FL5	Walt Disney Co. (The)	2.000%	09/01/29	550,000	475,271	0.07%
83401AAC2	Social Professional Loan Program	4.140%	02/25/48	500,000	474,984	0.07%
38381XUZ7	GNMA	3.000%	08/20/49	540,446	474,740	0.07%
880591EY4	Tennessee Valley Authority	4.250%	09/15/52	500,000	474,354	0.07%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	550,000	473,987	0.07%
172967MX6	Citigroup, Inc.	0.981%	05/01/25	500,000	473,510	0.07%
89236TJH9	Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	472,175	0.07%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	500,000	470,376	0.07%
38141GXH2	Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	469,750	0.07%
20030NEA5	Comcast Corp.	5.350%	11/15/27	450,000	468,832	0.07%
126650DJ6	CVS Health Corp.	3.750%	04/01/30	500,000	468,478	0.07%
75575TAG8	ReadyCap Commercial Mortgage Trust	6.289%	07/25/36	500,000	468,010	0.07%
91679LAB8	Upstart Securitization Trust	1.660%	07/20/31	500,000	467,848	0.07%
38381AUR5	GNMA	4.000%	11/20/48	509,025	466,146	0.07%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	500,000	464,018	0.07%
78355HKT5	Ryder System, Inc.	2.850%	03/01/27	500,000	460,975	0.07%
742855AA7	Prodigy Finance	5.756%	07/25/51	470,520	460,744	0.07%
031162DD9	Amgen, Inc.	3.000%	02/22/29	500,000	459,145	0.07%
38381VBG4	GNMA	4.000%	04/20/49	490,565	458,585	0.07%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	500,000	458,566	0.07%
98978VAV5	Zoetis, Inc.	5.600%	11/16/32	425,000	457,442	0.07%
38378FTQ3	GNMA	3.000%	01/20/43	532,000	453,933	0.06%
539830BW8	Lockheed Martin Corp.	5.250%	01/15/33	425,000	453,527	0.06%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	509,848	452,133	0.06%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	500,000	451,981	0.06%
025537AR2	American Electric Power, Inc.	1.000%	11/01/25	500,000	450,252	0.06%
68389XBD6	Oracle Corp.	3.250%	05/15/30	500,000	449,912	0.06%
78458MAG9	SMR Mortgage Trust	8.428%	02/25/39	482,295	449,509	0.06%
65252XAA3	Newtek Small Business Loan Trust	6.600%	12/25/44	457,471	448,399	0.06%
808513BF1	Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	447,645	0.06%
46647PBT2	JPMorgan Chase & Co.	1.045%	11/19/26	500,000	447,529	0.06%
38380YRT4	GNMA	4.000%	08/20/48	477,153	447,207	0.06%
74256LEK1	Principal Life Global Funding II	0.875%	01/12/26	500,000	446,621	0.06%
38381XTS5	GNMA	3.500%	08/20/49	517,000	445,679	0.06%
38381BAV6	GNMA	4.000%	12/20/48	486,919	445,123	0.06%
98978VAS2	Zoetis, Inc.	2.000%	05/15/30	525,000	444,477	0.06%
38380ATH0	GNMA	3.000%	09/20/46	500,000	443,413	0.06%
3137FWSQ4	FHLMC	1.500%	10/25/50	684,000	442,088	0.06%
3136AUFW6	FNMA	3.000%	11/25/46	609,004	441,936	0.06%

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Schedule of Investments (continued)

Diamond Hill Core Bond Fund

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
43731QAC2	Home Partners of America Trust	3.157%	09/17/27	484,279	\$441,381	0.06%
00206RBH4	AT&T, Inc.	4.300%	12/15/42	500,000	441,337	0.06%
30212PAR6	Expedia Group, Inc.	3.250%	02/15/30	500,000	439,536	0.06%
501044DQ1	Kroger Co. (The)	1.700%	01/15/31	550,000	439,022	0.06%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	528,233	438,298	0.06%
91682CAA5	Upstart Pass-Through Trust	2.500%	04/20/27	465,188	436,806	0.06%
12563LAP2	CLI Funding VI, LLC	3.620%	09/18/45	492,700	435,918	0.06%
38380AUC9	GNMA	3.000%	09/20/46	500,000	432,747	0.06%
68389XCE3	Oracle Corp.	2.875%	03/25/31	500,000	430,660	0.06%
665772CT4	Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	428,759	0.06%
38374GV41	GNMA	6.000%	06/20/34	413,951	426,378	0.06%
31428XCD6	FedEx Corp.	2.400%	05/15/31	500,000	422,296	0.06%
53948NAB9	Loanpal Solar Loan Ltd.	3.450%	12/20/47	539,672	422,181	0.06%
31418CL85	FNMA	4.500%	06/01/37	420,003	421,515	0.06%
38379QDD4	GNMA	3.500%	09/20/35	436,000	421,514	0.06%
68233JBB9	Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	420,266	0.06%
6944PL2D0	Pacific Life Global Fund II	1.450%	01/20/28	500,000	419,804	0.06%
87264ACW3	T Mobile USA, Inc.	5.650%	01/15/53	400,000	417,287	0.06%
3137ASKV5	FHLMC	2.500%	07/15/42	475,000	416,444	0.06%
3137H3UW0	FHLMC	2.000%	01/25/50	658,239	416,387	0.06%
47837RAD2	Johnson Controls International plc	2.000%	09/16/31	500,000	414,333	0.06%
57629WCZ1	MassMutual Global Funding	2.150%	03/09/31	500,000	413,014	0.06%
3136B6US0	FNMA	2.750%	10/25/49	573,952	409,243	0.06%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	511,353	407,640	0.06%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	450,000	405,091	0.06%
3138EPNB6	FNMA	4.000%	01/01/35	415,126	405,056	0.06%
437076CS9	Home Depot, Inc.	4.500%	09/15/32	400,000	404,865	0.06%
31395NXE2	FNMA	5.156%	07/25/36	401,174	404,653	0.06%
92343VFR0	Verizon Communications, Inc.	1.750%	01/20/31	500,000	402,638	0.06%
24422EWL9	John Deere Capital Corp.	4.350%	09/15/32	400,000	402,381	0.06%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	415,010	400,888	0.06%
931142EY5	Walmart, Inc.	4.150%	09/09/32	400,000	400,797	0.06%
03076CAL0	Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	400,682	0.06%
38379B3J5	GNMA	3.000%	02/16/40	443,238	398,649	0.06%
3137B03R3	FHLMC	0.516%	02/15/33	483,339	398,603	0.06%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	513,609	398,017	0.06%
3136ADTT6	FNMA	3.000%	01/25/43	419,000	396,930	0.06%
66815L2K4	Northwestern Mutual Global Funding	4.350%	09/15/27	400,000	396,189	0.06%
91324PEK4	UnitedHealth Group, Inc.	4.750%	05/15/52	400,000	396,130	0.06%
42771AAB2	Hero Funding Trust	3.950%	09/20/48	420,527	396,090	0.06%
446150BA1	Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	394,539	0.06%
66815L2J7	Northwestern Mutual Global Funding	4.000%	07/01/25	400,000	394,435	0.06%
46647PCR5	JPMorgan Chase & Co.	2.545%	11/08/32	475,000	394,297	0.06%
46647PBE5	JPMorgan Chase & Co.	2.739%	10/15/30	450,000	393,306	0.06%
38381ALQ7	GNMA	3.500%	01/20/30	400,089	389,729	0.06%
314353AA1	FedEx Corp.	1.875%	02/20/34	468,854	387,863	0.06%
94106LBA6	Waste Management, Inc.	3.125%	03/01/25	400,000	387,768	0.06%
06051GJB6	Bank of America Corp.	2.592%	04/29/31	450,000	384,855	0.05%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	418,000	384,007	0.05%
744448CX7	Public Service Co. of Colorado	4.500%	06/01/52	400,000	383,945	0.05%
031162DJ6	Amgen, Inc.	4.200%	03/01/33	400,000	383,779	0.05%
3137FCHG2	FHLMC	3.000%	12/15/47	441,240	383,736	0.05%
65252MAA7	Newtek Small Business Loan Trust	6.950%	02/25/44	388,420	382,968	0.05%
025816CQ0	American Express Co.	2.250%	03/04/25	400,000	380,557	0.05%
037833ER7	Apple, Inc.	4.100%	08/08/62	425,000	380,349	0.05%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
31335CDN1	FHLMC	4.500%	12/01/37	373,802	\$377,977	0.05%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	400,000	375,438	0.05%
64110LAX4	Netflix, Inc.	6.375%	05/15/29	350,000	375,032	0.05%
38382LSV4	GNMA	1.250%	12/20/50	598,103	371,203	0.05%
30298NAG2	FREMF Mortgage Trust	6.642%	08/25/29	394,512	364,979	0.05%
38141GYE8	Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	363,883	0.05%
3137FKAD8	FHLMC	3.500%	02/15/30	370,918	360,872	0.05%
24422EWN5	John Deere Capital Corp.	4.850%	10/11/29	350,000	360,035	0.05%
46647PCB0	JPMorgan Chase & Co.	1.578%	04/22/27	400,000	359,497	0.05%
21134LAA6	Continental Credit Card, LLC	3.830%	08/15/26	362,147	358,784	0.05%
57629WDE7	MassMutual Global Funding	1.200%	07/16/26	400,000	358,026	0.05%
38376U3C1	GNMA	3.500%	05/20/47	426,656	357,288	0.05%
40434LAL9	HP, Inc.	4.200%	04/15/32	400,000	356,904	0.05%
3136B1FL3	FNMA	4.000%	01/25/48	2,273,592	355,444	0.05%
95003LAJ9	Wells Fargo Mortgage Trust	6.259%	02/15/40	386,334	354,424	0.05%
30260WAA9	FHF Trust	1.270%	03/15/27	368,084	353,760	0.05%
89236TKQ7	Toyota Motor Credit Corp.	4.625%	01/12/28	350,000	353,558	0.05%
90932VAA3	United Airlines Pass-Through Trust	4.875%	07/15/27	361,750	352,504	0.05%
844741BF4	Southwest Airlines Co.	2.625%	02/10/30	400,000	349,898	0.05%
24703DBL4	Dell International LLC / EMC Corp.	5.750%	02/01/33	350,000	349,725	0.05%
83406TAC6	Social Professional Loan Program	3.120%	05/15/46	425,000	347,423	0.05%
3138WHCZ3	FNMA	3.500%	06/01/31	352,181	346,832	0.05%
58989V2E3	Met Tower Global Funding	3.700%	06/13/25	350,000	340,623	0.05%
824348BD7	Sherwin Williams Co.	3.300%	02/01/25	350,000	339,817	0.05%
3136A9VH8	FNMA	0.000%	11/25/42	464,337	339,721	0.05%
50540RAX0	Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	337,878	0.05%
78015K7H1	Royal Bank of Canada	1.150%	06/10/25	365,000	336,676	0.05%
595620AT2	MidAmerican Energy Co.	3.650%	04/15/29	350,000	336,642	0.05%
38145GAH3	Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	336,175	0.05%
49326EEJ8	KeyCorp	2.550%	10/01/29	385,000	335,088	0.05%
3622A2XG2	GNMA	5.500%	11/15/38	312,471	330,870	0.05%
3137BJAZ6	FHLMC	3.000%	05/15/45	402,636	330,623	0.05%
3140JBGH3	FNMA	3.000%	12/01/47	366,397	330,493	0.05%
35708UAC8	FREMF Mortgage Trust	6.892%	11/25/24	330,814	325,608	0.05%
38380UX40	GNMA	3.000%	01/20/48	400,758	324,494	0.05%
778296AG8	Ross Stores, Inc.	1.875%	04/15/31	400,000	324,269	0.05%
91681MAA4	Upstart Securitization Trust	2.750%	02/20/27	338,989	323,841	0.05%
68377FAC2	Oportun Funding XIII, LLC	3.870%	08/08/25	329,961	321,348	0.05%
3136ADSQ3	FNMA	3.000%	02/25/43	350,000	320,164	0.05%
3138WU4E0	FNMA	3.500%	06/01/33	327,355	318,464	0.05%
3136ADQF9	FNMA	3.000%	05/25/42	332,488	318,191	0.05%
3136B0WV4	FNMA	5.000%	02/25/48	1,667,139	317,630	0.05%
00287YBV0	AbbVie, Inc.	2.950%	11/21/26	335,000	317,021	0.05%
3137BRZK4	FHLMC	5.559%	11/15/37	317,018	316,320	0.05%
822866AA7	Shelter Growth Capital Partners, LLC	5.534%	09/15/36	320,448	315,957	0.05%
31397UM30	FNMA	4.000%	07/25/41	321,407	313,996	0.04%
89114QCP1	Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	313,375	0.04%
3136B1LK8	FNMA	4.500%	04/25/48	1,873,768	313,267	0.04%
31394ARR9	FNMA	0.000%	11/25/32	357,276	311,981	0.04%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	318,175	310,483	0.04%
31393XA49	FNMA	6.000%	04/25/34	293,929	307,402	0.04%
35709BAC9	FREMF Mortgage Trust	6.042%	07/25/28	338,254	306,918	0.04%
38379FUL1	GNMA	3.000%	01/20/29	316,883	304,792	0.04%
89236TKD6	Toyota Motor Credit Corp.	4.450%	06/29/29	300,000	301,896	0.04%
91159HJF8	US Bancorp	4.548%	07/22/28	300,000	299,549	0.04%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
12597UAC1	CIG Auto Receivables Trust	1.750%	02/12/26	298,812	\$297,867	0.04%
02665XAE9	American Homes 4 Rent	6.418%	12/18/36	300,000	297,703	0.04%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	320,707	296,714	0.04%
05565EBK0	BMW US Capital, LLC	3.900%	04/09/25	300,000	295,604	0.04%
02665UAE5	American Homes 4 Rent	6.231%	10/17/36	300,000	294,361	0.04%
12597UAD9	CIG Auto Receivables Trust	2.350%	01/12/26	300,000	294,361	0.04%
3136A8WA4	FNMA	2.500%	09/25/42	360,000	294,345	0.04%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	300,000	293,533	0.04%
49326EEN9	KeyCorp	4.789%	06/01/33	300,000	293,510	0.04%
031162CV0	Amgen, Inc.	1.900%	02/21/25	310,000	292,385	0.04%
22551EAA4	Credito RL USA	1.350%	02/16/27	298,118	291,972	0.04%
38378HSU1	GNMA	4.500%	09/20/42	289,495	289,625	0.04%
68389XCK9	Oracle Corp.	6.900%	11/09/52	250,000	289,185	0.04%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	323,775	288,430	0.04%
3136AG5V0	FNMA	4.500%	11/25/43	300,000	288,024	0.04%
12690CAG8	Credit Suisse Mortgage Trust	4.782%	04/17/36	300,000	283,162	0.04%
035240AV2	Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	282,946	0.04%
78016FZQ0	Royal Bank of Canada	3.875%	05/04/32	300,000	281,201	0.04%
38378GBA5	GNMA	2.000%	09/20/42	342,000	278,247	0.04%
3136B4E38	FNMA	4.000%	07/25/49	318,000	276,697	0.04%
049560AR6	Atmos Energy Corp.	2.625%	09/15/29	310,000	276,288	0.04%
302491AU9	FMC Corp.	3.450%	10/01/29	300,000	275,861	0.04%
55903VAJ2	Magallanes, Inc.	4.054%	03/15/29	300,000	275,343	0.04%
3137B1W73	FHLMC	3.000%	05/15/43	329,708	274,465	0.04%
233851DY7	Daimler Finance, LLC	1.750%	03/10/23	275,000	274,136	0.04%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	299,756	274,050	0.04%
74368CBL7	Protective Life Global Funding	3.218%	03/28/25	285,000	273,364	0.04%
3132FTAL2	FHLMC	4.000%	11/01/34	279,577	273,103	0.04%
110122DU9	Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	271,831	0.04%
89236THW8	Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	271,345	0.04%
071813CL1	Baxter International, Inc.	1.915%	02/01/27	300,000	270,777	0.04%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	292,064	269,539	0.04%
03040WAW5	American Water Capital Corp.	2.800%	05/01/30	300,000	268,286	0.04%
3137A6JS2	FHLMC	5.000%	02/15/41	262,142	268,035	0.04%
91324PER9	UnitedHealth Group, Inc.	5.350%	02/15/33	250,000	266,434	0.04%
609207BB0	Mondelez International, Inc.	3.000%	03/17/32	300,000	265,982	0.04%
03027XBR0	American Tower Corp.	1.450%	09/15/26	300,000	265,802	0.04%
38375CZ45	GNMA	2.500%	06/20/42	330,000	265,482	0.04%
60920LAR5	Mondelez International, Inc.	1.250%	09/24/26	300,000	264,875	0.04%
025816DB2	American Express Co.	5.850%	11/05/27	250,000	264,423	0.04%
06051GLC1	Bank of America Corp.	6.204%	11/10/28	250,000	263,635	0.04%
316773CY4	Fifth Third Bancorp	2.375%	01/28/25	275,000	262,360	0.04%
693506BS5	PPG Industries, Inc.	2.550%	06/15/30	300,000	259,869	0.04%
7591EPAQ3	Regions Financial Corp.	2.250%	05/18/25	275,000	259,808	0.04%
31396KUR1	FHLMC	6.000%	07/25/36	247,388	259,756	0.04%
31620MBS4	Fidelity National Information Services	1.650%	03/01/28	300,000	258,353	0.04%
89788MAJ1	Truist Financial Corp.	5.900%	10/28/26	250,000	257,362	0.04%
31418BNQ5	FNMA	3.500%	03/01/35	261,794	257,227	0.04%
94106LBN8	Waste Management, Inc.	1.150%	03/15/28	300,000	256,206	0.04%
38381YST2	GNMA	3.500%	08/20/49	1,621,158	256,173	0.04%
36297GPF1	GNMA	4.500%	07/15/40	251,771	255,398	0.04%
3136AGSP8	FNMA	5.000%	10/25/43	250,000	255,369	0.04%
38380U5F6	GNMA	2.750%	01/20/48	284,000	254,131	0.04%
337158AJ8	First Horizon Bank	5.750%	05/01/30	250,000	253,273	0.04%
037833DU1	Apple, Inc.	1.650%	05/11/30	300,000	252,622	0.04%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3138EKRW7	FNMA	3.500%	02/01/33	257,730	\$252,293	0.04%
3136AFXL3	FNMA	0.746%	08/25/43	350,236	251,236	0.04%
26443TAC0	Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	251,223	0.04%
49327M3G7	Keybank NA	4.700%	01/26/26	250,000	250,305	0.04%
38375UMN7	GNMA	4.342%	07/20/64	249,613	248,197	0.04%
49327M3E2	KeyBank NA	4.150%	08/08/25	250,000	247,127	0.04%
11102AAE1	British Telecommunications plc	3.250%	11/08/29	275,000	245,754	0.04%
3138LF7L6	FNMA	2.550%	12/01/28	264,239	245,015	0.03%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	279,001	243,069	0.03%
74977RDF8	Cooperative Rabobank UA	2.625%	07/22/24	250,000	241,915	0.03%
20034DJA8	Comerica Bank	2.500%	07/23/24	250,000	241,360	0.03%
03076CAK2	Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	241,349	0.03%
66981EAG8	A10 Securitization	4.129%	08/15/40	250,000	241,126	0.03%
30231GAT9	Exxon Mobil Corp.	3.043%	03/01/26	250,000	241,020	0.03%
61946NAA6	Mosaic Solar Loans, LLC	2.100%	04/20/46	272,806	239,607	0.03%
00108XAA6	ACC Auto Trust	1.080%	04/15/27	240,367	237,747	0.03%
126650CZ1	CVS Health Corp.	5.050%	03/25/48	250,000	237,679	0.03%
38217TAA3	GoodGreen Trust	2.630%	04/15/55	281,018	237,266	0.03%
3138EMW49	FNMA	3.000%	11/01/33	253,275	237,266	0.03%
66981EAJ2	A10 Securitization	5.465%	08/15/40	250,000	236,992	0.03%
3138LLN68	FNMA	3.280%	12/01/32	249,719	236,019	0.03%
670346AR6	Nucor Corp.	2.000%	06/01/25	250,000	234,985	0.03%
693475AX3	PNC Financial Services Group, Inc.	2.600%	07/23/26	250,000	234,921	0.03%
12433WAE1	BX Trust	6.435%	09/15/37	238,540	234,181	0.03%
30231GBH4	Exxon Mobil Corp.	2.992%	03/19/25	240,000	233,341	0.03%
3137BXEK4	FHLMC	3.500%	01/15/45	237,609	230,995	0.03%
38375UWR7	GNMA	2.572%	05/20/66	233,576	230,883	0.03%
38381YBX1	GNMA	3.000%	06/20/49	847,484	229,323	0.03%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	226,360	229,050	0.03%
373334KM2	Georgia Power Co.	2.100%	07/30/23	230,000	226,717	0.03%
3137B9YV1	FHLMC	3.500%	04/15/44	250,000	226,171	0.03%
30296DAG6	FREMF Mortgage Trust	6.542%	01/25/28	236,208	224,716	0.03%
31394EPD4	FNMA	5.500%	07/25/35	219,020	223,619	0.03%
38141GXM1	Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	223,474	0.03%
31398LQS0	FHLMC	0.000%	07/15/37	273,148	223,283	0.03%
38381RYW3	GNMA	5.000%	03/20/49	220,247	223,131	0.03%
743315AW3	Progressive Corp.	3.200%	03/26/30	240,000	222,788	0.03%
670346AV7	Nucor Corp.	3.125%	04/01/32	250,000	222,520	0.03%
931427AS7	Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	222,172	0.03%
3132HTSS6	FHLMC	0.000%	09/15/43	275,559	221,973	0.03%
037833DP2	Apple, Inc.	2.200%	09/11/29	250,000	221,858	0.03%
69349LAS7	PNC Bank NA	2.700%	10/22/29	250,000	219,515	0.03%
12690CAJ2	Credit Suisse Mortgage Trust	4.782%	04/17/36	235,000	218,218	0.03%
14448CAL8	Carrier Global Corp.	2.700%	02/15/31	250,000	214,983	0.03%
824348BL9	Sherwin-Williams Co.	2.300%	05/15/30	250,000	213,691	0.03%
04685A2L4	Athene Global Funding	2.500%	01/14/25	225,000	212,731	0.03%
89114TZV7	Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	211,713	0.03%
3137FKR32	FHLMC	4.000%	11/15/46	215,083	211,285	0.03%
3137B5QZ9	FHLMC	4.859%	01/15/35	213,175	210,473	0.03%
84861TAG3	Spirit Realty LP	3.200%	02/15/31	250,000	210,461	0.03%
30296JAC2	FREMF Mortgage Trust	6.542%	02/25/25	213,477	210,127	0.03%
3138ENQC6	FNMA	3.500%	10/01/29	213,156	209,288	0.03%
84861TAH1	Spirit Realty LP	2.100%	03/15/28	250,000	209,193	0.03%
25273CAC4	Diamond Resorts Owner Trust	2.700%	11/21/33	227,815	209,144	0.03%
25466AAR2	Discover Bank	2.700%	02/06/30	250,000	208,946	0.03%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3136B3F62	FNMA	3.000%	02/25/49	222,618	\$206,989	0.03%
38382XCC7	GNMA	3.000%	08/20/51	296,953	206,268	0.03%
3136B1YC2	FNMA	3.500%	05/25/48	219,513	205,458	0.03%
30294WAC5	FREMF Mortgage Trust	6.637%	03/25/23	204,938	204,702	0.03%
38382JG42	GNMA	1.000%	09/20/50	492,299	200,312	0.03%
31396H6P9	FHLMC	7.500%	01/15/36	198,829	197,642	0.03%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	210,808	196,943	0.03%
857477BU6	State Street Corp.	4.421%	05/13/33	200,000	196,476	0.03%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	225,047	196,060	0.03%
172967MF5	Citigroup, Inc.	3.352%	04/24/25	200,000	195,679	0.03%
3136A8WU0	FNMA	2.094%	09/25/42	1,830,978	194,633	0.03%
06417XAH4	Bank of Nova Scotia	3.450%	04/11/25	200,000	194,213	0.03%
760759AU4	Republic Services, Inc.	2.500%	08/15/24	200,000	192,986	0.03%
46647PCV6	JPMorgan Chase & Co.	2.595%	02/24/26	200,000	190,280	0.03%
36179ULT7	GNMA	4.000%	02/20/34	191,865	190,012	0.03%
25278XAM1	Diamondback Energy, Inc.	3.250%	12/01/26	200,000	189,206	0.03%
438127AB8	Honda Motor Co.	2.534%	03/10/27	200,000	186,567	0.03%
38374KUK7	GNMA	5.000%	02/20/35	183,526	186,013	0.03%
78449QAD9	SMB Private Education Loan Trust	4.000%	11/17/42	200,000	183,506	0.03%
78016EZT7	Royal Bank of Canada	1.150%	07/14/26	200,000	178,706	0.03%
3138WDQ38	FNMA	4.000%	12/01/44	181,064	178,441	0.03%
89114TZD7	Toronto-Dominion Bank (The)	1.200%	06/03/26	200,000	178,414	0.03%
06051GKW8	Bank of America Corp.	4.948%	07/22/28	175,000	175,300	0.03%
3136FLFM3	FNMA	4.000%	04/01/42	934,734	174,929	0.03%
38376R6W1	GNMA	4.739%	06/20/63	175,792	174,164	0.02%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	181,380	171,960	0.02%
3140HWBS0	FNMA	2.430%	10/01/29	186,917	170,645	0.02%
857477BE2	State Street Corp.	2.354%	11/01/25	175,000	168,048	0.02%
38217VAA8	GoodGreen Trust	3.740%	10/15/52	173,710	164,125	0.02%
38377TVT5	GNMA	1.541%	02/16/41	1,504,021	163,256	0.02%
3138LARM3	FNMA	3.550%	08/01/30	166,710	161,154	0.02%
3137FVSM5	FHLMC	2.000%	09/25/50	262,000	160,949	0.02%
38379VV50	GNMA	1.564%	03/20/46	1,406,645	160,310	0.02%
31397LJ34	FNMA	5.000%	07/25/38	159,089	159,959	0.02%
741531FA0	Pricoa Global Funding	3.450%	09/01/23	160,000	158,605	0.02%
17308CC53	Citigroup, Inc.	2.976%	11/05/30	180,000	158,297	0.02%
31394BZM9	FNMA	5.986%	11/25/31	151,286	157,232	0.02%
38381RAD1	GNMA	3.500%	02/20/49	162,340	156,484	0.02%
3136ADSD2	FNMA	6.500%	09/25/32	147,813	154,538	0.02%
38374MX46	GNMA	6.000%	04/20/36	148,404	153,146	0.02%
6174468L6	Morgan Stanley	2.699%	01/22/31	175,000	151,860	0.02%
38377YS43	GNMA	0.880%	03/16/38	1,704,118	147,957	0.02%
693304AX5	PECO Energy Co.	3.000%	09/15/49	200,000	146,443	0.02%
233331AW7	DTE Energy Co.	2.529%	10/01/24	150,000	144,015	0.02%
172967KU4	Citigroup, Inc.	4.125%	07/25/28	150,000	143,892	0.02%
38378UPW1	GNMA	2.164%	12/20/39	1,341,088	143,646	0.02%
31393W2P3	FHLMC	5.000%	07/15/33	132,290	137,640	0.02%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	150,000	137,387	0.02%
66981EAC7	A10 Securitization	2.617%	08/15/40	134,830	132,817	0.02%
084664BU4	Berkshire Hathaway Financial Corp.	4.400%	05/15/42	135,000	132,638	0.02%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	147,613	131,272	0.02%
3137B15N8	FHLMC	3.000%	03/15/43	168,660	131,177	0.02%
26884ABM4	ERP Operating LP	2.500%	02/15/30	150,000	130,487	0.02%
42770XAA5	Hero Funding Trust	3.080%	09/20/42	136,273	129,647	0.02%
3137AVMA2	FHLMC	4.500%	02/15/42	1,108,467	128,299	0.02%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
31394CBU5	FNMA	5.500%	02/25/35	125,824	\$126,986	0.02%
023608AH5	Ameren Corp.	2.500%	09/15/24	130,000	125,104	0.02%
20030NCC3	Comcast Corp.	3.969%	11/01/47	144,000	124,186	0.02%
3136FGRD1	FNMA	5.000%	05/25/39	632,339	123,621	0.02%
40417QAA3	Hero Funding Trust	3.570%	09/20/47	128,086	123,421	0.02%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	08/15/27	126,484	123,048	0.02%
31381SEB4	FNMA	4.870%	10/01/41	123,254	122,645	0.02%
69290LAA5	PFP Ltd.	5.309%	04/16/38	124,481	121,892	0.02%
446150AQ7	Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	120,902	0.02%
69351UAW3	PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	120,151	0.02%
3128HXWK7	FHLMC	0.000%	08/15/42	151,312	118,115	0.02%
59982VAA7	Mill City Solar Loan Ltd.	3.690%	07/20/43	128,392	117,904	0.02%
31397Q4W5	FNMA	4.000%	12/25/28	120,000	116,943	0.02%
3137ASM92	FHLMC	2.161%	07/15/42	709,393	115,783	0.02%
92343VFF6	Verizon Communications, Inc.	3.000%	03/22/27	120,000	113,355	0.02%
3136AFY32	FNMA	4.000%	08/25/33	1,175,155	112,283	0.02%
3622A3BJ8	GNMA	4.500%	06/15/46	110,687	112,246	0.02%
233331BF3	DTE Energy Co.	2.950%	03/01/30	125,000	109,978	0.02%
89153VAT6	Total Capital International SA	2.829%	01/10/30	120,000	109,192	0.02%
3136B8BY4	FNMA	2.000%	01/25/50	171,000	108,874	0.02%
31381LR41	FNMA	4.820%	12/01/29	106,061	108,315	0.02%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	110,312	106,605	0.02%
42771AAA4	Hero Funding Trust	3.190%	09/20/48	114,944	106,533	0.02%
693506BQ9	PPG Industries, Inc.	2.400%	08/15/24	110,000	106,175	0.02%
501044DP3	Kroger Co. (The)	2.200%	05/01/30	125,000	105,114	0.02%
31393Y5S0	FNMA	7.500%	03/25/34	95,982	104,590	0.01%
002824BG4	Abbott Laboratories	4.750%	11/30/36	100,000	104,171	0.01%
3136A7LK6	FNMA	2.000%	07/25/42	114,600	102,585	0.01%
92343VEP5	Verizon Communications, Inc.	5.706%	05/15/25	100,000	101,345	0.01%
172967MB4	Citigroup, Inc.	6.004%	07/01/26	100,000	101,212	0.01%
65252MAB5	Newtek Small Business Loan Trust	8.250%	02/25/44	102,216	101,200	0.01%
24703TAG1	Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	100,950	0.01%
19421UAA2	College Ave Student Loans	5.906%	12/28/48	102,665	99,853	0.01%
61744YAQ1	Morgan Stanley	3.737%	04/24/24	100,000	99,647	0.01%
3136A3D24	FNMA	4.906%	02/25/42	100,665	99,392	0.01%
92343VDY7	Verizon Communications, Inc.	4.125%	03/16/27	100,000	98,755	0.01%
526107AD9	Lennox International, Inc.	3.000%	11/15/23	100,000	98,403	0.01%
61747YEQ4	Morgan Stanley	3.620%	04/17/25	100,000	98,191	0.01%
64952WCN1	New York Life Global Funding	2.900%	01/17/24	100,000	98,150	0.01%
756109AV6	Realty Income Corp.	3.875%	04/15/25	100,000	98,130	0.01%
00287YCY3	AbbVie, Inc.	4.550%	03/15/35	100,000	98,123	0.01%
31398GJB6	FNMA	3.403%	12/25/39	97,037	98,103	0.01%
31396LTA8	FNMA	4.886%	11/25/36	99,153	97,927	0.01%
31397A4K6	FHLMC	0.000%	08/15/36	113,223	97,521	0.01%
12503MAA6	CBOE Global Markets, Inc.	3.650%	01/12/27	100,000	97,472	0.01%
345370CR9	Ford Motor Co.	4.346%	12/08/26	100,000	97,311	0.01%
61746BEF9	Morgan Stanley	3.625%	01/20/27	100,000	96,929	0.01%
172967JP7	Citigroup, Inc.	3.300%	04/27/25	100,000	96,912	0.01%
91159HHX1	US Bancorp	2.400%	07/30/24	100,000	96,806	0.01%
84861TAC2	Spirit Realty LP	4.450%	09/15/26	100,000	96,744	0.01%
06051GGF0	Bank of America Corp.	3.824%	01/20/28	100,000	96,270	0.01%
254709AM0	Discover Financial Services	4.100%	02/09/27	100,000	96,223	0.01%
46625HRY8	JPMorgan Chase & Co.	3.782%	02/01/28	100,000	96,121	0.01%
015271AK5	Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	96,108	0.01%
254687FQ4	Walt Disney Co. (The)	3.800%	03/22/30	100,000	96,104	0.01%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
534187BF5	Lincoln National Corp.	3.625%	12/12/26	100,000	\$96,065	0.01%
127097AG8	Coterra Energy, Inc.	3.900%	05/15/27	100,000	95,981	0.01%
25156PBC6	Deutsche Telekom International Finance BV	4.750%	06/21/38	100,000	95,924	0.01%
02666TAA5	American Homes 4 Rent	4.250%	02/15/28	100,000	95,849	0.01%
3128HVBU2	FHLMC	0.000%	02/01/34	111,376	95,644	0.01%
857477BV4	State Street Corp.	4.164%	08/04/33	100,000	95,321	0.01%
31396VSS8	FNMA	4.250%	05/25/37	95,928	95,320	0.01%
718547AE2	Phillips 66	3.550%	10/01/26	100,000	95,091	0.01%
00206RCP5	AT&T, Inc.	4.500%	05/15/35	100,000	95,048	0.01%
718547AA0	Phillips 66	2.450%	12/15/24	100,000	94,890	0.01%
61761J3R8	Morgan Stanley	3.125%	07/27/26	100,000	94,776	0.01%
53227JAA2	Life Storage LP	3.875%	12/15/27	100,000	94,722	0.01%
756109AS3	Realty Income Corp.	3.000%	01/15/27	100,000	94,211	0.01%
26884ABF9	ERP Operating LP	2.850%	11/01/26	100,000	93,957	0.01%
497266AC0	Kirby Corp.	4.200%	03/01/28	100,000	93,844	0.01%
233331AY3	DTE Energy Co.	2.850%	10/01/26	100,000	93,463	0.01%
03027XAW0	American Tower Corp.	3.800%	08/15/29	100,000	93,459	0.01%
501044DE8	Kroger Co. (The)	2.650%	10/15/26	100,000	93,429	0.01%
14732FAC6	Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	93,158	0.01%
845437BP6	Southwestern Electric Power Co.	2.750%	10/01/26	100,000	93,004	0.01%
74456QBR6	Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	92,631	0.01%
00206RMM1	AT&T, Inc.	2.550%	12/01/33	114,000	92,177	0.01%
125896BR0	CMS Energy Corp.	2.950%	02/15/27	100,000	92,019	0.01%
3136FEMZ2	FNMA	5.000%	06/01/35	568,092	91,808	0.01%
3128MDXA6	FHLMC	4.000%	12/01/28	92,125	91,667	0.01%
38375QX95	GNMA	5.250%	06/20/38	89,439	90,130	0.01%
20030NDA6	Comcast Corp.	2.650%	02/01/30	100,000	89,408	0.01%
42770WAA7	Hero Funding Trust	3.750%	09/20/41	90,666	89,316	0.01%
126408HG1	CSX Corp.	4.250%	11/01/66	100,000	86,116	0.01%
86745LAA0	Helios Issuer, LLC	3.750%	06/20/46	93,044	85,291	0.01%
822582AD4	Shell International Finance BV	6.375%	12/15/38	73,000	85,097	0.01%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	86,663	83,547	0.01%
31418CCQ5	FNMA	3.500%	10/01/46	89,455	83,462	0.01%
3136FES37	FNMA	5.000%	03/25/35	526,891	82,221	0.01%
03027XBC3	American Tower Corp.	2.100%	06/15/30	100,000	81,930	0.01%
38378FHY9	GNMA	2.000%	01/20/43	100,000	80,827	0.01%
31395QCY4	FNMA	3.000%	08/25/42	88,072	80,733	0.01%
31398LJH2	FHLMC	4.500%	12/15/39	76,607	75,711	0.01%
3136AGZH8	FNMA	0.000%	10/25/43	99,622	75,049	0.01%
31397NUG8	FNMA	5.000%	08/25/36	73,658	74,533	0.01%
29278NAH6	Energy Transfer Operating LP	4.500%	04/15/24	75,000	74,380	0.01%
3137ACUF4	FHLMC	4.959%	07/15/41	71,324	70,566	0.01%
62548QAB7	Multi Family Connecticut Avenue	6.339%	03/25/50	71,673	70,505	0.01%
38378U8D2	GNMA	4.685%	07/20/64	70,038	69,606	0.01%
3137AFRK0	FHLMC	2.241%	08/15/30	1,238,528	69,571	0.01%
3137GAPS0	FHLMC	4.959%	10/15/40	69,570	68,393	0.01%
61946FAA3	Mosaic Solar Loans, LLC	4.010%	06/22/43	70,852	66,635	0.01%
3136B5MM4	FNMA	4.000%	02/25/47	885,088	66,038	0.01%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	67,353	64,306	0.01%
38379VWQ3	GNMA	3.500%	03/20/46	76,185	62,844	0.01%
3136AQHT0	FNMA	3.500%	06/25/34	693,116	62,809	0.01%
38380CUH4	GNMA	4.000%	02/20/44	822,907	62,659	0.01%
3136AR2U1	FNMA	3.500%	03/25/35	603,343	62,036	0.01%
31398KP95	FHLMC	4.500%	11/15/39	61,526	60,774	0.01%
31398LQK7	FHLMC	0.000%	04/15/36	72,521	60,197	0.01%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
3136FCJ56	FNMA	5.000%	02/01/36	432,168	\$60,036	0.01%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	61,927	59,823	0.01%
252722AB9	Diamond Resorts Owner Trust	3.530%	02/20/32	60,272	58,965	0.01%
3136ARX94	FNMA	3.500%	02/25/43	1,017,035	55,399	0.01%
31371HKW7	FNMA	6.500%	03/01/29	53,793	54,765	0.01%
84861TAD0	Spirit Realty LP	4.000%	07/15/29	60,000	54,071	0.01%
38375Y3L4	GNMA	5.000%	12/20/38	53,434	53,476	0.01%
51889RAB5	Laurel Road Prime Student Loan	2.730%	10/25/48	54,865	53,349	0.01%
3128M8CW2	FHLMC	6.500%	09/01/38	47,055	50,226	0.01%
3136AACT0	FNMA	2.000%	12/25/32	56,368	50,150	0.01%
31393DUV1	FNMA	0.195%	06/25/43	9,140,592	50,006	0.01%
35137LAG0	Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	49,474	0.01%
38379TBD0	GNMA	2.500%	02/20/45	58,834	48,657	0.01%
502431AL3	L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	48,635	0.01%
64952WCH4	New York Life Global Funding	2.350%	07/14/26	50,000	46,616	0.01%
10112RAY0	Boston Properties LP	2.750%	10/01/26	50,000	45,971	0.01%
31392FWH6	FNMA	6.000%	12/25/32	44,644	45,760	0.01%
31283APR5	FHLMC	4.759%	05/15/28	45,126	44,942	0.01%
3136AKPY3	FNMA	1.544%	07/25/44	383,330	43,338	0.01%
42772GAB8	Hero Funding Trust	4.670%	09/20/48	44,770	43,153	0.01%
38375UE89	GNMA	4.432%	08/20/67	40,181	39,511	0.01%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	41,148	38,314	0.01%
3136ASED4	FNMA	3.500%	07/25/35	369,152	37,974	0.01%
31282YEU9	FHLMC	2.141%	05/15/36	286,157	35,486	0.01%
3136ADFZ7	FNMA	3.000%	04/25/43	36,001	34,294	0.00%
3137ALS75	FHLMC	4.500%	09/15/41	354,606	33,318	0.00%
3136FENW8	FHLMC	0.000%	05/25/37	38,065	30,965	0.00%
75973KAA8	Renew Financial, LLC	3.220%	09/22/53	32,191	29,072	0.00%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	29,966	28,087	0.00%
31396LCF5	FNMA	0.000%	10/25/36	29,308	25,821	0.00%
903436AA1	U.S. Airways Pass-Through Trust	7.125%	04/22/25	24,045	24,151	0.00%
31394DXZ8	FNMA	2.094%	05/25/35	280,632	17,174	0.00%
38378WNC3	GNMA	1.714%	02/20/42	239,395	12,496	0.00%
51888RAB6	Laurel Road Prime Student Loan	3.540%	05/26/43	10,152	9,967	0.00%
3137AURH4	FHLMC	3.500%	07/15/31	404,220	9,234	0.00%
86359BBS9	Structured Asset Securities Corp.	3.835%	12/25/33	8,495	7,914	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	141,122	7,845	0.00%
38061LAA7	Gold Key Resorts, LLC	3.220%	03/17/31	7,610	7,490	0.00%
3137B2L99	FHLMC	3.000%	06/15/31	303,230	7,416	0.00%
3136ASTT3	FNMA	0.000%	01/25/43	11,453	7,148	0.00%
38375B2M3	GNMA	0.471%	05/20/63	1,244,086	6,297	0.00%
91531UAA8	Upgrade Master Pass-Through Trust	4.000%	07/15/25	6,119	6,087	0.00%
91532RAA4	Upgrade Master Pass-Through Trust	3.750%	11/15/25	5,529	5,520	0.00%
38380LDK6	GNMA	1.775%	05/20/68	728,844	4,874	0.00%
31398PWQ8	FNMA	2.044%	05/25/40	38,944	3,988	0.00%
31396HEN5	FHLMC	2.241%	06/15/35	424,591	1,932	0.00%
38376RYT7	GNMA	1.248%	08/20/66	886,098	1,907	0.00%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

31 January 2023

Money Market Funds				6.79%
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class	47,569,642	\$47,588,669	6.79%

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.

Diamond Hill Core Bond Fund

Schedule of Investments

December 31, 2022

	Coupon	Maturity	Par Value	Fair Value
Corporate Credit — 17.3%				
Banking — 6.5%				
American Express Co.	2.250%	03/04/25	\$ 400,000	\$ 377,549
American Express Co.	3.950%	08/01/25	525,000	514,310
American Express Co.	5.850%	11/05/27	250,000	260,258
Bank of America Corp.	1.486%	05/19/24	655,000	644,727
Bank of America Corp. (1* 3MO LIBOR + 97) (a)	3.458%	03/15/25	975,000	949,120
Bank of America Corp. (1* 3MO LIBOR + 64) (a)	2.015%	02/13/26	400,000	371,288
Bank of America Corp. (1* SOFR + 115) (a)	1.319%	06/19/26	150,000	135,074
Bank of America Corp. (1* 3MO LIBOR + 158) (a)	3.824%	01/20/28	100,000	93,312
Bank of America Corp.	4.948%	07/22/28	175,000	170,916
Bank of America Corp.	6.204%	11/10/28	250,000	258,118
Bank of America Corp. (1* 3MO LIBOR + 104) (a)	3.419%	12/20/28	750,000	679,203
Bank of America Corp. (1* SOFR + 215) (a)	2.592%	04/29/31	450,000	366,496
Bank of America Corp.	4.571%	04/27/33	700,000	640,292
Bank of Montreal France (b)	0.949%	01/22/27	630,000	556,220
Bank of Nova Scotia	3.450%	04/11/25	200,000	192,467
Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	583,655
Bank of NY Mellon Corp.	5.834%	10/25/33	500,000	518,297
Capital One Financial Corp.	1.878%	11/02/27	1,000,000	870,894
Citigroup, Inc. (1* 3MO LIBOR + 90) (a)	3.352%	04/24/25	200,000	193,936
Citigroup, Inc.	3.300%	04/27/25	100,000	96,826
Citigroup, Inc.	0.981%	05/01/25	500,000	468,220
Citigroup, Inc. (1* 3MO LIBOR + 125) (a)(b)	4.993%	07/01/26	100,000	99,575
Citigroup, Inc.	5.610%	09/29/26	700,000	702,994

	Coupon	Maturity	Par Value	Fair Value
Banking — 6.5% continued				
Citigroup, Inc. (1* 3MO LIBOR + 156) (a)	3.887%	01/10/28	\$ 900,000	\$ 841,021
Citigroup, Inc.	3.070%	02/24/28	800,000	721,223
Citigroup, Inc.	4.125%	07/25/28	150,000	139,612
Citigroup, Inc. (1* SOFR + 142) (a)	2.976%	11/05/30	180,000	151,349
Citizens Bank NA	4.575%	08/09/28	1,350,000	1,303,359
Comerica Bank, Series BKNT	2.500%	07/23/24	250,000	240,185
Cooperative Rabobank UA (b)(c)	2.625%	07/22/24	250,000	239,786
Discover Bank (b)	4.650%	09/13/28	700,000	656,924
Discover Bank	2.700%	02/06/30	250,000	200,120
Discover Financial Services	4.100%	02/09/27	100,000	94,099
Fifth Third Bancorp	2.375%	01/28/25	275,000	260,751
Fifth Third Bancorp (b)	1.707%	11/01/27	450,000	399,138
Fifth Third Bancorp	6.361%	10/27/28	500,000	514,447
First Horizon Bank	5.750%	05/01/30	250,000	242,351
Goldman Sachs Group, Inc. (b)	0.657%	09/10/24	375,000	360,764
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	328,084
Goldman Sachs Group, Inc. (1* SOFR + 79) (a)	1.093%	12/09/26	250,000	220,382
Goldman Sachs Group, Inc. (3MO LIBOR + 130) (a)	4.223%	05/01/29	650,000	605,552
Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	449,487
Goldman Sachs Group, Inc. (1* SOFR + 128) (a)	2.615%	04/22/32	2,100,000	1,674,731
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	119,976
Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	714,392
Huntington Bancshares, Inc. (b)	5.023%	05/17/33	400,000	379,768
JPMorgan Chase & Co.	2.595%	02/24/26	200,000	188,032
JPMorgan Chase & Co. (1* SOFR + 80) (a)	1.045%	11/19/26	500,000	441,018

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2022

	Coupon	Maturity	Par Value	Fair Value
Corporate Credit — 17.3% continued				
Banking — 6.5% continued				
JPMorgan Chase & Co. (1* SOFR + 89) ^(a)	1.578%	04/22/27	\$ 400,000	\$ 351,465
JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,038,916
JPMorgan Chase & Co. (1* 3MO LIBOR + 134) ^(a)	3.782%	02/01/28	100,000	93,430
JPMorgan Chase & Co. (1* 3MO LIBOR + 95) ^(a)	3.509%	01/23/29	425,000	385,701
JPMorgan Chase & Co. (1* SOFR + 151) ^(a)	2.739%	10/15/30	450,000	377,377
JPMorgan Chase & Co. (1* SOFR + 204) ^(a)	2.522%	04/22/31	750,000	613,715
JPMorgan Chase & Co.	2.545%	11/08/32	475,000	375,455
KeyBank NA (1* SOFR + 34) ^{(a)(b)}	0.423%	01/03/24	500,000	499,921
KeyBank NA	4.150%	08/08/25	250,000	244,246
KeyCorp	2.550%	10/01/29	385,000	324,296
KeyCorp	4.789%	06/01/33	300,000	283,257
M&T Bank Trust Co.	5.400%	11/21/25	600,000	603,146
Morgan Stanley (1* SOFR + 46) ^{(a)(b)}	0.529%	01/25/24	500,000	496,646
Morgan Stanley (1* 3MO LIBOR + 85) ^(a)	3.737%	04/24/24	100,000	99,459
Morgan Stanley	3.620%	04/17/25	100,000	97,580
Morgan Stanley	3.875%	01/27/26	500,000	484,010
Morgan Stanley ^(b)	3.125%	07/27/26	100,000	93,277
Morgan Stanley	3.625%	01/20/27	100,000	94,302
Morgan Stanley, Series GMTN (1* SOFR + 114) ^(a)	2.699%	01/22/31	175,000	144,611
Morgan Stanley (1* SOFR + 103) ^(a)	1.794%	02/13/32	1,000,000	751,560
Morgan Stanley	4.889%	07/20/33	1,000,000	939,521
PNC Bank NA	2.700%	10/22/29	250,000	210,950
PNC Financial Services Group, Inc. ^(b)	2.600%	07/23/26	250,000	231,418
PNC Financial Services Group, Inc.	6.037%	10/28/33	850,000	884,935
Regions Financial Corp. ^(b)	2.250%	05/18/25	275,000	256,990

	Coupon	Maturity	Par Value	Fair Value
Banking — 6.5% continued				
Royal Bank of Canada ^(b)	1.150%	06/10/25	\$ 365,000	\$ 334,096
Royal Bank of Canada	1.150%	07/14/26	200,000	176,104
Royal Bank of Canada	3.875%	05/04/32	300,000	273,170
State Street Corp. (1* SOFR + 94) ^(a)	2.354%	11/01/25	175,000	166,907
State Street Corp.	4.421%	05/13/33	200,000	189,249
State Street Corp. ^(b)	4.164%	08/04/33	100,000	92,373
Toronto-Dominion Bank (The) ^(b)	0.750%	01/06/26	350,000	309,478
Toronto-Dominion Bank (The) ^(b)	1.200%	06/03/26	200,000	176,354
Toronto-Dominion Bank (The) ^(b)	3.200%	03/10/32	236,000	203,189
Truist Financial Corp. ^(b)	5.900%	10/28/26	250,000	255,575
Truist Financial Corp. ^(b)	1.887%	06/07/29	1,000,000	837,032
US Bancorp	2.400%	07/30/24	100,000	96,134
US Bancorp	2.215%	01/27/28	800,000	719,088
US Bancorp	4.548%	07/22/28	300,000	292,983
Wells Fargo & Co.	2.164%	02/11/26	1,050,000	978,845
Wells Fargo & Co.	3.908%	04/25/26	625,000	607,442
Wells Fargo & Co. (1* SOFR + 200) ^(a)	2.188%	04/30/26	500,000	465,329
Wells Fargo & Co. (1* SOFR + 210) ^(a)	2.393%	06/02/28	650,000	573,683
Wells Fargo & Co. ^(b)	3.350%	03/02/33	250,000	210,599
				38,164,112
Basic Industry — 0.3%				
FMC Corp. ^(b)	3.450%	10/01/29	300,000	264,425
Nucor Corp., CV	2.000%	06/01/25	250,000	232,659
Nucor Corp.	3.125%	04/01/32	250,000	211,907
PPG Industries, Inc.	2.400%	08/15/24	110,000	105,232
PPG Industries, Inc.	2.550%	06/15/30	300,000	251,913
Sherwin Williams Co.	3.300%	02/01/25	350,000	337,301
Sherwin-Williams Co. ^(b)	2.300%	05/15/30	250,000	205,524
				1,608,961
Brokerage Asset Managers Exchanges — 0.3%				
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	239,464

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2022

	Coupon	Maturity	Par Value	Fair Value
Corporate Credit — 17.3% continued				
Consumer Cyclical — 1.3% continued				
Honda Motor Co.	2.534%	03/10/27	\$ 200,000	\$ 182,724
Lowes Cos., Inc.	2.625%	04/01/31	950,000	787,134
Lowes Cos., Inc.	5.500%	10/15/35	600,000	594,738
Ross Stores, Inc.	1.875%	04/15/31	400,000	313,945
Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	469,068
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	267,281
Toyota Motor Credit Corp. ^(b)	4.450%	06/29/29	300,000	293,719
Walgreens Boots Alliance, Inc. ^(b)	3.200%	04/15/30	250,000	216,346
Walmart, Inc. ^(b)	4.150%	09/09/32	400,000	389,658
				7,396,684
Consumer Non-Cyclical — 1.2%				
Abbott Laboratories	4.750%	11/30/36	100,000	98,984
AbbVie, Inc.	3.600%	05/14/25	500,000	484,573
AbbVie, Inc.	2.950%	11/21/26	335,000	311,545
AbbVie, Inc. ^(b)	3.200%	11/21/29	750,000	676,105
AbbVie, Inc.	4.550%	03/15/35	100,000	93,508
Amgen, Inc.	1.900%	02/21/25	310,000	290,834
Amgen, Inc.	3.000%	02/22/29	500,000	442,751
Amgen, Inc.	4.200%	03/01/33	400,000	370,051
Anheuser-Busch Cos., LLC	4.700%	02/01/36	900,000	849,999
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	273,098
Baxter International, Inc.	1.915%	02/01/27	300,000	265,976
Bristol-Myers Squibb Co. ^(b)	2.950%	03/15/32	300,000	260,991
Constellation Brands, Inc.	3.150%	08/01/29	525,000	460,087
Kroger Co. (The) ^(b)	2.650%	10/15/26	100,000	91,786
Kroger Co. (The)	2.200%	05/01/30	125,000	101,433
Kroger Co. (The) ^(b)	1.700%	01/15/31	550,000	424,028
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	332,126
Mondelez International, Inc. ^(c)	1.250%	09/24/26	300,000	260,736
Mondelez International, Inc. ^(b)	3.000%	03/17/32	300,000	256,615
Zoetis, Inc., Series 4006	2.000%	05/15/30	525,000	426,055
Zoetis, Inc.	5.600%	11/16/32	425,000	440,566
				7,211,847

	Coupon	Maturity	Par Value	Fair Value
Electric — 1.4%				
Ameren Corp.	2.500%	09/15/24	\$ 130,000	\$ 124,340
American Electric Power, Inc.	1.000%	11/01/25	500,000	446,547
CMS Energy Corp.	2.950%	02/15/27	100,000	89,545
Dominion Energy, Inc.	1.450%	04/15/26	750,000	667,697
DTE Energy Co., Series C	2.529%	10/01/24	150,000	143,380
DTE Energy Co., Series E	2.850%	10/01/26	100,000	92,130
DTE Energy Co., Series H	2.950%	03/01/30	125,000	106,196
Duke Energy Corp.	4.300%	03/15/28	825,000	793,835
Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	232,285
Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	474,109
Georgia Power Co., Series 2020-A ^(b)	2.100%	07/30/23	230,000	226,000
MidAmerican Energy Co.	3.650%	04/15/29	350,000	327,237
NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,509,297
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	415,136
Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	393,919
PECO Energy Co.	3.000%	09/15/49	200,000	136,500
PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	107,890
Public Service Co. of Colorado	4.500%	06/01/52	400,000	358,978
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	90,816
Southwestern Electric Power Co.	2.750%	10/01/26	100,000	92,026
WEC Energy Group, Inc.	0.800%	03/15/24	700,000	663,172
Wisconsin Power & Light Co. ^(b)	1.950%	09/16/31	800,000	627,587
				8,118,622
Energy — 0.6%				
Coterra Energy, Inc.	3.900%	05/15/27	100,000	93,372

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2022

	Coupon	Maturity	Par Value	Fair Value
Corporate Credit — 17.3% continued				
REITS — 0.6% continued				
American Homes 4 Rent	4.250%	02/15/28	\$ 100,000	\$ 92,466
Boston Properties LP	2.750%	10/01/26	50,000	45,029
CubeSmart LP	2.250%	12/15/28	1,600,000	1,318,658
ERP Operating LP	2.850%	11/01/26	100,000	92,652
ERP Operating LP	2.500%	02/15/30	150,000	125,120
Life Storage LP	3.875%	12/15/27	100,000	92,528
Public Storage ^(b)	1.850%	05/01/28	800,000	686,285
Realty Income Corp.	3.875%	04/15/25	100,000	97,970
Realty Income Corp.	0.750%	03/15/26	625,000	543,222
Realty Income Corp.	3.000%	01/15/27	100,000	92,445
Spirit Realty LP	4.450%	09/15/26	100,000	95,491
Spirit Realty LP	2.100%	03/15/28	250,000	203,835
Spirit Realty LP	4.000%	07/15/29	60,000	52,074
Spirit Realty LP	3.200%	02/15/31	250,000	199,595
				3,831,249
Technology — 0.6%				
Apple, Inc.	2.200%	09/11/29	250,000	216,139
Apple, Inc.	1.650%	05/11/30	300,000	245,023
Apple, Inc.	4.100%	08/08/62	425,000	353,265
Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	97,800
Fidelity National Information Services	1.650%	03/01/28	300,000	248,353
HP, Inc.	4.200%	04/15/32	400,000	343,915
Oracle Corp.	3.250%	05/15/30	500,000	434,134
Oracle Corp.	2.875%	03/25/31	500,000	414,564
Oracle Corp.	6.900%	11/09/52	250,000	267,456
QUALCOMM, Inc.	6.000%	05/20/53	425,000	451,380
Visa, Inc.	3.150%	12/14/25	800,000	771,258
				3,843,287
Transportation — 0.6%				
Alaska Airlines Pass-Through Trust, Series 2020-1B, Class A ^(c)	4.800%	08/15/27	126,484	120,383
American Airlines Pass-Through Trust, Series 2016-2, Class AA	3.200%	12/15/29	323,775	280,785
	Coupon	Maturity	Par Value	Fair Value
Transportation — 0.6% continued				
Burlington North Santa Fe, LLC	5.050%	03/01/41	\$ 500,000	\$ 487,873
CSX Corp.	4.250%	11/01/66	100,000	78,416
FedEx Corp. ^(b)	2.400%	05/15/31	500,000	404,367
FedEx Corp., Series 2020-1, Class AA, CV	1.875%	02/20/34	468,854	384,259
Kirby Corp.	4.200%	03/01/28	100,000	90,634
Norfolk Southern Corp. ^(b)	3.000%	03/15/32	600,000	512,261
Ryder System, Inc.	2.850%	03/01/27	500,000	451,352
Southwest Airlines Co. ^(b)	2.625%	02/10/30	400,000	331,890
U.S. Airways Pass-Through Trust, Series 2011-1, Class A	7.125%	04/22/25	24,045	24,163
United Airlines Pass-Through Trust, Series 2020-1B, Class B	4.875%	07/15/27	381,000	362,478
United Airlines Pass-Through Trust, Series 2020-1, Class A	5.875%	04/15/29	237,115	233,783
				3,762,644
Total Corporate Credit				
(Cost \$111,536,675)				\$ 101,741,984
Government Related — 0.2%				
Government Owned, No Guarantee — 0.2%				
Tennessee Valley Authority	4.250%	09/15/52	500,000	442,343
Tennessee Valley Authority	4.625%	09/15/60	525,000	490,725
Total Government Related				
(Cost \$1,250,475)				\$ 933,068
Securitized — 65.7%				
ABS-Other — 3.5%				
BXG Receivables Note Trust, Series 2018-A, Class C ^(c)	4.440%	02/02/34	217,100	201,171
Cascade Funding Mortgage Trust, Series 2021-GRN1, Class B ^(c)	1.830%	03/20/41	1,000,000	835,165

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2022

	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
ABS-Other — 3.5% continued				
Diamond Resorts Owner Trust, Series 2019-1, Class B ^(c)	3.530%	02/20/32	\$ 62,600	\$ 61,063
Diamond Resorts Owner Trust, Series 2021-1A, Class B ^(c)	2.050%	11/21/33	312,595	283,484
Diamond Resorts Owner Trust, Series 2021-1A, Class C ^(c)	2.700%	11/21/33	237,572	216,371
FMC GMSR Issuer Trust, Series 2020-GT1, Class A ^{(a)(c)}	4.450%	01/25/26	1,750,000	1,528,705
FMC GMSR Issuer Trust, Series 2021-GT1, Class A ^{(a)(c)}	3.620%	07/25/26	2,700,000	2,192,811
FMC GMSR Issuer Trust, Series 2021-GT2, Class A ^(c)	3.850%	10/26/26	2,440,000	1,956,773
FMC GMSR Issuer Trust, Series 2022-GT2, Class A ^(c)	7.900%	07/25/27	2,350,000	2,212,048
Gold Key Resorts, LLC, Series 2014-A, Class A ^(c)	3.220%	03/17/31	8,441	8,296
GoodGreen Trust, Series 2017-1A, Class A ^(c)	3.740%	10/15/52	175,097	162,198
GoodGreen Trust, Series 2017-2A, Class A ^(c)	3.260%	10/15/53	648,805	582,900
GoodGreen Trust, Series 2020-1A, Class A ^(c)	2.630%	04/15/55	282,159	232,081
Helios Issuer, LLC, Series 2019-AA, Class A ^(c)	3.750%	06/20/46	93,676	83,256
Helios Issuer, LLC, Series 2020-4, Class A ^(c)	2.980%	06/20/47	226,398	193,333
Helios Issuer, LLC, Series 2021-A, Class A ^(c)	1.800%	02/20/48	530,553	431,759
Hero Funding Trust, Series 2016-2A, Class A ^(c)	3.750%	09/20/41	91,439	89,301

	Coupon	Maturity	Par Value	Fair Value
ABS-Other — 3.5% continued				
Hero Funding Trust, Series 2016-3A, Class A1 ^(c)	3.080%	09/20/42	\$ 137,337	\$ 128,391
Hero Funding Trust, Series 2016-4A, Class A1 ^(c)	3.570%	09/20/47	129,067	122,104
Hero Funding Trust, Series 2016-4B, Class B ^(c)	4.990%	09/20/47	86,663	83,127
Hero Funding Trust, Series 2017-3A, Class A1 ^(c)	3.190%	09/20/48	115,714	105,453
Hero Funding Trust, Series 2017-3A, Class A2 ^(c)	3.950%	09/20/48	423,342	390,968
Hero Funding Trust, Series 2018-1A, Class A2 ^(c)	4.670%	09/20/48	45,059	42,770
Holiday Inn Timeshare Trust, Series 2020-A, Class C ^(c)	3.420%	10/09/39	329,784	302,282
Loanpal Solar Loan Ltd., Series 2020-3GS, Class B ^(c)	3.450%	12/20/47	543,482	407,308
Loanpal Solar Loan Ltd., Series 2021-1GS, Class A ^(c)	2.290%	01/20/48	515,779	392,258
Loanpal Solar Loan Ltd., Series 2021-1GS, Class B ^(c)	2.840%	01/20/48	829,901	615,927
Loanpal Solar Loan Ltd., Series 2021-2GS, Class A ^(c)	2.220%	03/20/48	763,391	558,249
Mill City Solar Loan Ltd., Series 2019-2GS, Class A ^(c)	3.690%	07/20/43	129,514	116,189
Mosaic Solar Loans, LLC, Series 2018-1, Class A ^(c)	4.010%	06/22/43	71,627	66,064

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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
ABS-Other — 3.5% continued				
Mosaic Solar Loans, LLC, Series 2017-2, Class B ^(c)	4.770%	06/22/43	\$ 41,650	\$ 38,714
Mosaic Solar Loans, LLC, Series 2020-1, Class A ^(c)	2.100%	04/20/46	276,660	240,158
NRZ Excess Spread Collateralization, Series 2021-GNT1, Class A ^(c)	3.474%	11/25/26	609,764	536,825
PNMAC GMSR Issuer Trust, Series 2018-GT2, Class NT (1* 1MO LIBOR + 265) ^{(a)(c)}	7.039%	08/25/23	1,000,000	981,517
PNMAC GMSR Issuer Trust, Series 2022-GT1, Class A (1* SOFR30A + 425) ^{(a)(c)}	8.178%	05/25/27	1,500,000	1,417,750
Renew Financial, LLC, Series 2017-1, Class A ^(c)	3.670%	09/20/52	293,736	265,590
Renew Financial, LLC, Series 2017-1, Class B ^(c)	5.750%	09/20/52	29,966	27,870
Renew Financial, LLC, Series 2017-2, Class A ^(c)	3.220%	09/22/53	32,403	28,416
SPS Servicer Advance Receivables, Series 2020-T2, Class D ^(c)	3.160%	11/15/55	994,000	834,695
Sunova Solar Issuer, LLC, Series 2020-2A, Class A ^(c)	2.730%	11/01/55	1,044,019	818,936
Westgate Resorts, Series 2020-1A, Class C ^(c)	6.213%	03/20/34	555,982	547,507
				20,339,783

	Coupon	Maturity	Par Value	Fair Value
Agency CMBS — 1.8%				
FARM Mortgage Trust, Series 2021-1, Class A ^(c)	2.180%	01/25/51	\$ 5,582,152	\$ 4,747,905
Farmer Mac Agricultural Real Estate, Series 2022-1, Class A ^(c)	2.540%	07/25/51	3,447,741	2,918,843
FNMA, Pool #FN BM6011	3.353%	11/01/26	596,605	571,852
FNMA, Pool #FN AN3598	2.550%	12/01/28	264,772	240,463
FNMA, Pool #FN BL4548	2.430%	10/01/29	187,262	166,575
FNMA, Pool #FN 464107	4.820%	12/01/29	107,040	108,040
FNMA, Pool #FN AM9491	3.550%	08/01/30	167,010	156,303
FNMA, Pool #FN AN6149	3.140%	07/01/32	750,000	668,536
FNMA, Pool #FN AN7612	3.280%	12/01/32	250,000	226,023
FNMA, Pool #FN 469130	4.870%	10/01/41	123,515	119,125
FNMA, Pool #FN AM5015	4.940%	12/01/43	738,295	717,330
				10,640,995
Agency MBS CMO — 22.4%				
FHLMC, Series 306, Class F3, Pool #S2-0432 (1* 1MO LIBOR + 30) ^(a)	4.618%	05/15/28	46,031	45,848
FHLMC, Series 4847, Class CV	3.500%	02/15/30	374,761	359,957
FHLMC, Series 2646, Class ZH	5.000%	07/15/33	131,741	131,958
FHLMC, Series 4265, Class FD (1* 1MO LIBOR + 40) ^(a)	4.718%	01/15/35	216,569	212,746
FHLMC, Series 2006-71, Class ZH	6.000%	07/25/36	252,029	259,898
FHLMC, Series 4613, Class AF (1* 1MO LIBOR + 110) ^(a)	5.418%	11/15/37	322,221	321,245
FHLMC, Series 3605, Class PB	4.500%	11/15/39	61,789	59,802
FHLMC, Series 3617, Class PC	4.500%	12/15/39	76,930	74,485

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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Agency MBS CMO — 22.4% continued				
FHLMC, Series 3740, Class FC (1* 1MO LIBOR + 50) (a)	4.818%	10/15/40	\$ 70,058	\$ 68,451
FHLMC, Series 3759, Class ME	4.000%	11/15/40	499,243	465,967
FHLMC, Series 3811, Class TA	5.000%	02/15/41	262,142	262,589
FHLMC, Series 3895, Class BF (1* 1MO LIBOR + 50) (a)	4.818%	07/15/41	72,927	71,555
FHLMC, Series 3959, Class PZ	4.500%	11/15/41	3,642,263	3,473,288
FHLMC, Series 4074, Class JY	2.500%	07/15/42	475,000	402,155
FHLMC, Series 4116, Class YC	2.500%	10/15/42	1,208,000	930,582
FHLMC, Series 5149, Class CA	2.000%	01/15/43	1,049,335	732,327
FHLMC, Series 4165, Class ZT	3.000%	02/15/43	6,697,564	5,336,060
FHLMC, Series 4183, Class NQ	3.000%	03/15/43	2,920,000	2,558,715
FHLMC, Series 4180, Class ZB	3.000%	03/15/43	168,240	122,774
FHLMC, Series 4210, Class Z	3.000%	05/15/43	328,886	260,835
FHLMC, Series 4447, Class YZ	4.000%	08/15/43	1,219,925	1,163,548
FHLMC, Series 4333, Class GL	3.500%	04/15/44	250,000	216,766
FHLMC, Series 4408, Class BC	3.000%	11/15/44	1,020,410	805,217
FHLMC, Series 4673, Class PH	3.500%	01/15/45	242,347	233,034
FHLMC, Series 4473, Class Z	3.000%	05/15/45	401,632	311,032
FHLMC, Series 4531, Class PZ	3.500%	11/15/45	1,401,295	1,241,659
FHLMC, Series 4623, Class BZ	3.500%	10/15/46	4,103,433	3,775,136
FHLMC, Series 4738, Class TW	3.000%	11/15/46	1,385,000	1,228,980
FHLMC, Series 4857, Class H	4.000%	11/15/46	227,635	222,997
FHLMC, Series 4710, Class GZ	3.000%	01/15/47	4,341,123	3,495,089
FHLMC, Series 5099, Class CM	2.000%	07/25/47	3,750,000	2,615,810
FHLMC, Series 4736, Class CL	3.000%	12/15/47	441,240	367,288

	Coupon	Maturity	Par Value	Fair Value
Agency MBS CMO — 22.4% continued				
FHLMC, Series 4753, Class EZ	3.500%	12/15/47	\$ 2,088,726	\$ 1,890,947
FHLMC, Series 4750, Class KZ	3.500%	01/15/48	1,548,226	1,413,798
FHLMC, Series 4745, Class CZ	3.500%	01/15/48	1,190,943	1,042,639
FHLMC, Series 4768, Class ZH	3.000%	03/15/48	1,535,242	1,344,836
FHLMC, Series 4801, Class ZN	4.000%	05/15/48	901,541	847,208
FHLMC, Series 4941, Class NW	2.500%	05/25/49	758,520	506,792
FHLMC, Series 4911, Class JM	3.500%	09/25/49	1,000,000	778,814
FHLMC, Series 5159, Class WZ	2.000%	01/25/50	657,143	379,800
FHLMC, Series 5057, Class DN	2.000%	03/25/50	1,000,000	826,203
FHLMC, Series 5129, Class DM	1.000%	08/25/50	1,525,689	1,158,879
FHLMC, Series 5011, Class DB	2.000%	09/25/50	262,000	148,826
FHLMC, Series 5028, Class PW	1.500%	10/25/50	684,000	415,041
FHLMC, Series 5039, Class JL	1.250%	11/25/50	1,457,547	1,109,121
FHLMC, Series 5223, Class MZ	4.500%	12/25/50	3,310,665	2,928,078
FHLMC, Series 5085, Class TY	1.000%	01/25/51	1,263,612	735,241
FHLMC, Series 5072, Class DG	1.000%	02/25/51	833,533	642,503
FHLMC, Series 5146, Class ZW	2.000%	07/25/51	1,616,502	792,023
FHLMC, Series 5202, Class DZ	3.000%	07/25/51	2,554,429	1,579,208
FHLMC, Series 5159, Class PL	1.250%	11/25/51	1,659,946	1,317,318
FHLMC, Series 5162, Class AP	2.000%	11/25/51	2,816,473	2,373,317
FHLMC, Series 5173, Class BZ	2.500%	12/25/51	1,027,424	589,238
FHLMC, Series 4377, Class KZ	3.500%	02/15/52	834,244	729,820
FHLMC, Series 5189, Class ZP	3.000%	02/25/52	984,677	760,481
FHLMC, Series 5210, Class BZ	3.000%	02/25/52	8,347,297	5,645,819
FHLMC, Series 5232, Class HL	4.000%	06/25/52	4,120,792	3,589,381
FNMA, Series 2010-155, Class JH	4.000%	12/25/28	120,000	115,434

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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Agency MBS CMO — 22.4% continued				
FNMA, Series 2013-35, Class YT	6.500%	09/25/32	\$ 150,466	\$ 155,451
FNMA, Series 2012-129, Class HT	2.000%	12/25/32	57,272	49,914
FNMA, Series 2002-86, Class PG	6.000%	12/25/32	45,053	45,651
FNMA, Series 2004-56, Class Z	7.500%	03/25/34	97,437	104,604
FNMA, Series 2004-17, Class BA	6.000%	04/25/34	244,941	252,009
FNMA, Series 2005-3, Class CG	5.500%	02/25/35	125,824	125,424
FNMA, Series 2005-62, Class ZL	5.500%	07/25/35	225,547	228,024
FNMA, Series 2006-56, Class DC (1* 1MO LIBOR + 65) ^(a)	5.039%	07/25/36	408,253	412,145
FNMA, Series 2009-19, Class TD	5.000%	08/25/36	73,790	73,389
FNMA, Series 2007-95, Class A3 (1* 1MO LIBOR + 25) ^(a)	3.836%	08/27/36	1,600,000	1,371,068
FNMA, Series 2006-108, Class FD (1* 1MO LIBOR + 38) ^(a)	4.769%	11/25/36	101,328	99,398
FNMA, Series 2007-39, Class NB	4.250%	05/25/37	96,726	95,332
FNMA, Series 2008-60, Class JC	5.000%	07/25/38	160,435	158,004
FNMA, Series 2009-103, Class MB ^(a)	3.318%	12/25/39	102,429	102,765
FNMA, Series 2010-118, Class DZ	4.750%	10/25/40	1,341,607	1,291,370
FNMA, Series 2011-14, Class PB	5.000%	03/25/41	485,582	484,595
FNMA, Series 2011-57, Class PD	4.000%	07/25/41	321,407	306,415

	Coupon	Maturity	Par Value	Fair Value
Agency MBS CMO — 22.4% continued				
FNMA, Series 2011-62, Class UA	4.500%	07/25/41	\$ 619,301	\$ 597,864
FNMA, Series 2012-9, Class FC (1* 1MO LIBOR + 40) ^(a)	4.789%	02/25/42	102,194	100,180
FNMA, Series 2013-34, Class GP	3.000%	05/25/42	335,727	317,000
FNMA, Series 2012-52, Class PQ	3.500%	05/25/42	683,221	581,820
FNMA, Series 2012-56, Class WC	3.500%	05/25/42	851,000	749,769
FNMA, Series 2012-79, Class QB	2.000%	07/25/42	115,726	101,443
FNMA, Series 2003-W2, Class 1-1A	6.500%	07/25/42	638,052	648,587
FNMA, Series 411, Class A3	3.000%	08/25/42	88,816	79,766
FNMA, Series 2012-99, Class UY	2.500%	09/25/42	360,000	281,291
FNMA, Series 2013-35, Class LP	3.000%	01/25/43	419,000	390,598
FNMA, Series 2013-35, Class CV	3.000%	02/25/43	350,000	312,823
FNMA, Series 2013-13, Class WH	3.500%	03/25/43	1,000,000	823,482
FNMA, Series 2013-31, Class NT	3.000%	04/25/43	36,296	33,840
FNMA, Series 2003-W10, Class 3A-5	4.299%	06/25/43	526,782	499,978
FNMA, Series 2013-84, Class B	4.000%	08/25/43	1,000,000	906,628
FNMA, Series 2013-104, Class CY	5.000%	10/25/43	250,000	247,701
FNMA, Series 2013-115, Class PB	4.500%	11/25/43	300,000	274,240
FNMA, Series 2015-11, Class MZ	4.000%	12/25/43	4,975,477	4,657,990

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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Agency MBS CMO — 22.4% continued				
FNMA, Series 2014-2, Class PB	4.000%	02/25/44	\$ 536,075	\$ 484,522
FNMA, Series 2017-16, Class UW	3.000%	07/25/45	2,044,494	1,738,513
FNMA, Series 2016-68, Class AL	3.000%	10/25/46	1,240,000	1,100,793
FNMA, Series 2016-80, Class CZ	3.000%	11/25/46	607,485	404,816
FNMA, Series 2017-77, Class HZ	3.500%	10/25/47	983,350	883,222
FNMA, Series 2018-08, Class DZ	3.500%	02/25/48	671,805	600,829
FNMA, Series 2022-4, Class QM	2.000%	03/25/48	1,602,020	1,122,109
FNMA, Series 2018-31, Class KB	3.500%	05/25/48	219,951	200,077
FNMA, Series 2018-31, Class KQ	3.500%	05/25/48	600,000	530,747
FNMA, Series 2018-37, Class CL	4.000%	06/25/48	622,735	526,186
FNMA, Series 2018-66, Class PZ	4.000%	09/25/48	569,917	466,691
FNMA, Series 2018-77, Class BY	3.000%	10/25/48	2,738,639	2,378,863
FNMA, Series 2019-01, Class MH	3.000%	02/25/49	223,288	201,090
FNMA, Series 2019-8, Class ZD	3.500%	03/25/49	571,680	529,423
FNMA, Series 2019-038, Class MT	3.000%	07/25/49	949,309	822,536
FNMA, Series 2019-40, Class PL	4.000%	07/25/49	318,000	260,232
FNMA, Series 2019-60, Class WZ	2.750%	10/25/49	572,640	376,960

	Coupon	Maturity	Par Value	Fair Value
Agency MBS CMO — 22.4% continued				
FNMA, Series 2019-83, Class EB	2.000%	01/25/50	\$ 171,000	\$ 100,902
FNMA, Series 2020-15, Class KY	3.000%	03/25/50	2,077,414	1,542,189
FNMA, Series 2020-22, Class AY	2.000%	04/25/50	1,254,000	776,730
FNMA, Series 2020-42, Class BY	2.000%	06/25/50	935,000	538,244
FNMA, Series 2021-15, Class HD	1.000%	04/25/51	998,831	743,513
FNMA, Series 2021-73, Class ZD	2.000%	11/25/51	1,415,419	685,083
FNMA, Series 2022-49, Class GZ	4.000%	08/25/52	4,636,489	4,022,781
GNMA, Series 2015-161, Class AV	3.000%	01/20/29	320,946	305,805
GNMA, Series 2018-091, Class VL	3.500%	10/20/29	1,340,033	1,271,936
GNMA, Series 2018-139, Class DV	3.500%	01/20/30	404,301	390,299
GNMA, Series 2004-49, Class MZ	6.000%	06/20/34	418,819	428,096
GNMA, Series 2005-13, Class BG	5.000%	02/20/35	186,165	186,862
GNMA, Series 2015-123, Class VB	3.500%	09/20/35	436,000	417,908
GNMA, Series 2006-17, Class JN	6.000%	04/20/36	150,721	154,173
GNMA, Series 2008-51, Class PH	5.250%	06/20/38	90,666	90,416
GNMA, Series 2009-2, Class PA	5.000%	12/20/38	54,718	54,491
GNMA, Series 2014-79, Class HU	3.000%	02/16/40	443,238	383,983
GNMA, Series 2012-74, Class LY	2.500%	06/20/42	330,000	253,749

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Agency MBS CMO — 22.4% continued				
GNMA, Series 2012-134, Class KM	2.000%	09/20/42	\$ 342,000	\$ 267,360
GNMA, Series 2012-113, Class NZ	4.500%	09/20/42	288,413	273,907
GNMA, Series 2013-6, Class PE	2.000%	01/20/43	100,000	77,699
GNMA, Series 2013-5, Class GY	3.000%	01/20/43	532,000	433,402
GNMA, Series 2015-179, Class ZB	2.500%	02/20/45	58,712	46,293
GNMA, Series 2016-37, Class YA	3.000%	12/20/45	1,052,846	925,890
GNMA, Series 2016-38, Class ZP	3.500%	03/20/46	75,963	57,393
GNMA, Series 2016-74, Class PL	3.000%	05/20/46	1,024,221	907,738
GNMA, Series 2016-120, Class YZ	3.000%	09/20/46	500,000	425,971
GNMA, Series 2016-118, Class LB	3.000%	09/20/46	500,000	431,486
GNMA, Series 2017-080, Class BZ	3.500%	05/20/47	425,415	331,612
GNMA, Series 2017-120, Class JZ	4.000%	08/20/47	648,523	569,819
GNMA, Series 2018-006, Class JY	2.750%	01/20/48	284,000	245,591
GNMA, Series 2018-14, Class MZ	3.000%	01/20/48	399,758	299,309
GNMA, Series 2018-097, Class GY	4.000%	07/20/48	1,162,000	1,114,421
GNMA, Series 2018-105, Class ZK	4.000%	08/20/48	475,568	422,986
GNMA, Series 2018-120, Class PY	3.500%	09/20/48	689,379	637,453

	Coupon	Maturity	Par Value	Fair Value
Agency MBS CMO — 22.4% continued				
GNMA, Series 2018-154, Class ZU	4.000%	11/20/48	\$ 507,334	\$ 433,719
GNMA, Series 2018-166, Class Z	4.000%	12/20/48	485,302	414,298
GNMA, Series 2019-20, Class JK	3.500%	02/20/49	163,431	153,856
GNMA, Series 2019-031, Class AZ	5.000%	03/20/49	222,877	220,342
GNMA, Series 2019-052, Class HL	4.000%	04/20/49	490,565	432,709
GNMA, Series 2019-99, Class EW	3.000%	08/20/49	540,446	451,686
GNMA, Series 2019-99, Class GP	3.500%	08/20/49	517,000	421,756
GNMA, Series 2020-093, Class AZ	3.000%	04/20/50	837,438	566,910
GNMA, Series 2021-58, Class NA	1.000%	07/20/50	618,576	469,631
GNMA, Series 2020-097, Class ML	2.500%	07/20/50	1,975,000	1,308,998
GNMA, Series 2020-133, Class ZM	1.000%	09/20/50	491,889	179,756
GNMA, Series 2020-165, Class BP	1.000%	11/20/50	603,113	504,588
GNMA, Series 2020-183, Class AE	1.250%	12/20/50	598,103	347,926
GNMA, Series 2021-86, Class MB	1.000%	05/20/51	671,955	509,793
GNMA, Series 2021-121, Class JW	1.500%	07/20/51	1,708,699	963,566
GNMA, Series 2021-149, Class ZB	3.000%	08/20/51	296,213	185,690
GNMA, Series 2021-196, Class YZ	1.500%	11/20/51	1,093,698	469,285
GNMA, Series 2021-216, Class QM	1.500%	12/20/51	1,133,749	620,638

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Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Agency MBS CMO — 22.4% continued				
GNMA, Series 2022-10, Class QJ	1.750%	01/20/52	\$ 1,158,766	\$ 778,429
GNMA, Series 2022-84, Class AL	3.500%	05/20/52	2,812,353	2,342,912
GNMA, Series 2022-129, Class PL	4.000%	07/20/52	3,595,000	3,077,861
GNMA, Series 2022-197, Class JB	6.000%	11/20/52	1,500,715	1,536,542
GNMA, Series 2017-H18, Class EB ^(a)	4.739%	06/20/63	175,144	173,473
GNMA, Series 2014-H14, Class FA (1* 1MO LIBOR + 50) ^(a)	3.643%	07/20/64	252,859	250,345
GNMA, Series 2014-H15, Class FA (1* 1MO LIBOR + 50) ^(a)	4.342%	07/20/64	70,167	69,405
GNMA, Series 2016-H11, Class FD (1* 12MO LIBOR + 40) ^(a)	2.572%	05/20/66	235,222	231,521
GNMA, Series 2017-H16, Class DB ^(a)	4.428%	08/20/67	40,350	39,531
				132,047,381

Agency MBS CMO Derivatives — 1.4%				
FHLMC, Series 3919, Class QS (IO) (-1* 1MO LIBOR + 670) ^(a)	2.382%	08/15/30	1,260,395	67,023
FHLMC, Series 4214, Class CI (IO)	3.000%	06/15/31	326,414	8,684
FHLMC, Series 4114, Class IM (IO)	3.500%	07/15/31	419,533	10,242
FHLMC, Series 4169, Class SA (IO) (-1.2* 1MO LIBOR + 546) ^(a)	0.939%	02/15/33	483,339	380,611
FHLMC, Series 226, Class PO (PO)	0.000%	02/01/34	112,552	95,361
FHLMC, Series 3107, Class DC (IO) (-1* 1MO LIBOR + 670) ^(a)	2.382%	06/15/35	517,531	2,637

	Coupon	Maturity	Par Value	Fair Value
Agency MBS CMO Derivatives — 1.4% continued				
FHLMC, Series 3102, Class TA (IO) (-7.5* 1MO LIBOR + 5250)	7.500%	01/15/36	\$ 198,829	\$ 195,112
FHLMC, Series 3607, Class AO (PO)	0.000%	04/15/36	73,360	59,931
FHLMC, Series 237, Class S14 (IO) (-1* 1MO LIBOR + 660) ^(a)	2.282%	05/15/36	289,651	33,200
FHLMC, Series 3199, Class OC (PO)	0.000%	08/15/36	119,941	102,047
FHLMC, Series 379, Class I (PO)	0.000%	05/25/37	38,617	30,707
FHLMC, Series 3607, Class OP (PO)	0.000%	07/15/37	276,098	222,359
FHLMC, Series 4006, Class IA (IO)	4.500%	09/15/41	360,371	35,314
FHLMC, Series 4422, Class DO (PO)	0.000%	10/15/41	919,738	668,817
FHLMC, Series 4116, Class LI (IO)	4.500%	02/15/42	1,120,855	131,949
FHLMC, Series 4074, Class SJ (IO) (-1* 1MO LIBOR + 662) ^(a)	2.302%	07/15/42	718,217	107,040
FHLMC, Class (PO), Pool #S0-6050	0.000%	08/15/42	154,439	117,127
FHLMC, Class (PO), Pool #S0-6829	0.000%	09/15/43	276,435	216,629
FNMA, Series 2012-148, Class IA (IO)	4.000%	01/25/28	144,499	8,312
FNMA, Series 2004-91, Class SP (IO) (-2.4* 1MO LIBOR + 1680) ^(a)	6.267%	11/25/31	155,761	158,225
FNMA, Series 2004-61, Class GO (PO)	0.000%	11/25/32	363,337	313,979
FNMA, Series 2013-89, Class DI (IO)	4.000%	08/25/33	1,200,353	116,535
FNMA, Series 2015-82, Class AI (IO)	3.500%	06/25/34	705,157	66,237

Diamond Hill Core Bond Fund
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Agency MBS CMO Derivatives — 1.4% continued				
FNMA, Series 2016-28, Class DI (IO)	3.500%	03/25/35	\$ 609,117	\$ 64,660
FNMA, Series 384, Class 11 (IO)	5.000%	03/25/35	538,823	85,626
FNMA, Series 2005-52, Class JH (IO) (-1* 1MO LIBOR + 660) (a)	2.211%	05/25/35	283,214	16,314
FNMA, Series 378, Class (IO) (a)	5.000%	06/01/35	575,386	95,603
FNMA, Series 2016-24, Class KI (IO)	3.500%	07/25/35	372,572	39,405
FNMA, Series 368, Class (IO)	5.000%	02/01/36	439,794	62,385
FNMA, Series 2006-96, Class MO (PO)	0.000%	10/25/36	30,132	26,359
FNMA, Series 398, Class C5 (IO)	5.000%	05/25/39	635,610	126,469
FNMA, Series 2010-44, Class CS (IO) (-1* 1MO LIBOR + 655) (a)	2.161%	05/25/40	39,078	3,701
FNMA, Series 409, Class C1 (IO)	4.000%	04/01/42	946,430	159,961
FNMA, Series 2012-99, Class QS (IO) (-1* 1MO LIBOR + 660) (a)	2.211%	09/25/42	1,858,417	177,802
FNMA, Series 2012-128, Class WS (IO) (-1* 1MO LIBOR + 400) (a)	0.000%	11/24/42	980,829	623,489
FNMA, Series 2012-128, Class SH (IO) (-1* 1MO LIBOR + 400) (a)	0.000%	11/25/42	465,268	320,278
FNMA, Series 2016-32, Class GO (PO)	0.000%	01/25/43	11,453	6,694
FNMA, Series 2016-30, Class IN (IO)	3.500%	02/25/43	1,026,711	58,630

	Coupon	Maturity	Par Value	Fair Value
Agency MBS CMO Derivatives — 1.4% continued				
FNMA, Series 2003-W10, Class 3IO (IO) (a)	0.185%	06/25/43	\$ 9,286,482	\$ 54,555
FNMA, Series 2013-82, Class SB (IO) (-2.67* 1MO LIBOR + 1173) (a)	1.686%	08/25/43	350,236	222,053
FNMA, Series 2013-101, Class DO (PO)	0.000%	10/25/43	100,017	73,276
FNMA, Series 2014-42, Class SN (IO) (-1* 1MO LIBOR + 605) (a)	1.661%	07/25/44	384,747	38,773
FNMA, Series 2019-31, Class CI (IO)	4.000%	02/25/47	908,517	71,338
FNMA, Series 2018-11B, Class QI (IO)	4.000%	01/25/48	2,298,626	368,667
FNMA, Series 2018-01, Class AI (IO)	5.000%	02/25/48	1,680,369	325,842
FNMA, Series 2018-24, Class (IO)	4.500%	04/25/48	1,886,683	321,039
GNMA, Series 2011-139, Class LS (IO) (-1* 1MO LIBOR + 500) (a)	1.232%	03/16/38	1,704,118	132,020
GNMA, Series 2013-147, Class SD (IO) (-1* 1MO LIBOR + 665) (a)	2.297%	12/20/39	1,355,000	136,939
GNMA, Series 2011-21, Class SA (IO) (-1* 1MO LIBOR + 600) (a)	1.670%	02/16/41	1,520,558	148,583
GNMA, Series 2013-113, Class QS (IO) (-1* 1MO LIBOR + 620) (a)	1.847%	02/20/42	240,421	12,371
GNMA, Series 2013-82, Class NS (IO) (-1* 1MO LIBOR + 400) (a)	0.000%	05/20/43	1,294,967	787,550
GNMA, Series 2017-004, Class WI (IO)	4.000%	02/20/44	838,975	67,486

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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Auto Loan — 1.5% continued				
CIG Auto Receivables Trust, Series 2020-1, Class C ^(c)	1.750%	02/12/26	\$ 420,030	\$ 418,228
Credito RL USA, Series 2021-1, Class A ^(c)	1.350%	02/16/27	328,777	321,343
FHF Trust, Series 2021-1, Class A ^(c)	1.270%	03/15/27	389,029	372,810
First Help Financial, LLC, Series 2021-2A, Class A ^(c)	0.830%	12/15/26	578,975	550,389
First Help Financial, LLC, Series 2021-2A, Class B ^(c)	1.630%	09/15/27	1,090,000	987,755
OneMain Direct Auto Receivables, Series 2019-1, Class D ^(c)	4.680%	04/14/31	675,000	606,447
Tesla Auto Lease Trust, Series 2021-B, Class D ^(c)	1.320%	09/22/25	1,400,000	1,289,512
Veros Auto Receivables Trust, Series 2021-1, Class B ^(c)	1.490%	10/15/26	1,000,000	943,553
				8,961,462

CRE/CLO — 4.8%				
A10 Securitization, Series 2021-D, Class D ^{(c)(d)}	4.409%	10/01/38	1,241,661	1,112,499
A10 Securitization, Series 2021-D, Class E ^{(c)(d)}	4.937%	10/01/38	1,266,495	1,122,366
A10 Securitization, Series 2020-C, Class B ^{(c)(d)}	2.617%	08/15/40	179,396	175,816
A10 Securitization, Series 2020-C, Class D ^{(c)(d)}	4.129%	08/15/40	250,000	239,299
A10 Securitization, Series 2020-C, Class E ^{(c)(d)}	5.465%	08/15/40	250,000	234,703

	Coupon	Maturity	Par Value	Fair Value
CRE/CLO — 4.8% continued				
Acre Mortgage Trust, Series 2021-FL4, Class D (1* 1MO LIBOR + 260) ^{(a)(c)}	6.939%	12/15/37	\$ 1,000,000	\$ 953,519
Acre Mortgage Trust, Series 2021-FL4, Class E (1* 1MO LIBOR + 310) ^{(a)(c)}	7.439%	12/15/37	675,000	639,270
Arbor Realty Collateralized Loan, Series 2021-FL2, Class AS (1* 1MO LIBOR + 140) ^{(a)(c)}	5.779%	05/15/36	865,000	826,825
Arbor Realty Collateralized Loan, Series 2022-FL1, Class D (1* SOFR30A + 300) ^{(a)(c)}	6.807%	01/15/37	1,250,000	1,161,104
AREIT CRE Trust, Series 2022-CRE6, Class A (1* SOFR30A + 125) ^{(a)(c)}	4.642%	01/16/37	2,095,312	2,013,790
AREIT CRE Trust, Series 2021-CRE5, Class A (1* 1MO LIBOR + 108) ^{(a)(c)}	4.991%	11/17/38	713,325	681,886
AREIT CRE Trust, Series 2022-CRE7, Class C (1* SOFR + 384) ^{(a)(c)}	8.168%	06/17/39	900,000	872,027
BDS Ltd., Series 2021-FL8, Class D (1* 1MO LIBOR + 300) ^{(a)(c)}	6.239%	01/18/36	1,000,000	915,906
BXMT Ltd., Series 2020-FL2, Class D (1* 1MO LIBOR + 195) ^{(a)(c)}	5.939%	02/16/37	1,520,000	1,415,754
BXMT Ltd., Series 2021-FL4, Class D (1* 1MO LIBOR + 225) ^{(a)(c)}	6.125%	05/17/38	2,250,000	2,053,856

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
CRE/CLO — 4.8% continued				
LoanCore Issuer Ltd., Series 2019-CRE3, Class D (1* 1MO LIBOR + 250) ^{(a)(c)}	6.375%	05/15/36	\$ 1,170,000	\$ 1,148,264
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class C (1* TSFR1M + 181) ^{(a)(c)}	6.150%	03/17/31	1,000,000	931,532
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class A (1* TSFR1M + 96) ^{(a)(c)}	5.300%	07/15/36	705,968	683,689
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class AS (1* TSFR1M + 131) ^{(a)(c)}	5.650%	07/15/36	777,000	749,184
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL8, Class B (1* SOFR30A + 195) ^{(a)(c)}	5.776%	02/19/37	1,500,000	1,393,128
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL10, Class C (1* TSFR1M + 448) ^{(a)(c)}	8.804%	09/07/37	1,500,000	1,481,133
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL10, Class D (1* TSFR1M + 573) ^{(a)(c)}	10.050%	09/17/37	750,000	722,471

	Coupon	Maturity	Par Value	Fair Value
CRE/CLO — 4.8% continued				
PFP Ltd., Series 2021-8, Class A (1* 1MO LIBOR + 100) ^{(a)(c)}	4.904%	08/16/37	\$ 1,460,426	\$ 1,402,320
PFP Ltd., Series 2021-7, Class B (1* 1MO LIBOR + 140) ^{(a)(c)}	5.304%	04/14/38	699,965	654,255
PFP Ltd., Series 2021-7, Class D (1* 1MO LIBOR + 240) ^{(a)(c)}	6.304%	04/14/38	749,963	684,573
PFP Ltd., Series 2021-7, Class A (1* 1MO LIBOR + 85) ^{(a)(c)}	4.725%	04/16/38	193,139	188,749
PFP Ltd., Series 2021-7, Class A-S (1* 1MO LIBOR + 115) ^{(a)(c)}	5.025%	04/16/38	1,499,925	1,412,267
ReadyCap Commercial Mortgage Trust, Series 2021-1A, Class C (1* 1MO LIBOR + 190) ^{(a)(c)}	6.289%	07/25/36	500,000	467,561
ReadyCap Commercial Mortgage Trust, Series 2021-1A, Class B (1* 1MO LIBOR + 240) ^{(a)(c)}	6.789%	07/25/36	1,000,000	920,629
ReadyCap Commercial Mortgage Trust, Series 2021-1A, Class A (1* 1MO LIBOR + 290) ^{(a)(c)}	7.289%	07/25/36	1,000,000	906,985
Shelter Growth Capital Partners, LLC, Series 2021-FL3, Class A (1* 1MO LIBOR + 108) ^{(a)(c)}	5.398%	09/15/36	320,448	310,551
				28,475,911

Credit Cards — 3.4%				
Brex Commercial Charge Card Master Trust, Series 2022-1, Class A ^(c)	4.630%	07/15/25	700,000	677,774

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Credit Cards — 3.4% continued				
Continental Credit Card, LLC, Series 2019-1, Class A ^(c)	3.830%	08/15/26	\$ 402,384	\$ 398,878
Continental Credit Card, LLC, Series 2019-1, Class B ^(c)	4.950%	08/15/26	300,000	293,679
Continental Credit Card, LLC, Series 2020-A, Class A ^(c)	2.240%	12/15/28	1,350,000	1,269,622
Continental Credit Card, LLC, Series 2020-A, Class B ^(c)	3.660%	12/15/28	1,200,000	1,094,567
Continental Credit Card, LLC, Series 2021-A, Class B ^(c)	3.490%	12/17/29	500,000	459,045
Continental Credit Card, LLC, Series 2021-A, Class C ^(c)	4.020%	12/17/29	500,000	446,437
Continental Credit Card, LLC, Series 2022-A, Class C ^(c)	9.330%	10/15/30	2,300,000	2,262,667
Genesis Private Label Amortization Trust, Series 2020-1, Class D ^(c)	6.630%	07/20/26	710,054	705,381
Genesis Sales Finance Master Trust, Series 2021-AA, Class D ^(c)	2.090%	12/21/26	750,000	677,390
Genesis Sales Finance Master Trust, Series 22-A, Class C ^(c)	9.530%	09/20/27	1,500,000	1,498,133
Genesis Sales Finance Master Trust, Series 22-A, Class D ^(c)	10.970%	09/20/27	1,500,000	1,491,930
Mercury Financial Credit Card Master Trust, Series 2021-1A, Class B ^(c)	2.330%	03/20/26	2,600,000	2,420,692
	Coupon	Maturity	Par Value	Fair Value
Credit Cards — 3.4% continued				
Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A ^(c)	1.540%	03/23/26	\$ 3,285,000	\$ 3,134,071
Mercury Financial Credit Card Master Trust, Series 2022-1A, Class B ^(c)	3.200%	09/21/26	880,000	806,125
Mercury Financial Credit Card Master Trust, Series 2022-3A, Class B ^(c)	10.680%	06/21/27	2,500,000	2,505,264
				20,141,655
Equipment — 0.7%				
Business Jet Securities, LLC, Series 2020-1, Class B ^(c)	3.967%	11/15/35	170,934	151,998
Business Jet Securities, LLC, Series 2021-1A, Class B ^(c)	2.918%	04/15/36	298,375	252,889
CLI Funding VI, LLC, Series 2020-1, Class B ^(c)	3.620%	09/18/45	498,063	432,667
Octana Receivables Trust, Series 2022-2A, Class D ^(c)	7.700%	09/20/30	2,000,000	1,957,355
Octane Receivables Trust, Series 2021-1A, Class C ^(c)	2.230%	11/20/28	550,000	504,605
Stellar Jay Ireland DAC, Series 2021-1, Class B ^{(c)(d)}	5.926%	03/15/28	946,940	778,963
				4,078,477
HECM — 3.9%				
Boston Lending Trust, Series 2022-1, Class M2 ^{(c)(d)}	2.750%	02/25/62	512,435	389,250
Brean ABS Trust, Series 2021-RM2, Class A ^(c)	1.750%	10/25/61	1,386,171	1,209,978

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
HECM — 3.9% continued				
Brean ABS Trust, Series 2022-RM3, Class A ^(c)	1.750%	02/25/62	\$ 1,479,081	\$ 1,289,717
Brean ABS Trust, Series 2022-RM4, Class M1 ^{(c)(d)}	3.000%	07/25/62	1,013,997	690,055
Brean ABS Trust, Series 2022-RM4, Class AZ ^(c)	3.000%	07/25/62	2,100,000	1,710,806
Brean ABS Trust, Series 2022-RM5, Class M1 ^{(c)(d)}	4.500%	09/25/62	2,322,496	1,690,679
Brean ABS Trust, Series 2022-RM5, Class M2 ^{(c)(d)}	4.500%	09/25/62	2,625,431	1,690,423
Cascade Funding Mortgage Trust, Series 2022-HB8, Class M3 ^(c)	3.750%	04/25/25	1,500,000	1,222,500
Cascade Funding Mortgage Trust, Series 2022-HB8, Class A ^(c)	3.750%	04/25/25	1,465,110	1,406,875
Finance of America HECM Buyout, Series 2022-HB1, Class M3 ^(c)	5.084%	11/25/25	1,650,000	1,534,406
Finance of America HECM Buyout, Series 2022-HB2, Class M3 ^(c)	6.000%	09/25/27	2,000,000	1,893,314
RMF Buyout Issuance Trust, Series 2021-HB1, Class M3 ^{(c)(d)(e)}	3.690%	11/25/31	1,550,000	1,356,250
RMF Buyout Issuance Trust, Series 2020-HB1, Class AI ^{(a)(c)(d)(e)}	1.719%	10/25/50	2,228,578	2,083,721
RMF Proprietary Issuance Trust, Series 2021-2, Class A ^{(c)(d)(e)}	2.125%	09/25/61	1,419,504	1,220,774
RMF Proprietary Issuance Trust, Series 2022-1, Class A ^{(c)(d)}	3.000%	01/25/62	1,538,426	1,345,181

	Coupon	Maturity	Par Value	Fair Value
HECM — 3.9% continued				
RMF Proprietary Issuance Trust, Series 2022-2, Class M3 ^{(c)(d)}	3.750%	06/25/62	\$ 1,100,000	\$ 693,285
RMF Proprietary Issuance Trust II, Series 2022-1, Class M1 ^{(c)(d)}	3.000%	01/25/62	1,000,000	779,275
RMF Proprietary Issuance Trust III, Series 2022-1, Class M2 ^{(c)(d)}	3.000%	01/25/62	1,000,000	697,843
				22,904,332

	Coupon	Maturity	Par Value	Fair Value
Hospitality — 2.2%				
BHMS Mortgage Trust, Series 2018-ATLS, Class A (1* 1MO LIBOR + 125) ^{(a)(c)}	5.568%	07/16/35	1,840,991	1,767,478
BX Commercial Mortgage Trust, Series 2020-VIV3, Class B ^{(a)(c)}	3.544%	03/09/44	1,300,000	1,046,217
BX Trust, Series 2018-GW, Class D (1* 1MO LIBOR + 177) ^{(a)(c)}	5.645%	05/15/35	785,000	753,411
BX Trust, Series 2021-ARIA, Class E (1* 1MO LIBOR + 224) ^{(a)(c)}	6.120%	10/15/36	2,000,000	1,814,434
BX Trust, Series 2018-GW, Class E (1* 1MO LIBOR + 197) ^{(a)(c)}	5.845%	05/15/37	1,802,000	1,724,959
BX Trust, Series 2019-OC11, Class A ^(c)	3.202%	12/11/41	1,177,000	984,649
Extended Stay America Trust, Series 2021-ESH, Class D (1* 1MO LIBOR + 225) ^{(a)(c)}	6.568%	07/15/38	1,171,431	1,121,475
Extended Stay America Trust, Series 2021-ESH, Class E (1* 1MO LIBOR + 285) ^{(a)(c)}	7.168%	07/15/38	976,192	929,668

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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Hospitality — 2.2% continued				
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class B (1* 1MO LIBOR + 125) (a)(c)	5.125%	07/15/25	\$ 663,210	\$ 641,531
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class C (1* 1MO LIBOR + 145) (a)(c)	5.325%	07/15/25	882,756	851,682
Hawaii Hotel Trust, Series 2019-MAUI, Class A (1* 1MO LIBOR + 115) (a)(c)	5.025%	05/17/38	1,000,000	971,125
				12,606,629
Industrial — 1.0%				
BX Commercial Mortgage Trust, Series 2021-VOLT, Class B (1* 1MO LIBOR + 95) (a)(c)	5.268%	09/15/36	750,000	707,051
BX Commercial Mortgage Trust, Series 2019-XL, Class F (1* 1MO LIBOR + 200) (a)(c)	5.909%	10/15/36	1,275,000	1,226,846
BX Trust, Series 2021-VOLT, Class D (1* 1MO LIBOR + 165) (a)(c)	5.968%	09/15/36	1,500,000	1,403,359
BX Trust, Series 2021-VINO, Class C (1* 1MO LIBOR + 110) (a)(c)	5.420%	05/15/38	1,470,000	1,390,240
Cold Storage Trust, Series 2020-ICE5, Class E (1* 1MO LIBOR + 277) (a)(c)	6.641%	11/16/37	491,495	471,135
	Coupon	Maturity	Par Value	Fair Value
Industrial — 1.0% continued				
SMR Mortgage Trust, Series 2022-IND, Class D (1* TSFR1M + 395) (a)(c)	8.286%	02/25/39	\$ 482,295	\$ 441,504
				5,640,135
Manufactured Housing — 0.0% (f)				
Cascade Funding Mortgage Trust, Series 2019-MH1, Class M (a)(c)	5.985%	11/25/44	100,000	92,270
Multifamily — 1.8%				
FREMF Mortgage Trust, Series 2016-KF17, Class B (1* 1MO LIBOR + 584) (a)(c)	9.982%	03/25/23	208,294	208,068
FREMF Mortgage Trust, Series 2017-KF39, Class B (1* 1MO LIBOR + 250) (a)(c)	6.642%	11/25/24	330,814	325,367
FREMF Mortgage Trust, Series 2018-KF42, Class B (1* 1MO LIBOR + 220) (a)(c)	6.342%	12/25/24	603,756	586,400
FREMF Mortgage Trust, Series 2018-KF44, Class B (1* 1MO LIBOR + 215) (a)(c)	6.292%	02/25/25	213,477	209,990
FREMF Mortgage Trust, Series 2018-KF53, Class B (1* 1MO LIBOR + 205) (a)(c)	6.192%	10/27/25	491,756	482,246
FREMF Mortgage Trust, Series 2018-KF43, Class B (1* 1MO LIBOR + 215) (a)(c)	6.292%	01/25/28	236,208	224,500

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Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Multifamily — 1.8% continued				
FREMF Mortgage Trust, Series 2018-KF50, Class B (1* 1MO LIBOR + 190) ^{(a)(c)}	6.042%	07/25/28	\$ 338,254	\$ 306,374
FREMF Mortgage Trust, Series 2019-KF57, Class B (1* 1MO LIBOR + 225) ^{(a)(c)}	6.392%	01/25/29	984,593	919,991
FREMF Mortgage Trust, Series 2019-KF67, Class B (1* 1MO LIBOR + 225) ^{(a)(c)}	6.392%	08/25/29	394,553	364,570
Multi Family Connecticut Avenue, Series 2020-01, Class M-7 (1* 1MO LIBOR + 195) ^{(a)(c)}	6.339%	03/25/50	72,846	71,344
MultiFamily Structured Credit Risk, Series 2021-MN2, Class M-1 (1* SOFR30A + 180) ^{(a)(c)}	5.728%	07/25/41	2,332,154	2,121,895
MultiFamily Structured Credit Risk, Series 2021-MN1, Class M-1 (1* SOFR30A + 200) ^{(a)(c)}	5.547%	01/25/51	1,035,163	968,747
MultiFamily Structured Credit Risk, Series 2021-MN3, Class M1 (1* SOFR30A + 230) ^{(a)(c)}	5.821%	11/25/51	2,119,319	1,996,044
MultiFamily Structured Credit Risk, Series 2022-MN4, Class M1 (1* SOFR30A + 425) ^{(a)(c)}	8.178%	05/25/52	1,987,780	1,967,902
				10,753,438

	Coupon	Maturity	Par Value	Fair Value
Non-Agency MBS 2.0 — 0.3%				
Chase Mortgage Finance Corp., Series 2021-CL1, Class M3 (1* SOFR30A + 155) ^(a)	5.478%	02/25/50	\$ 710,448	\$ 592,900
J.P. Morgan Wealth Management, Series 2021-CL1, Class M1 (1* SOFR30A + 130) ^{(a)(c)}	5.228%	02/26/71	659,141	580,713
J.P. Morgan Wealth Management, Series 2021-CL1, Class M3 (1* SOFR30A + 180) ^{(a)(c)}	5.728%	02/26/71	497,490	432,366
				1,605,979

Non-Performing Loan — 0.1%				
Cascade Funding Mortgage Trust, Series 2021-EBO1, Class M3 ^(c)	3.086%	11/25/50	700,000	616,458

Non-QM — 0.2%				
Angel Oak Mortgage Trust, Series 2019-1, Class B1 ^(c)	5.400%	11/25/48	1,250,000	1,151,636

Residential Transition Loan — 2.1%				
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A1 ^(c)	3.280%	03/25/25	1,864,223	1,774,433
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A2 ^(c)	5.610%	03/25/25	433,540	414,921
Antler Mortgage Trust, Series 2021-RTL1, Class M ^{(a)(c)}	5.438%	05/25/25	1,750,000	1,515,512
Corevest American Finance Ltd., Series 2021-RTL1, Class A2 ^(c)	3.104%	03/28/29	1,000,000	897,605

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Residential Transition Loan — 2.1% continued				
LHFC Depositor, LLC, Series 2020-RTL1, Class A2 ^(c)	3.721%	10/25/24	\$ 750,000	\$ 725,422
LHOME Mortgage Trust, Series 2021-RTL2, Class A2 ^(c)	2.783%	06/25/26	700,000	613,157
LHOME Mortgage Trust, Series 2021-RTL1, Class M ^{(a)(c)}	4.458%	09/25/26	750,000	653,196
LHOME Mortgage Trust, Series 2021-RTL2, Class M ^(c)	4.458%	09/25/26	1,250,000	1,033,369
LHOME Mortgage Trust, Series 2022-RTL1, Class M ^(c)	6.900%	02/25/27	1,250,000	1,112,731
New York Mortgage Trust, Series 2022-BPL1, Class A2 ^(c)	4.948%	11/25/27	1,200,000	1,107,784
ROC Securities Trust, Series 2021-RTL1, Class A2 ^(c)	3.351%	08/25/26	1,500,000	1,324,088
Toorak Mortgage Corp., Series 2021-1, Class A-1 ^(c)	2.240%	06/25/24	510,000	482,304
Toorak Mortgage Corp., Series 2022-1, Class A2 ^(c)	4.948%	03/25/29	1,000,000	936,476
				12,590,998
Retail — 1.2%				
Aventura Mall Trust, Series 2018-AVM, Class C ^{(a)(c)}	4.249%	07/09/40	650,000	536,875
BX Trust, Series 2021-VIEW, Class B (1* 1MO LIBOR + 180) ^{(a)(c)}	6.118%	06/15/36	1,150,000	1,078,276
BX Trust, Series 2021-VIEW, Class E (1* 1MO LIBOR + 360) ^{(a)(c)}	7.918%	06/15/36	2,500,000	2,268,431
	Coupon	Maturity	Par Value	Fair Value
Retail — 1.2% continued				
BX Trust, Series 2018-EXCL, Class C (1* 1MO LIBOR + 198) ^{(a)(c)}	5.851%	09/15/37	\$ 238,540	\$ 231,809
Credit Suisse First Boston, Series 2018-SITE, Class A ^(c)	4.284%	04/17/36	727,000	693,510
Credit Suisse First Boston, Series 2018-SITE, Class C ^{(a)(c)}	4.941%	04/17/36	300,000	281,292
Credit Suisse First Boston, Series 2018-SITE, Class D ^{(a)(c)}	4.941%	04/17/36	235,000	216,546
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class B (1* 1MO LIBOR + 145) ^{(a)(c)}	5.768%	02/15/40	681,766	616,716
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class C (1* 1MO LIBOR + 180) ^{(a)(c)}	6.118%	02/15/40	386,334	345,598
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class D (1* 1MO LIBOR + 250) ^{(a)(c)}	6.818%	02/15/40	909,022	802,492
				7,071,545
Single Family Rental — 3.4%				
American Homes 4 Rent, Series 2014-SFR2, Class E ^(c)	6.231%	10/17/36	300,000	292,177
American Homes 4 Rent, Series 2014-SFR2, Class D ^(c)	3.678%	12/17/36	318,849	306,951
American Homes 4 Rent, Series 2014-SFR3, Class E ^(c)	6.418%	12/18/36	300,000	295,990
American Homes 4 Rent, Series 2015-SFR1, Class A ^(c)	3.467%	04/17/52	110,591	105,312

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Single Family Rental — 3.4% continued				
Corevest American Finance Ltd., Series 2020-4, Class E ^(c)	3.379%	12/15/52	\$ 750,000	\$ 546,770
Firstkey Homes Trust, Series 2022-SFR2, Class D ^(c)	4.500%	07/17/39	1,250,000	1,095,263
Home Partners of America Trust, Series 2021-2, Class D ^(c)	2.652%	12/17/26	972,229	804,050
Home Partners of America Trust, Series 2019-1, Class B ^(c)	3.157%	09/17/27	485,680	430,007
Home Partners of America Trust, Series 2019-2, Class B ^(c)	2.922%	10/19/39	600,480	522,784
Progress Residential Trust, Series 2019-SFR4, Class A ^(c)	2.687%	10/17/36	375,000	355,133
Progress Residential Trust, Series 2020-SFR1, Class A ^(c)	1.732%	04/17/37	3,443,807	3,139,776
Progress Residential Trust, Series 2021-SFR1, Class B ^(c)	1.303%	04/17/38	3,400,000	2,901,796
Progress Residential Trust, Series 2021-SFR1, Class E ^(c)	2.106%	04/17/38	1,058,000	890,741
Progress Residential Trust, Series 2021-SFR4, Class A ^(c)	1.558%	05/19/38	2,500,000	2,176,997
Progress Residential Trust, Series 2022-SFR3, Class D ^(c)	4.450%	04/17/39	1,550,000	1,378,576

	Coupon	Maturity	Par Value	Fair Value
Single Family Rental — 3.4% continued				
Progress Residential Trust, Series 2022-SFR5, Class D ^(c)	5.734%	06/17/39	\$ 800,000	\$ 732,011
Progress Residential Trust, Series 2022-SFR5, Class E-1 ^(c)	6.618%	06/17/39	800,000	726,927
Progress Residential Trust, Series 2021-SFR10, Class A ^(c)	2.393%	12/17/40	1,999,536	1,644,823
Tricon Residential Trust, Series 2022-SFR2, Class D ^(c)	6.230%	07/17/40	2,000,000	1,869,078
				20,215,162

	Coupon	Maturity	Par Value	Fair Value
Small Business — 1.0%				
Credibility Asset Securitization, Series 2021-1A, Class A ^(c)	2.390%	04/15/26	1,000,000	944,361
Credibility Asset Securitization, Series 2021-1A, Class C ^(c)	3.380%	04/15/26	1,250,000	1,146,744
FORA Financial Asset Securitization, Series 2021-1A, Class C ^(c)	3.850%	05/15/27	418,000	380,054
Newtek Small Business Loan Trust, Series 2018-1, Class A (1* Prime - 55) ^{(a)(c)}	6.950%	02/25/44	395,236	388,587
Newtek Small Business Loan Trust, Series 2018-1, Class B (1* Prime + 75) ^{(a)(c)}	8.250%	02/25/44	104,010	102,696
Newtek Small Business Loan Trust, Series 2019-01, Class A (1* Prime - 90) ^{(a)(c)}	6.600%	12/25/44	475,678	471,909

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Unsecured Consumer — 5.2% continued				
Freedom Financial Trust, Series 2022-3FP, Class D ^(c)	7.360%	08/20/29	\$ 2,000,000	\$ 1,929,182
Lendmark Funding Trust, Series 2020-2A, Class C ^(c)	4.690%	04/21/31	550,000	460,367
Lendmark Funding Trust, Series 2021-1A, Class C ^(c)	3.410%	11/20/31	750,000	593,466
Mariner Finance Issuance Trust, Series 2021-AA, Class D ^(c)	4.340%	03/20/36	1,000,000	789,794
Oportun Funding XIII, LLC, Series 2019-13, Class B ^(c)	3.870%	08/08/25	361,229	348,359
Oportun Funding XIV, LLC, Series 2021-A, Class C ^(c)	3.440%	03/08/28	1,850,000	1,704,098
Oportun Funding, LLC, Series 2022-1, Class C ^(c)	6.000%	06/15/29	1,000,000	955,237
Oportun Funding, LLC, Series 2021-B, Class A ^(c)	1.470%	05/08/31	2,345,000	2,048,184
Oportun Funding, LLC, Series 2021-B, Class C ^(c)	3.650%	05/08/31	650,000	545,703
Oportun Funding, LLC, Series 2021-C, Class A ^(c)	2.180%	10/08/31	2,260,000	1,977,078
Opportunity Funding LLC, Series 2021-A, Class B ^(c)	1.760%	03/08/28	1,540,000	1,426,301
Opportunity Funding, LLC, Series 2022-A, Class C ^(c)	7.400%	06/09/31	1,500,000	1,366,786
Reach Financial, LLC, Series 2021-1A, Class B ^(c)	2.170%	05/15/29	1,500,000	1,368,154

	Coupon	Maturity	Par Value	Fair Value
Unsecured Consumer — 5.2% continued				
Regional Management Issuance Trust, Series 2020-1, Class A ^(c)	2.340%	10/15/30	\$ 1,600,000	\$ 1,487,113
Regional Management Issuance Trust, Series 2021-1, Class C ^(c)	3.040%	03/17/31	1,000,000	839,971
Regional Management Issuance Trust, Series 2021-2, Class C ^(c)	3.230%	08/15/33	650,000	515,124
Republic Finance, Series 2020-A, Class B ^(c)	3.540%	11/20/30	1,185,000	1,084,300
Upgrade Master Pass-Through Trust, Series 2019-ST1, Class A ^(c)	4.000%	07/15/25	10,301	10,219
Upgrade Master Pass-Through Trust, Series 2019-ST3, Class A ^(c)	3.750%	11/15/25	6,882	6,872
Upstart Pass-Through Trust, Series 2021-ST2, Class A ^(c)	2.500%	04/20/27	492,315	460,268
Upstart Pass-Through Trust, Series 2021-ST4, Class A ^(c)	2.000%	07/20/27	1,439,011	1,330,663
Upstart Pass-Through Trust, Series 2022-ST1, Class A ^(c)	2.600%	03/20/30	666,728	624,590
Upstart Securitization Trust, Series 2021-ST1, Class A ^(c)	2.750%	02/20/27	357,891	340,618
Upstart Securitization Trust, Series 2021-3, Class B ^(c)	1.660%	07/20/31	500,000	464,947
Upstart Securitization Trust, Series 2022-4, Class A ^(c)	5.980%	08/20/32	2,269,638	2,225,690

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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	Coupon	Maturity	Par Value	Fair Value
Securitized — 65.7% continued				
Unsecured Consumer — 5.2% continued				
Upstart Structured Pass-Through Trust, Series 2022-2A, Class A	4.250%	02/15/46	\$ 1,367,805	\$ 1,309,523
				30,524,560
Total Securitized				
(Cost \$424,496,081)			\$	387,115,286
Treasury — 13.9%				
U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	5,316,570	5,170,009
U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,624,219
U.S. Treasury Notes ^(b)	2.250%	08/15/27	2,000,000	1,850,078
U.S. Treasury Notes	0.500%	10/31/27	5,250,000	4,440,557
U.S. Treasury Notes ^(b)	1.250%	09/30/28	8,000,000	6,870,625
U.S. Treasury Notes	0.625%	08/15/30	2,000,000	1,574,297
U.S. Treasury Notes ^(b)	0.875%	11/15/30	1,000,000	799,297
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,399,741
U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,322,179
U.S. Treasury STRIPS ^(b)	0.000%	05/15/33	2,100,000	1,378,374
U.S. Treasury STRIPS	0.000%	08/15/33	4,000,000	2,595,409
U.S. Treasury STRIPS	0.000%	08/15/34	6,000,000	3,714,985
U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,838,319
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,798,995
U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	5,965,674
U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	3,618,349
U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,175,965
U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,089,428
U.S. Treasury Bonds	1.125%	08/15/40	16,000,000	9,936,250
U.S. Treasury Bonds	1.375%	11/15/40	3,750,000	2,437,939
Treasury — 13.9% continued				
U.S. Treasury STRIPS	0.000%	08/15/41	\$ 1,000,000	\$ 452,062
U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	2,592,080	2,089,695
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,259,698
U.S. Treasury Bonds	3.000%	02/15/48	3,000,000	2,458,945
U.S. Treasury Bonds	1.250%	05/15/50	14,850,000	7,991,736
Total Treasury				
(Cost \$95,021,682)			\$	81,852,825
			Shares	Fair Value
Registered Investment Companies — 6.3%				
State Street Institutional Liquid Reserves Fund — Premier Class, 4.41% ^(g)			18,148,392	18,153,836
State Street Navigator Securities Lending Portfolio I, 4.48% ^{(g)(h)}			19,205,215	19,205,215
Total Registered Investment Companies				
(Cost \$37,358,675)			\$	37,359,051
Total Investment Securities — 103.4%				
(Cost \$669,663,588)			\$	609,002,214
Liabilities in Excess of Other Assets — (3.4)%				
				(20,126,734)
Net Assets — 100.0%				
			\$	588,875,480

(a) Variable rate security. The rate shown is the effective interest rate as of December 31, 2022. The benchmark on which the rate is calculated is shown parenthetically, if applicable. Certain variable rate securities are not based on a published rate and spread but are determined by the issuer or agent and may be based on index changes, prepayment of underlying positions and/or other variables. These securities do not indicate a reference rate and spread in their description above.

(b) All or a portion of the security is on loan. The total fair value of the securities on loan as of December 31, 2022 was \$22,752,303.

(c) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities have been deemed liquid under procedures approved by the Fund's Board of Trustees and may normally be sold to qualified institutional buyers in transactions

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
December 31, 2022

exempt from registration. The total fair value of these securities as of 12/31/2022 was \$237,016,590, representing 40.2% of net assets.

(d) Illiquid security as determined under procedures approved by the Board of Trustees. The total fair value of these securities as of December 31, 2022 was \$16,300,382, representing 2.8% of net assets.

(e) Security fair valued under procedures established by the Board of Trustees. The total value of these securities as of December 31, 2022 was \$4,660,745, representing 0.8% of net assets.

(f) Percentage rounds to less than 0.1%.

(g) The rate shown is the 7-day effective yield as of December 31, 2022.

(h) This security was purchased using cash collateral held from securities on loan.

BKNT — Bank Note

BV — Besloten Vennootschap

CV — Convertible Security

GMTN — Global Medium-Term Note

IO — Interest Only

LIBOR — London Interbank Offered Rate

NA — National Association

NV — Naamloze Vennootschap

plc — Public Limited Company

PO — Principal Only

Prime — Short-term interest rate in the banking system of the U.S.

REIT — Real Estate Investment Trust

SA — Societe Anonyme

SOFR — Secured Overnight Financing Rate

TSFR — CME Term SOFR

UA — Uitgesloten Aansprakelijkheid

DIAMOND HILL

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Diamond Hill Core Bond Fund
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Net Assets: \$ 611,025,542

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
912810SN9	U.S. Treasury Bonds	1.250%	05/15/50	18,000,000	\$10,040,625	1.64%
91282CAU5	U.S. Treasury Notes	0.500%	10/31/27	10,000,000	8,513,281	1.39%
912810ST6	U.S. Treasury Bonds	1.375%	11/15/40	11,000,000	7,294,805	1.19%
912810SQ2	U.S. Treasury Bonds	1.125%	08/15/40	11,000,000	6,986,289	1.14%
91282CCY5	U.S. Treasury Notes	1.250%	09/30/28	8,000,000	6,936,250	1.14%
9128335B2	U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,117,703	1.00%
3133LWAQ5	FHLMC	3.000%	11/01/50	6,611,120	5,966,762	0.98%
3137H6WD3	FHLMC	3.000%	02/25/52	8,326,481	5,743,062	0.94%
91282CAE1	U.S. Treasury Notes	0.625%	08/15/30	7,000,000	5,591,797	0.92%
3137AYTA9	FHLMC	3.000%	02/15/43	6,680,862	5,446,704	0.89%
30768WAA6	FARM Mortgage Trust	2.180%	01/25/51	5,605,958	4,829,068	0.79%
3136AMXR5	FNMA	4.000%	12/25/43	4,958,947	4,721,617	0.77%
912828P46	U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,634,766	0.76%
3136BNA89	FNMA	4.000%	08/25/52	4,621,085	4,113,562	0.67%
3137BSJ20	FHLMC	3.500%	10/15/46	4,091,500	3,806,347	0.62%
9128334Y3	U.S. Treasury STRIPS	0.000%	08/15/34	6,000,000	3,803,835	0.62%
9128337F1	U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	3,715,985	0.61%
3137FA5D6	FHLMC	3.000%	01/15/47	4,330,298	3,561,106	0.58%
3137AHHE1	FHLMC	4.500%	11/15/41	3,628,656	3,520,187	0.58%
912833Z60	U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,285,925	0.54%
912834DU9	U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,181,410	0.52%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	3,446,657	3,141,705	0.51%
58940BAA4	Mercury Financial Credit Card Master Trust	1.540%	03/23/26	3,285,000	3,115,707	0.51%
38383UCZ1	GNMA	4.000%	07/20/52	3,595,000	3,112,824	0.51%
3137H7HZ9	FHLMC	4.500%	12/25/50	3,298,296	3,009,743	0.49%
30328CAA3	Farmer Mac Agricultural Real Estate	2.540%	07/25/51	3,450,180	2,929,227	0.48%
74331FAC5	Progress Residential Trust	1.303%	04/17/38	3,400,000	2,901,205	0.47%
3137FY6S0	FHLMC	2.000%	07/25/47	3,750,000	2,677,604	0.44%
3137B0EF7	FHLMC	3.000%	03/15/43	2,920,000	2,595,852	0.42%
3617F4TN3	GNMA	4.500%	07/20/62	2,626,788	2,532,071	0.41%
912810SA7	U.S. Treasury Bonds	3.000%	02/15/48	3,000,000	2,527,383	0.41%
58940BAN6	Mercury Financial Credit Card	10.680%	06/21/27	2,500,000	2,503,860	0.41%
3136B3JW1	FNMA	3.000%	10/25/48	2,766,888	2,434,089	0.40%
3137H44X5	FHLMC	2.000%	11/25/51	2,843,347	2,420,327	0.40%
58940BAB2	Mercury Financial Credit Card Master Trust	2.330%	03/20/26	2,600,000	2,399,701	0.39%
38383RT31	GNMA	3.500%	05/20/52	2,812,353	2,390,410	0.39%
9128286N5	U.S. Treasury Inflation-Protected Notes	0.500%	04/15/24	2,353,500	2,294,800	0.38%
91678YAA3	Upstart Securitization Trust	5.980%	08/20/32	2,335,904	2,288,323	0.37%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	2,300,000	2,264,014	0.37%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	2,700,000	2,198,982	0.36%
912828UH1	U.S. Treasury Inflation-Protected Notes	0.125%	01/15/23	2,179,397	2,176,588	0.36%
74333EAA0	Progress Residential Trust	1.558%	05/19/38	2,500,000	2,157,504	0.35%
912810RA8	U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	2,576,990	2,134,842	0.35%
76971EAA2	RMF Buyout Issuance Trust	1.719%	10/25/50	2,337,037	2,134,045	0.35%
35563JAA1	MultiFamily Structured Credit Risk	4.797%	07/25/41	2,339,727	2,124,504	0.35%
3137FJGW3	FHLMC	4.000%	04/15/51	2,326,401	2,083,303	0.34%
05609GAJ7	BXMT Ltd.	5.622%	05/17/38	2,250,000	2,049,493	0.34%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	2,345,000	2,039,309	0.33%
35563GAA7	MultiFamily Structured Credit Risk	5.821%	11/25/51	2,145,433	2,016,610	0.33%
68377WAA9	Oportun Funding, LLC	2.180%	10/08/31	2,260,000	2,008,308	0.33%
04002VAA9	AREIT CRE Trust	4.144%	01/16/37	2,095,312	2,005,407	0.33%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
30 November 2022

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
12433WAE1	BX Trust	5.850%	09/15/37	2,100,000	\$1,997,826	0.33%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/26/26	2,440,000	1,962,469	0.32%
35563HAA5	MultiFamily Structured Credit Risk	7.771%	05/25/52	1,989,796	1,945,327	0.32%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	2,000,000	1,930,140	0.32%
67578XAD0	Octana Receivables Trust	7.700%	09/20/30	2,000,000	1,897,855	0.31%
3137FDVG4	FHLMC	3.500%	12/15/47	2,082,652	1,895,293	0.31%
317380AE3	Finance of America HECM Buyout	6.000%	09/25/27	2,000,000	1,894,217	0.31%
89616TAD7	Tricon Residential Trust	6.230%	07/17/40	2,000,000	1,886,287	0.31%
9128337W4	U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,885,717	0.31%
9128282R0	U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,862,656	0.30%
912833X88	U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,843,310	0.30%
30259RAP0	Freedom Mortgage Corp.	7.900%	07/25/27	2,000,000	1,825,207	0.30%
05606GAN1	BX Trust	7.475%	06/15/36	2,000,000	1,797,605	0.29%
3136AVZC6	FNMA	3.000%	07/25/45	2,044,494	1,767,292	0.29%
12433UAN5	BX Trust	5.845%	05/15/37	1,802,000	1,713,683	0.28%
38141GYB4	Goldman Sachs Group, Inc.	2.615%	04/22/32	2,100,000	1,696,370	0.28%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	1,850,000	1,684,255	0.28%
10637WAB5	Brean ABS Trust	4.500%	09/25/62	2,313,819	1,683,156	0.28%
10637WAC3	Brean ABS Trust	4.500%	09/25/62	2,615,622	1,679,833	0.27%
10638JAB3	Brean ABS Trust	3.000%	07/25/62	2,100,000	1,676,555	0.27%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,630,928	0.27%
74333WAA0	Progress Residential Trust	2.393%	12/17/40	2,000,000	1,626,146	0.27%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	1,800,000	1,609,651	0.26%
3137H5ZZ3	FHLMC	3.000%	07/25/51	2,548,059	1,576,905	0.26%
38383LFJ4	GNMA	6.000%	11/20/52	1,500,715	1,566,371	0.26%
31735JAD7	Finance of America HECM Buyout	5.084%	11/25/25	1,650,000	1,532,781	0.25%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	1,750,000	1,526,447	0.25%
65339KCH1	NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,522,328	0.25%
3136B8M63	FNMA	3.000%	03/25/50	2,077,414	1,514,156	0.25%
37186XAT2	Genesis Sales Finance Master	9.530%	09/20/27	1,500,000	1,493,324	0.24%
37186XAU9	Genesis Sales Finance Master	10.970%	09/20/27	1,500,000	1,487,907	0.24%
55285BAG0	MF1 Multifamily Housing Mortgage Trust	8.415%	09/07/37	1,500,000	1,480,694	0.24%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	1,600,000	1,479,882	0.24%
69357XAA9	PFP Ltd.	4.900%	08/16/37	1,507,966	1,446,160	0.24%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,496,564	1,440,442	0.24%
9128337Q7	U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,423,513	0.23%
3137FDDG4	FHLMC	3.500%	01/15/48	1,543,723	1,423,443	0.23%
65254BAB7	Newtek Small Business Loan Trust	7.250%	10/25/49	1,433,973	1,418,782	0.23%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	1,500,000	1,418,706	0.23%
12434LAJ3	BXMT Ltd.	5.440%	02/16/37	1,520,000	1,410,738	0.23%
69354WAF3	PNMAC GMSR Issuer Trust	7.797%	05/25/27	1,500,000	1,410,339	0.23%
68377BAB3	Opportunity Funding LLC	1.760%	03/08/28	1,540,000	1,407,355	0.23%
69290LAC1	PFP Ltd.	4.562%	04/16/38	1,499,925	1,401,643	0.23%
05609VAL9	BX Trust	5.525%	09/15/36	1,500,000	1,398,490	0.23%
55284JAE9	MF1 Multifamily Housing Mortgage Trust	5.340%	02/19/37	1,500,000	1,389,984	0.23%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	1,505,550	1,388,552	0.23%
83404KAE3	Social Professional Loan Program	4.160%	11/26/40	1,585,000	1,385,319	0.23%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	1,554,823	1,382,629	0.23%
05608KAE0	BX Trust	4.977%	05/15/38	1,470,000	1,381,533	0.23%
74331UAG3	Progress Residential Trust	4.450%	04/17/39	1,550,000	1,372,640	0.22%
68378NAC4	Opportunity Funding, LLC	7.400%	06/09/31	1,500,000	1,358,203	0.22%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	02/15/46	1,419,554	1,357,273	0.22%
53934QAB8	LL ABS Trust	2.170%	05/15/29	1,500,000	1,357,168	0.22%
00833PAA5	Affirm, Inc.	4.550%	06/15/27	1,394,548	1,357,115	0.22%
31396XWV2	FNMA	3.334%	08/27/36	1,600,000	1,355,557	0.22%

DIAMOND HILL

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Schedule of Investments (continued)
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
9128334V9	U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	\$1,351,066	0.22%
3137F3K60	FHLMC	3.000%	03/15/48	1,538,661	1,349,198	0.22%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	1,550,000	1,347,079	0.22%
38382GWF5	GNMA	2.500%	07/20/50	1,975,000	1,346,725	0.22%
3137H3UE0	FHLMC	1.250%	11/25/51	1,674,798	1,344,781	0.22%
22966RAH9	CubeSmart LP	2.250%	12/15/28	1,600,000	1,321,221	0.22%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	1,500,000	1,319,079	0.22%
912810RT7	U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,292,655	0.21%
38380XUD7	GNMA	3.500%	10/20/29	1,354,551	1,291,639	0.21%
10638NAA6	Brean ABS Trust	1.750%	02/25/62	1,485,018	1,290,411	0.21%
88161KAG0	Tesla Auto Lease Trust	1.320%	09/22/25	1,400,000	1,283,127	0.21%
31398NUV4	FNMA	4.750%	10/25/40	1,336,318	1,280,498	0.21%
3137BLY44	FHLMC	3.500%	11/15/45	1,397,219	1,274,492	0.21%
05608RAL9	BX Trust	6.119%	10/15/36	1,400,000	1,263,173	0.21%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	1,350,000	1,262,419	0.21%
3137FC6F6	FHLMC	3.000%	11/15/46	1,385,000	1,244,999	0.20%
056054AJ8	BX Commercial Mortgage Trust	5.875%	10/15/36	1,275,000	1,223,661	0.20%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	1,419,504	1,221,186	0.20%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	8.710%	03/15/29	1,200,000	1,218,376	0.20%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	1,500,000	1,214,850	0.20%
10638MAA8	Brean ABS Trust	1.750%	10/25/61	1,394,472	1,213,540	0.20%
3137BHBU0	FHLMC	4.000%	08/15/43	1,226,770	1,185,059	0.19%
3137H1NR3	FHLMC	1.000%	08/25/50	1,536,717	1,180,607	0.19%
03880XAJ5	Arbor Realty Collateralized Loan	6.218%	01/15/37	1,250,000	1,159,000	0.19%
03464MAE4	Angel Oak Mortgage Trust	5.400%	11/25/48	1,250,000	1,152,169	0.19%
3136BLXF2	FNMA	2.000%	03/25/48	1,602,020	1,148,205	0.19%
53947DAJ5	LoanCore Issuer Ltd.	5.912%	05/15/36	1,170,000	1,145,769	0.19%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	1,250,000	1,139,925	0.19%
38380XJ65	GNMA	4.000%	07/20/48	1,162,000	1,130,843	0.19%
04681EAN7	A10 Securitization	4.937%	10/01/38	1,266,495	1,126,988	0.18%
04681EAL1	A10 Securitization	4.409%	10/01/38	1,241,661	1,117,503	0.18%
3136ATQ49	FNMA	3.000%	10/25/46	1,240,000	1,114,132	0.18%
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	1,250,000	1,110,780	0.18%
30227FAJ9	Extended Stay America Trust	6.130%	07/15/38	1,171,431	1,109,760	0.18%
37045VAY6	General Motors Co.	5.400%	10/15/29	1,150,000	1,109,732	0.18%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,105,492	0.18%
33767PAG3	Firstkey Homes Trust	4.500%	07/17/39	1,250,000	1,102,103	0.18%
3137F63U9	FHLMC	1.250%	11/25/50	1,462,580	1,101,916	0.18%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	1,200,000	1,086,992	0.18%
30297VAA8	FREMF Mortgage Trust	6.055%	01/25/29	1,116,332	1,083,673	0.18%
76042EAB5	Republic Finance	3.540%	11/20/30	1,185,000	1,081,525	0.18%
05606GAG6	BX Trust	5.675%	06/15/36	1,150,000	1,065,553	0.17%
3137FDBN1	FHLMC	3.500%	01/15/48	1,187,479	1,046,008	0.17%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,041,613	0.17%
05608EAA2	BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,036,897	0.17%
501895AC0	LHOME Mortgage Trust	4.458%	09/25/26	1,250,000	1,027,865	0.17%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	1,053,189	1,014,297	0.17%
64831JAA7	New Residential AP Advance Receivables Trust	1.035%	12/16/52	1,000,000	997,520	0.16%
92343VGN8	Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	992,977	0.16%
05606FAA1	BX Trust	3.202%	12/11/41	1,177,000	991,610	0.16%
38382VMD8	GNMA	1.500%	07/20/51	1,708,699	989,931	0.16%
35563FAA9	MultiFamily Structured Credit Risk	5.547%	01/25/51	1,054,256	984,329	0.16%
30322JAC0	First Help Financial, LLC	1.630%	09/15/27	1,090,000	981,682	0.16%
64952WDS9	New York Life Global Funding	1.200%	08/07/30	1,250,000	964,780	0.16%
59217GFD6	Met Life Global Funding I	4.300%	08/25/29	1,000,000	958,759	0.16%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
69354WAD8	PNMAC GMSR Issuer Trust	6.694%	08/25/23	1,000,000	\$954,410	0.16%
61747YEU5	Morgan Stanley	4.889%	07/20/33	1,000,000	953,898	0.16%
3137AVPJ0	FHLMC	2.500%	10/15/42	1,208,000	953,671	0.16%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	1,000,000	952,502	0.16%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	951,921	0.16%
00489TAJ5	Acre Mortgage Trust	6.040%	12/15/37	1,000,000	951,709	0.16%
06051GHR3	Bank of America Corp.	3.458%	03/15/25	975,000	949,130	0.16%
38379VYZ1	GNMA	3.000%	12/20/45	1,052,848	941,918	0.15%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	1,000,000	940,421	0.15%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	1,000,000	931,835	0.15%
38379WXZ0	GNMA	3.000%	05/20/46	1,038,490	930,677	0.15%
55282XAG5	MF1 Limited	5.190%	03/17/31	1,000,000	929,747	0.15%
3136AF5L4	FNMA	4.000%	08/25/43	1,000,000	928,005	0.15%
30227FAL4	Extended Stay America Trust	6.730%	07/15/38	976,192	922,661	0.15%
75575TAJ2	ReadyCap Commercial Mortgage Trust	5.986%	07/25/36	1,000,000	918,677	0.15%
05493JAJ0	BDS Ltd.	5.340%	01/18/36	1,000,000	913,245	0.15%
75575TAL7	ReadyCap Commercial Mortgage Trust	6.486%	07/25/36	1,000,000	904,745	0.15%
3136AYFY4	FNMA	3.500%	10/25/47	991,955	904,319	0.15%
94974BGP9	Wells Fargo & Co.	3.550%	09/29/25	925,000	896,223	0.15%
693475BJ3	PNC Financial Services	6.037%	10/28/33	850,000	892,890	0.15%
12468RAC4	Colony American Finance Ltd.	3.104%	03/26/29	1,000,000	887,486	0.15%
83401CAC8	Social Professional Loan Program	3.050%	11/16/48	1,130,000	884,079	0.14%
74331FAJ0	Progress Residential Trust	2.106%	04/17/38	1,058,000	879,156	0.14%
00217VAG5	AREIT CRE Trust	7.720%	06/17/39	900,000	871,458	0.14%
14040HCH6	Capital One Financial Corp.	1.878%	11/02/27	1,000,000	867,772	0.14%
3137FG3P8	FHLMC	4.000%	05/15/48	907,700	864,248	0.14%
03522AAH3	Anheuser-Busch Cos., LLC	4.700%	02/01/36	900,000	863,545	0.14%
172967LD1	Citigroup, Inc.	3.887%	01/10/28	900,000	848,974	0.14%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	5.325%	07/15/25	882,756	848,373	0.14%
74368CAY0	Protective Life Global Funding	1.737%	09/21/30	1,100,000	844,221	0.14%
3136ACD73	FNMA	3.500%	03/25/43	1,000,000	843,928	0.14%
89788MAE2	Truist Financial Corp.	1.887%	06/07/29	1,000,000	843,375	0.14%
3136B5FW0	FNMA	3.000%	07/25/49	960,384	843,085	0.14%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	1,000,000	839,200	0.14%
45866FAX2	Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	836,933	0.14%
3137F7J30	FHLMC	2.000%	03/25/50	1,000,000	836,170	0.14%
20030NDM0	Comcast Corp.	1.950%	01/15/31	1,025,000	835,578	0.14%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	831,534	0.14%
3137H2GU2	FHLMC	2.000%	07/25/51	1,613,812	824,918	0.13%
86745PAA1	Sunnova Solar Issuer, LLC	2.730%	11/01/55	1,044,019	823,298	0.13%
3137BFBQ3	FHLMC	3.000%	11/15/44	1,020,410	823,088	0.13%
03881EAC1	Arbor Realty Collateralized Loan	5.275%	05/15/36	865,000	822,746	0.13%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,000,000	822,539	0.13%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	994,000	821,940	0.13%
38378TDV9	GNMA	0.061%	05/20/43	1,294,967	813,758	0.13%
91282CAV3	U.S. Treasury Notes	0.875%	11/15/30	1,000,000	812,539	0.13%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	973,451	806,828	0.13%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	806,523	0.13%
05549GAA9	BHMS Mortgage Trust	5.125%	07/16/35	840,991	806,327	0.13%
83403YAD6	Social Professional Loan Program	4.440%	05/25/40	900,000	803,715	0.13%
95003LAL4	Wells Fargo Mortgage Trust	6.375%	02/15/40	909,022	801,043	0.13%
58940BAF3	Mercury Financial Credit Card Master Trust	3.200%	09/21/26	880,000	800,467	0.13%
3137FNFP0	FHLMC	3.500%	09/25/49	1,000,000	799,439	0.13%
3136B9GY7	FNMA	2.000%	04/25/50	1,254,000	798,533	0.13%
548661EA1	Lowes Cos., Inc.	2.625%	04/01/31	950,000	797,641	0.13%

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38383GAH4	GNMA	1.750%	01/20/52	1,158,766	\$795,306	0.13%
26441CBS3	Duke Energy Corp.	4.300%	03/15/28	825,000	795,067	0.13%
858558AB5	Stellar Jay Ireland DAC	5.926%	03/15/28	946,940	777,722	0.13%
3137H5VS3	FHLMC	3.000%	02/25/52	982,221	776,009	0.13%
53934QAA0	LL ABS Trust	1.070%	05/15/29	808,658	774,666	0.13%
92826CAD4	Visa, Inc.	3.150%	12/14/25	800,000	770,411	0.13%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	1,000,000	768,391	0.13%
3136A6WE0	FNMA	3.500%	05/25/42	851,000	765,689	0.13%
3136BFWW9	FNMA	1.000%	04/25/51	1,012,611	764,254	0.13%
6174468U6	Morgan Stanley	1.794%	02/13/32	1,000,000	761,040	0.12%
3137FXRB6	FHLMC	1.000%	01/25/51	1,263,612	754,665	0.12%
3137H2RX4	FHLMC	2.000%	01/15/43	1,049,335	748,799	0.12%
12433UAL9	BX Trust	5.645%	05/15/35	785,000	747,631	0.12%
3137BDBN5	FHLMC	3.500%	02/15/52	831,818	743,689	0.12%
74332YAG4	Progress Residential Trust	5.734%	06/17/39	800,000	736,784	0.12%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	9.661%	09/17/37	750,000	735,184	0.12%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	4.690%	07/15/36	777,000	735,001	0.12%
3138L5SD3	FNMA	4.940%	12/01/43	739,621	731,831	0.12%
74332YAJ8	Progress Residential Trust	6.618%	06/17/39	800,000	731,468	0.12%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/26	735,490	730,521	0.12%
172967NG2	Citigroup, Inc.	3.070%	02/24/28	800,000	726,911	0.12%
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	726,737	0.12%
50201TAD0	LHFC Depositor, LLC	3.721%	10/25/24	750,000	721,396	0.12%
91159HJC5	US Bancorp	2.215%	01/27/28	800,000	715,514	0.12%
3136BJE76	FNMA	2.000%	11/25/51	1,413,064	713,515	0.12%
446150BB9	Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	712,234	0.12%
172967NX5	Citigroup, Inc.	5.610%	09/29/26	700,000	702,454	0.11%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	1,100,000	695,974	0.11%
59217GGU7	Met Life Global Funding I	1.550%	01/07/31	900,000	693,593	0.11%
12690CAA1	Credit Suisse First Boston	4.284%	04/17/36	727,000	689,635	0.11%
74460WAD9	Public Storage	1.850%	05/01/28	800,000	688,381	0.11%
10638JAD9	Brean ABS Trust	3.000%	07/25/62	1,003,920	687,019	0.11%
00287YBX6	AbbVie, Inc.	3.200%	11/21/29	750,000	684,734	0.11%
69290LAJ6	PFP Ltd.	4.412%	04/14/38	749,963	683,114	0.11%
06051GHD4	Bank of America Corp.	3.419%	12/20/28	750,000	682,765	0.11%
55282XAA8	MF1 Multifamily Housing Mortgage Trust	4.340%	07/15/36	705,968	682,650	0.11%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	708,729	681,886	0.11%
04002PAA2	AREIT CRE Trust	4.523%	11/17/38	713,325	681,364	0.11%
03040WAY1	American Water Capital Corp.	2.300%	06/01/31	825,000	679,145	0.11%
3137BFJ36	FHLMC	0.000%	10/15/41	922,448	677,680	0.11%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	700,000	675,768	0.11%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	675,007	0.11%
25746UDJ5	Dominion Energy, Inc.	1.450%	04/15/26	750,000	674,013	0.11%
3138LJZP8	FNMA	3.140%	07/01/32	750,000	673,507	0.11%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	670,154	0.11%
3622AAF90	GNMA	4.500%	08/20/49	692,409	667,089	0.11%
38383D4Q8	GNMA	1.500%	12/20/51	1,133,749	664,760	0.11%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	700,000	661,857	0.11%
31392JAA7	FNMA	6.500%	07/25/42	644,935	659,251	0.11%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	703,417	657,997	0.11%
3137F96P1	FHLMC	1.000%	02/25/51	837,766	653,675	0.11%
06051GKQ1	Bank of America Corp.	4.571%	04/27/33	700,000	652,383	0.11%
69290LAE7	PFP Ltd.	4.812%	04/14/38	699,965	652,310	0.11%
25466AAP6	Discover Bank	4.650%	09/13/28	700,000	651,338	0.11%
501894AC3	LHOME Mortgage Trust	4.458%	09/25/26	750,000	649,946	0.11%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
38380YTX3	GNMA	3.500%	09/20/48	689,379	\$645,581	0.11%
56585AAJ1	Marathon Petroleum Corp.	5.000%	09/15/54	750,000	645,480	0.11%
3136A9VE5	FNMA	0.414%	11/24/42	980,829	645,298	0.11%
06051GJC4	Bank of America Corp.	1.486%	05/19/24	655,000	642,962	0.11%
976826BP1	Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	638,760	0.10%
36259AAJ8	Goldman Sachs Mortgage Securities Corp. Trust	5.125%	07/15/25	663,210	638,211	0.10%
00489TAL0	Acre Mortgage Trust	6.540%	12/15/37	675,000	637,891	0.10%
023135CG9	Amazon.com, Inc.	3.450%	04/13/29	675,000	636,785	0.10%
53948PAB4	Loanpal Solar Loan Ltd.	2.840%	01/20/48	835,848	621,728	0.10%
46647PBL9	JPMorgan Chase & Co.	2.522%	04/22/31	750,000	620,287	0.10%
3140JAVD7	FNMA	3.353%	11/01/26	645,351	620,118	0.10%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	700,000	617,979	0.10%
95003LAG5	Wells Fargo Mortgage Trust	5.325%	02/15/40	681,766	615,711	0.10%
3137H4CS7	FHLMC	2.500%	12/25/51	1,025,288	611,960	0.10%
3136B0VY9	FNMA	3.500%	02/25/48	673,140	610,829	0.10%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	700,000	610,268	0.10%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	607,187	0.10%
31397U6D6	FNMA	4.500%	07/25/41	619,301	606,324	0.10%
95000U2X0	Wells Fargo & Co.	3.908%	04/25/26	625,000	605,573	0.10%
548661CJ4	Lowes Cos., Inc.	5.500%	10/15/35	600,000	604,721	0.10%
83404WAC1	Social Professional Loan Program	3.730%	08/17/48	750,000	603,287	0.10%
46591HBZ2	Chase Mortgage Finance Corp.	5.097%	02/25/50	717,298	602,919	0.10%
55279HAT7	M&T Bank Trust Co.	5.400%	11/21/25	600,000	602,789	0.10%
52607MAC3	Lendmark Funding Trust	3.410%	11/20/31	750,000	594,554	0.10%
3136A6AS3	FNMA	3.500%	05/25/42	683,221	593,899	0.10%
46591HBK5	J.P. Morgan Wealth Management	4.847%	02/26/71	664,613	590,838	0.10%
30306MAG4	FREMF Mortgage Trust	6.005%	12/25/24	603,756	588,894	0.10%
06406RBA4	Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	586,191	0.10%
38218QAA8	GoodGreen Trust	3.260%	10/15/53	651,545	585,324	0.10%
00206RJX1	AT&T, Inc.	2.300%	06/01/27	650,000	585,003	0.10%
38380GSU9	GNMA	4.000%	08/20/47	646,262	584,304	0.10%
38382FF33	GNMA	3.000%	04/20/50	835,349	584,265	0.10%
87264AAV7	T-Mobile USA, Inc.	4.750%	02/01/28	600,000	583,246	0.10%
96034LAE1	Westgate Resorts	6.213%	03/20/34	586,104	577,933	0.09%
95000U2S1	Wells Fargo & Co.	2.393%	06/02/28	650,000	574,784	0.09%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	573,502	0.09%
30322JAA4	First Help Financial, LLC	0.830%	12/15/26	605,018	572,985	0.09%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	767,739	566,078	0.09%
822582CD2	Royal Dutch Shell plc	2.375%	11/07/29	645,000	565,487	0.09%
06368EDC3	Bank of Montreal France	0.949%	01/22/27	630,000	558,065	0.09%
21873AAN7	Colony American Finance Ltd.	3.379%	12/15/52	750,000	553,259	0.09%
3136B95Z6	FNMA	2.000%	06/25/50	935,000	551,838	0.09%
65246QAA7	NRZ Excess Spread Collateralization	3.474%	11/25/26	621,222	547,042	0.09%
05359AAG8	Aventura Mall Trust	4.249%	07/09/40	650,000	544,914	0.09%
756109AZ7	Realty Income Corp.	0.750%	03/15/26	625,000	543,436	0.09%
68377GAC0	Oportun Funding, LLC	3.650%	05/08/31	650,000	542,623	0.09%
74368CBG8	Protective Life Global Funding	1.900%	07/05/28	650,000	541,312	0.09%
3136B1YE8	FNMA	3.500%	05/25/48	600,000	541,117	0.09%
3136B15C4	FNMA	4.000%	06/25/48	622,735	539,537	0.09%
3136B3W97	FNMA	3.500%	03/25/49	570,017	537,240	0.09%
423452AG6	Helmerich & Payne, Inc.	2.900%	09/29/31	650,000	534,588	0.09%
049560AY1	Atmos Energy Corp.	5.750%	10/15/52	500,000	533,368	0.09%
06406RBM8	Bank of NY Mellon Corp.	5.834%	10/25/33	500,000	526,556	0.09%
3137FQU43	FHLMC	2.500%	05/25/49	758,520	521,983	0.09%
92343VEA8	Verizon Communications, Inc.	4.500%	08/10/33	550,000	521,223	0.09%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
655844CM8	Norfolk Southern Corp.	3.000%	03/15/32	600,000	\$521,102	0.09%
38382QPY0	GNMA	1.000%	05/20/51	677,464	520,851	0.09%
38382KV67	GNMA	1.000%	11/20/50	614,233	517,925	0.08%
316773DJ6	Fifth Third Bancorp	6.361%	10/27/28	500,000	517,772	0.08%
43732TAC5	Home Partners of America Trust	2.922%	10/19/39	601,214	517,412	0.08%
75907UAC3	Regional Management Issuance Trust	3.230%	08/15/33	650,000	516,257	0.08%
025816CY3	American Express Co.	3.950%	08/01/25	525,000	514,113	0.08%
742855AA7	Prodigy Finance	5.294%	07/25/51	532,092	512,417	0.08%
37186XAF2	Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	511,490	0.08%
29449WAF4	Equitable Financial Life	1.800%	03/08/28	609,000	511,098	0.08%
31393DUU3	FNMA	4.299%	06/25/43	535,332	511,017	0.08%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	550,000	503,500	0.08%
25278XAW9	Diamondback Energy, Inc.	6.250%	03/15/53	500,000	502,599	0.08%
3136AJBU9	FNMA	4.000%	02/25/44	546,866	500,696	0.08%
31397SBL7	FNMA	5.000%	03/25/41	495,577	499,967	0.08%
880591EJ7	Tennessee Valley Authority	4.625%	09/15/60	525,000	498,386	0.08%
49327M3A0	KeyBank NA	0.423%	01/03/24	500,000	497,547	0.08%
6174468W2	Morgan Stanley	0.529%	01/25/24	500,000	495,196	0.08%
12189LAC5	Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	494,380	0.08%
57629WDK3	MassMutual Glocal Funding	4.150%	08/26/25	500,000	490,787	0.08%
35708AAG3	Freedom Mortgage Trust	5.855%	10/27/25	491,756	488,252	0.08%
65252XAA3	Newtek Small Business Loan Trust	6.100%	12/25/44	492,869	488,034	0.08%
91682CAA5	Upstart Pass-Through Trust	2.500%	04/20/27	517,122	486,744	0.08%
00287YAQ2	AbbVie, Inc.	3.600%	05/14/25	500,000	486,348	0.08%
38383DBC1	GNMA	1.500%	11/20/51	1,092,333	486,053	0.08%
75524KPG3	Citizens Bank	4.575%	08/09/28	500,000	485,325	0.08%
61746BDZ6	Morgan Stanley	3.875%	01/27/26	500,000	484,464	0.08%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	550,614	481,207	0.08%
3136B25U2	FNMA	4.000%	09/25/48	568,024	479,965	0.08%
38382RGV4	GNMA	1.000%	07/20/50	623,760	479,920	0.08%
89053BAA2	Toorak Mortgage Corp.	2.240%	06/25/24	510,000	479,099	0.08%
26442UAL8	Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	477,859	0.08%
74256LEE5	Principal Life Global Funding II	1.250%	06/23/25	525,000	477,131	0.08%
3137A2TQ4	FHLMC	4.000%	11/15/40	499,243	473,716	0.08%
193051AQ2	Cold Storage Trust	6.640%	11/16/37	491,495	468,063	0.08%
89236TJH9	Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	467,674	0.08%
912834KP2	U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	467,236	0.08%
75575TAG8	ReadyCap Commercial Mortgage Trust	5.486%	07/25/36	500,000	466,762	0.08%
172967MX6	Citigroup, Inc.	0.981%	05/01/25	500,000	466,448	0.08%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	500,000	465,697	0.08%
254687FL5	Walt Disney Co. (The)	2.000%	09/01/29	550,000	465,620	0.08%
21036PBE7	Constellation Brands, Inc.	3.150%	08/01/29	525,000	465,376	0.08%
91679LAB8	Upstart Securitization Trust	1.660%	07/20/31	500,000	465,003	0.08%
20030NEA5	Comcast Corp.	5.350%	11/15/27	450,000	463,621	0.08%
747525BT9	Qualcomm, Inc.	6.000%	05/20/53	425,000	462,518	0.08%
38381XUZ7	GNMA	3.000%	08/20/49	540,446	462,182	0.08%
126650DJ6	CVS Health Corp.	3.750%	04/01/30	500,000	461,982	0.08%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	550,000	461,134	0.08%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	500,000	457,515	0.07%
12597UAC1	CIG Auto Receivables Trust	1.750%	02/12/26	460,000	456,749	0.07%
880591EY4	Tennessee Valley Authority	4.250%	09/15/52	500,000	454,970	0.07%
38141GXH2	Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	454,454	0.07%
031162DD9	Amgen, Inc.	3.000%	02/22/29	500,000	452,246	0.07%
78355HKT5	Ryder System, Inc.	2.850%	03/01/27	500,000	449,351	0.07%
025537AR2	American Electric Power, Inc.	1.000%	11/01/25	500,000	448,351	0.07%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
38381AUR5	GNMA	4.000%	11/20/48	505,649	\$446,303	0.07%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	500,000	445,896	0.07%
808513BF1	Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	445,688	0.07%
83401AAC2	Social Professional Loan Program	4.140%	02/25/48	500,000	445,502	0.07%
98978VAV5	Zoetis Inc.	5.600%	11/16/32	425,000	445,425	0.07%
31418CL85	FNMA	4.500%	06/01/37	449,931	445,373	0.07%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	500,000	444,561	0.07%
78458MAG9	SMR Mortgage Trust	7.744%	02/25/39	482,295	443,188	0.07%
38378FTQ3	GNMA	3.000%	01/20/43	532,000	443,020	0.07%
74256LEK1	Principal Life Global Funding II	0.875%	01/12/26	500,000	442,484	0.07%
38381VBG4	GNMA	4.000%	04/20/49	490,565	442,173	0.07%
539830BW8	Lockheed Martin Corp.	5.250%	01/15/33	425,000	442,144	0.07%
21134LAA6	Continental Credit Card, LLC	3.830%	08/15/26	445,894	441,589	0.07%
46647PBT2	JPMorgan Chase & Co.	1.045%	11/19/26	500,000	441,068	0.07%
53948NAB9	Loanpal Solar Loan Ltd.	3.450%	12/20/47	546,818	439,934	0.07%
38380AUC9	GNMA	3.000%	09/20/46	500,000	439,059	0.07%
68389XBD6	Oracle Corp.	3.250%	05/15/30	500,000	436,369	0.07%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	533,522	435,512	0.07%
12563LAP2	CLI Funding VI, LLC	3.620%	09/18/45	503,425	435,081	0.07%
38380ATH0	GNMA	3.000%	09/20/46	500,000	433,909	0.07%
38374GV41	GNMA	6.000%	06/20/34	422,914	433,711	0.07%
43731QAC2	Home Partners of America Trust	3.157%	09/17/27	485,680	432,746	0.07%
38381XTS5	GNMA	3.500%	08/20/49	517,000	432,551	0.07%
98978VAS2	Zoetis, Inc.	2.000%	05/15/30	525,000	432,534	0.07%
46591HBM1	J.P. Morgan Wealth Management	5.347%	02/26/71	501,620	429,781	0.07%
38380YRT4	GNMA	4.000%	08/20/48	473,988	428,799	0.07%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	442,956	428,339	0.07%
30212PAR6	Expedia Group, Inc.	3.250%	02/15/30	500,000	427,533	0.07%
501044DQ1	Kroger Co. (The)	1.700%	01/15/31	550,000	427,134	0.07%
38381BAV6	GNMA	4.000%	12/20/48	483,690	426,425	0.07%
3137FWSQ4	FHLMC	1.500%	10/25/50	684,000	425,844	0.07%
31395NXE2	FNMA	4.666%	07/25/36	416,789	420,895	0.07%
38379QDD4	GNMA	3.500%	09/20/35	436,000	419,000	0.07%
665772CT4	Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	418,711	0.07%
68389XCE3	Oracle Corp.	2.875%	03/25/31	500,000	418,219	0.07%
00206RBH4	AT&T, Inc.	4.300%	12/15/42	500,000	418,170	0.07%
6944PL2D0	Pacific Life Global Fund II	1.450%	01/20/28	500,000	411,909	0.07%
3137ASKV5	FHLMC	2.500%	07/15/42	475,000	408,484	0.07%
31428XCD6	FedEx Corp.	2.400%	05/15/31	500,000	408,211	0.07%
3138EPNB6	FNMA	4.000%	01/01/35	424,330	405,913	0.07%
57629WCZ1	MassMutual Global Funding	2.150%	03/09/31	500,000	402,478	0.07%
9128337T1	U.S. Treasury STRIPS	0.000%	05/15/33	600,000	401,399	0.07%
87264ACW3	T Mobile USA, Inc.	5.650%	01/15/53	400,000	401,121	0.07%
3136AUFW6	FNMA	3.000%	11/25/46	605,970	398,602	0.07%
38379B3J5	GNMA	3.000%	02/16/40	450,852	398,458	0.07%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	450,000	398,243	0.07%
68233JBB9	Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	397,371	0.07%
437076CS9	Home Depot, Inc.	4.500%	09/15/32	400,000	397,202	0.06%
931142EY5	Walmart, Inc.	4.150%	09/09/32	400,000	395,345	0.06%
38381ALQ7	GNMA	3.500%	01/20/30	408,501	395,323	0.06%
65252MAA7	Newtek Small Business Loan Trust	6.450%	02/25/44	402,536	395,051	0.06%
47837RAD2	Johnson Controls International plc	2.000%	09/16/31	500,000	394,915	0.06%
42771AAB2	Hero Funding Trust	3.950%	09/20/48	426,629	393,811	0.06%
38148LAC0	Goldman Sachs Group, Inc.	3.500%	01/23/25	405,000	393,790	0.06%
24422EWL9	John Deere Capital Corp.	4.350%	09/15/32	400,000	393,390	0.06%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
30260WAA9	FHF Trust	1.270%	03/15/27	411,988	\$393,381	0.06%
66815L2K4	Northwestern Mutual Global Funding	4.350%	09/15/27	400,000	392,223	0.06%
025816CV9	American Express Co.	3.375%	05/03/24	400,000	392,123	0.06%
92343VFR0	Verizon Communications, Inc.	1.750%	01/20/31	500,000	391,634	0.06%
3137H3UW0	FHLMC	2.000%	01/25/50	656,050	391,412	0.06%
03076CAL0	Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	391,394	0.06%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	519,474	390,982	0.06%
66815L2J7	Northwestern Mutual Global Funding	4.000%	07/01/25	400,000	390,895	0.06%
30298NAG2	FREMF Mortgage Trust	6.055%	08/25/29	394,603	390,879	0.06%
46647PAM8	JPMorgan Chase & Co.	3.509%	01/23/29	425,000	388,642	0.06%
3137B03R3	FHLMC	1.707%	02/15/33	483,339	388,458	0.06%
3136B6US0	FNMA	2.750%	10/25/49	571,330	388,377	0.06%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	511,263	386,915	0.06%
94106LBA6	Waste Management, Inc.	3.125%	03/01/25	400,000	386,460	0.06%
314353AA1	FedEx Corp.	1.875%	02/20/34	468,854	385,119	0.06%
31335CDN1	FHLMC	4.500%	12/01/37	385,979	385,025	0.06%
46647PBE5	JPMorgan Chase & Co.	2.739%	10/15/30	450,000	382,195	0.06%
446150BA1	Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	381,279	0.06%
68377FAC2	Oportun Funding XIII, LLC	3.870%	08/08/25	393,240	380,673	0.06%
46647PCR5	JPMorgan Chase & Co.	2.545%	11/08/32	475,000	380,165	0.06%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	418,000	378,598	0.06%
91324PEK4	UnitedHealth Group, Inc.	4.750%	05/15/52	400,000	378,499	0.06%
031162DJ6	Amgen, Inc.	4.200%	03/01/33	400,000	377,739	0.06%
3137FCHG2	FHLMC	3.000%	12/15/47	441,240	374,952	0.06%
06051GJB6	Bank of America Corp.	2.592%	04/29/31	450,000	371,362	0.06%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	400,000	370,676	0.06%
037833ER7	Apple, Inc.	4.100%	08/08/62	425,000	368,100	0.06%
3136B1FL3	FNMA	4.000%	01/25/48	2,305,567	366,853	0.06%
3137FKAD8	FHLMC	3.500%	02/15/30	378,593	365,263	0.06%
64110LAX4	Netflix, Inc.	6.375%	05/15/29	350,000	361,067	0.06%
90932VAA3	United Airlines Pass-Through Trust	4.875%	07/15/27	381,000	360,497	0.06%
91681MAA4	Upstart Securitization Trust	2.750%	02/20/27	379,656	360,490	0.06%
744448CX7	Public Service Co. of Colorado	4.500%	06/01/52	400,000	359,857	0.06%
38141GYE8	Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	359,412	0.06%
3138WHCZ3	FNMA	3.500%	06/01/31	365,749	358,776	0.06%
38382LSV4	GNMA	1.250%	12/20/50	598,103	357,114	0.06%
24422EWN5	John Deere Capital Corp.	4.850%	10/11/29	350,000	355,251	0.06%
74331AAA0	Progress Residential Trust	2.687%	10/17/36	375,000	354,945	0.06%
57629WDE7	MassMutual Global Funding	1.200%	07/16/26	400,000	354,452	0.06%
46647PCB0	JPMorgan Chase & Co.	1.578%	04/22/27	400,000	353,161	0.06%
22551EAA4	Credito RL USA	1.350%	02/16/27	362,036	352,743	0.06%
40434LAL9	HP, Inc.	4.200%	04/15/32	400,000	351,696	0.06%
95003LAJ9	Wells Fargo Mortgage Trust	5.675%	02/15/40	386,334	344,985	0.06%
824348BQ8	Sherwin-Williams Co.	4.050%	08/08/24	350,000	344,502	0.06%
3622A2XG2	GNMA	5.500%	11/15/38	320,580	342,058	0.06%
38376U3C1	GNMA	3.500%	05/20/47	424,178	340,983	0.06%
58989V2E3	Met Tower Global Funding	3.700%	06/13/25	350,000	338,259	0.06%
78015K7H1	Royal Bank of Canada	1.150%	06/10/25	365,000	334,341	0.05%
844741BF4	Southwest Airlines Co.	2.625%	02/10/30	400,000	333,635	0.05%
38145GAH3	Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	332,912	0.05%
35709BAC9	FREMF Mortgage Trust	5.705%	07/25/28	338,254	332,771	0.05%
50540RAX0	Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	332,209	0.05%
83406TAC6	Social Professional Loan Program	3.120%	05/15/46	425,000	331,909	0.05%
00108XAA6	ACC Auto Trust	1.080%	04/15/27	336,718	331,418	0.05%
3136ADTT6	FNMA	3.000%	01/25/43	352,000	329,992	0.05%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
595620AT2	MidAmerican Energy Co.	3.650%	04/15/29	350,000	\$329,925	0.05%
3136A9VH8	FNMA	0.414%	11/25/42	465,268	329,827	0.05%
3140JBGH3	FNMA	3.000%	12/01/47	374,551	329,443	0.05%
35708UAC8	Freedom Mortgage Trust	6.305%	11/25/24	330,814	328,194	0.05%
3137BRZK4	FHLMC	4.973%	11/15/37	327,046	326,438	0.05%
3136B0WV4	FNMA	5.000%	02/25/48	1,692,092	325,436	0.05%
49326EEJ8	KeyCorp	2.550%	10/01/29	385,000	322,576	0.05%
3136ADQF9	FNMA	3.000%	05/25/42	338,873	321,706	0.05%
31394ARR9	FNMA	0.000%	11/25/32	369,820	320,881	0.05%
3136B1LK8	FNMA	4.500%	04/25/48	1,895,910	320,525	0.05%
3138WU4E0	FNMA	3.500%	06/01/33	335,813	318,619	0.05%
3136ADSQ3	FNMA	3.000%	02/25/43	350,000	315,930	0.05%
778296AG8	Ross Stores, Inc.	1.875%	04/15/31	400,000	315,855	0.05%
00287YBV0	AbbVie, Inc.	2.950%	11/21/26	335,000	313,652	0.05%
3137BJAZ6	FHLMC	3.000%	05/15/45	400,631	310,906	0.05%
38379FUL1	GNMA	3.000%	01/20/29	324,999	310,679	0.05%
31397UM30	FNMA	4.000%	07/25/41	321,407	310,343	0.05%
822866AA7	Shelter Growth Capital Partners, LLC	4.955%	09/15/36	320,448	310,114	0.05%
89114QCP1	Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	308,905	0.05%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	337,266	308,893	0.05%
38380UX40	GNMA	3.000%	01/20/48	398,762	307,301	0.05%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	319,394	305,944	0.05%
89236TKD6	Toyota Motor Credit Corp.	4.450%	06/29/29	300,000	296,661	0.05%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	326,992	296,342	0.05%
02665XAE9	American Homes 4 Rent	6.418%	12/18/36	300,000	295,941	0.05%
05565EBK0	BMW US Capital, LLC	3.900%	04/09/25	300,000	293,589	0.05%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	333,900	293,395	0.05%
91159HJF8	US Bancorp	4.548%	07/22/28	300,000	293,181	0.05%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	300,000	293,083	0.05%
12597UAD9	CIG Auto Receivables Trust	2.350%	01/12/26	300,000	292,763	0.05%
02665UAE5	American Homes 4 Rent	6.231%	10/17/36	300,000	292,402	0.05%
031162CV0	Amgen, Inc.	1.900%	02/21/25	310,000	292,256	0.05%
3136A8WA4	FNMA	2.500%	09/25/42	360,000	287,435	0.05%
49326EEN9	KeyCorp	4.789%	06/01/33	300,000	284,274	0.05%
12690CAG8	Credit Suisse First Boston	4.782%	04/17/36	300,000	280,925	0.05%
3136AG5V0	FNMA	4.500%	11/25/43	300,000	280,364	0.05%
38378HSU1	GNMA	4.500%	09/20/42	287,336	279,934	0.05%
035240AV2	Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	277,054	0.05%
68389XCK9	Oracle Corp.	6.900%	11/09/52	250,000	276,894	0.05%
78016FZQ0	Royal Bank of Canada	3.875%	05/04/32	300,000	275,180	0.05%
3132FTAL2	FHLMC	4.000%	11/01/34	286,883	274,776	0.04%
37186XAG0	Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	273,605	0.04%
233851DY7	Daimler Finance, LLC	1.750%	03/10/23	275,000	272,687	0.04%
38378GBA5	GNMA	2.000%	09/20/42	342,000	272,393	0.04%
049560AR6	Atmos Energy Corp.	2.625%	09/15/29	310,000	270,934	0.04%
89236THW8	Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	267,831	0.04%
071813CL1	Baxter International, Inc.	1.915%	02/01/27	300,000	267,342	0.04%
3136B4E38	FNMA	4.000%	07/25/49	318,000	267,159	0.04%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	295,020	266,960	0.04%
31396KUR1	FHLMC	6.000%	07/25/36	256,168	266,494	0.04%
3137B1W73	FHLMC	3.000%	05/15/43	328,065	266,338	0.04%
302491AU9	FMC Corp.	3.450%	10/01/29	300,000	266,149	0.04%
3137A6JS2	FHLMC	5.000%	02/15/41	262,142	265,348	0.04%
110122DU9	Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	264,757	0.04%
38381YST2	GNMA	3.500%	08/20/49	1,648,805	263,656	0.04%

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55903VAJ2	Magallanes, Inc.	4.054%	03/15/29	300,000	\$262,719	0.04%
60920LAR5	Mondelez International, Inc.	1.250%	09/24/26	300,000	261,789	0.04%
03027XBR0	American Tower Corp.	1.450%	09/15/26	300,000	261,037	0.04%
03040WAW5	American Water Capital Corp.	2.800%	05/01/30	300,000	260,608	0.04%
91324PER9	UnitedHealth Group, Inc.	5.350%	02/15/33	250,000	260,312	0.04%
316773CY4	Fifth Third Bancorp	2.375%	01/28/25	275,000	259,619	0.04%
025816DB2	American Express Co.	5.850%	11/05/27	250,000	259,576	0.04%
38375CZ45	GNMA	2.500%	06/20/42	330,000	259,284	0.04%
31418BNQ5	FNMA	3.500%	03/01/35	268,366	259,140	0.04%
30296DAG6	FREMF Mortgage Trust	5.955%	01/25/28	266,492	258,703	0.04%
06051GLC1	Bank of America Corp.	6.204%	11/10/28	250,000	258,579	0.04%
609207BB0	Mondelez International, Inc.	3.000%	03/17/32	300,000	258,322	0.04%
66981EAC7	A10 Securitization	2.617%	08/15/40	262,309	258,158	0.04%
7591EPAQ3	Regions Financial Corp.	2.250%	05/18/25	275,000	257,381	0.04%
36297GPF1	GNMA	4.500%	07/15/40	253,881	255,030	0.04%
31393XA49	FNMA	6.000%	04/25/34	244,941	254,605	0.04%
3138EKRW7	FNMA	3.500%	02/01/33	266,300	254,123	0.04%
693506BS5	PPG Industries, Inc.	2.550%	06/15/30	300,000	253,009	0.04%
38375UMN7	GNMA	3.133%	07/20/64	255,476	252,271	0.04%
3136AGSP8	FNMA	5.000%	10/25/43	250,000	252,100	0.04%
31620MBS4	Fidelity National Information Services	1.650%	03/01/28	300,000	251,991	0.04%
94106LBN8	Waste Management, Inc.	1.150%	03/15/28	300,000	251,553	0.04%
38380U5F6	GNMA	2.750%	01/20/48	284,000	250,763	0.04%
037833DU1	Apple, Inc.	1.650%	05/11/30	300,000	249,683	0.04%
718546AU8	Phillips 66	3.700%	04/06/23	250,000	249,392	0.04%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	302,002	245,264	0.04%
49327M3E2	KeyBank NA	4.150%	08/08/25	250,000	244,608	0.04%
337158AJ8	First Horizon Bank	5.750%	05/01/30	250,000	244,025	0.04%
61946NAA6	Mosaic Solar Loans, LLC	2.100%	04/20/46	280,133	243,885	0.04%
38141GXJ8	Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	241,920	0.04%
3138LF7L6	FNMA	2.550%	12/01/28	265,331	241,871	0.04%
03076CAK2	Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	240,066	0.04%
66981EAG8	A10 Securitization	4.129%	08/15/40	250,000	239,776	0.04%
30231GAT9	Exxon Mobil Corp.	3.043%	03/01/26	250,000	239,429	0.04%
20034DJA8	Comerica Bank	2.500%	07/23/24	250,000	239,283	0.04%
74977RDF8	Cooperative Rabobank UA	2.625%	07/22/24	250,000	239,216	0.04%
3137BXEK4	FHLMC	3.500%	01/15/45	246,389	237,779	0.04%
07330NAT2	Truist Financial Corp.	2.150%	12/06/24	250,000	237,706	0.04%
26443TAC0	Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	237,209	0.04%
3138EMW49	FNMA	3.000%	11/01/33	259,053	236,548	0.04%
3136AFXL3	FNMA	3.392%	08/25/43	350,236	236,461	0.04%
66981EAJ2	A10 Securitization	5.465%	08/15/40	250,000	235,406	0.04%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	237,115	234,338	0.04%
38217TAA3	GoodGreen Trust	2.630%	04/15/55	284,071	233,913	0.04%
670346AR6	Nucor Corp.	2.000%	06/01/25	250,000	233,273	0.04%
30231GBH4	Exxon Mobil Corp.	2.992%	03/19/25	240,000	232,437	0.04%
126650CZ1	CVS Health Corp.	5.050%	03/25/48	250,000	232,164	0.04%
693475AX3	PNC Financial Services Group, Inc.	2.600%	07/23/26	250,000	232,137	0.04%
38375UWR7	GNMA	2.572%	05/20/66	236,548	231,797	0.04%
11102AAE1	British Telecommunications plc	3.250%	11/08/29	275,000	231,415	0.04%
3137FKR32	FHLMC	4.000%	11/15/46	235,689	230,975	0.04%
38381YBX1	GNMA	3.000%	06/20/49	847,484	230,439	0.04%
31394EPD4	FNMA	5.500%	07/25/35	225,846	229,698	0.04%
3138LLN68	FNMA	3.280%	12/01/32	250,000	227,966	0.04%
31398LQS0	FHLMC	0.000%	07/15/37	279,553	226,563	0.04%

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25273CAC4	Diamond Resorts Owner Trust	2.700%	11/21/33	248,514	\$226,192	0.04%
38381RYW3	GNMA	5.000%	03/20/49	225,820	225,583	0.04%
373334KM2	Georgia Power Co.	2.100%	07/30/23	230,000	225,258	0.04%
3137B9YV1	FHLMC	3.500%	04/15/44	250,000	221,117	0.04%
38141GXM1	Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	220,235	0.04%
3132HTSS6	FHLMC	0.000%	09/15/43	277,318	220,206	0.04%
037833DP2	Apple, Inc.	2.200%	09/11/29	250,000	218,587	0.04%
931427AS7	Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	217,184	0.04%
3137B5QZ9	FHLMC	4.273%	01/15/35	219,859	216,715	0.04%
3138ENQC6	FNMA	3.500%	10/01/29	223,558	216,466	0.04%
12690CAJ2	Credit Suisse First Boston	4.782%	04/17/36	235,000	216,026	0.04%
743315AW3	Progressive Corp.	3.200%	03/26/30	240,000	215,903	0.04%
95000U2U6	Wells Fargo & Co.	3.350%	03/02/33	250,000	213,856	0.03%
670346AV7	Nucor Corp.	3.125%	04/01/32	250,000	213,523	0.03%
30294WAC5	Freedom Mortgage Trust	9.645%	03/25/23	212,567	212,353	0.03%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	223,232	212,211	0.03%
30296JAC2	FREMF Mortgage Trust	5.955%	02/25/25	213,477	212,066	0.03%
04685A2L4	Athene Global Funding	2.500%	01/14/25	225,000	211,091	0.03%
69349LAS7	PNC Bank NA	2.700%	10/22/29	250,000	210,722	0.03%
174610AR6	Citizens Financial Group	2.850%	07/27/26	225,000	209,177	0.03%
14448CAL8	Carrier Global Corp.	2.700%	02/15/31	250,000	208,949	0.03%
824348BL9	Sherwin-Williams Co.	2.300%	05/15/30	250,000	207,190	0.03%
3136B3F62	FNMA	3.000%	02/25/49	223,921	204,250	0.03%
89114TZV7	Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	203,948	0.03%
3136B1YC2	FNMA	3.500%	05/25/48	220,390	203,446	0.03%
84861TAH1	Spirit Realty LP	2.100%	03/15/28	250,000	203,227	0.03%
25466AAR2	Discover Bank	2.700%	02/06/30	250,000	198,864	0.03%
84861TAG3	Spirit Realty LP	3.200%	02/15/31	250,000	198,491	0.03%
31396H6P9	FHLMC	7.500%	01/15/36	198,875	196,655	0.03%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	227,342	194,179	0.03%
06417XAH4	Bank of Nova Scotia	3.450%	04/11/25	200,000	193,516	0.03%
172967MF5	Citigroup, Inc.	3.352%	04/24/25	200,000	193,405	0.03%
38382XCC7	GNMA	3.000%	08/20/51	295,474	193,366	0.03%
760759AU4	Republic Services, Inc.	2.500%	08/15/24	200,000	191,729	0.03%
857477BU6	State Street Corp.	4.421%	05/13/33	200,000	191,306	0.03%
36179ULT7	GNMA	4.000%	02/20/34	195,625	191,140	0.03%
78470RAE7	Social Professional Loan Program	4.430%	10/25/41	200,000	190,102	0.03%
38374KUK7	GNMA	5.000%	02/20/35	188,172	189,673	0.03%
3136A8WU0	FNMA	2.584%	09/25/42	1,873,705	188,891	0.03%
46647PCV6	JPMorgan Chase & Co.	2.595%	02/24/26	200,000	188,672	0.03%
69290LAA5	PFP Ltd.	4.262%	04/16/38	193,139	187,921	0.03%
25278XAM1	Diamondback Energy, Inc.	3.250%	12/01/26	200,000	187,462	0.03%
38382JG42	GNMA	1.000%	09/20/50	491,480	187,354	0.03%
36962GXZ2	General Electric Capital Corp.	6.750%	03/15/32	162,000	183,827	0.03%
438127AB8	Honda Motor Co.	2.534%	03/10/27	200,000	183,670	0.03%
3138WDQ38	FNMA	4.000%	12/01/44	184,110	179,837	0.03%
89114TZD7	Toronto-Dominion Bank (The)	1.200%	06/03/26	200,000	176,668	0.03%
78016EZX7	Royal Bank of Canada	1.150%	07/14/26	200,000	175,725	0.03%
78449QAD9	SMB Private Education Loan Trust	4.000%	11/17/42	200,000	175,698	0.03%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	197,445	175,141	0.03%
38376R6W1	GNMA	4.674%	06/20/63	175,155	173,455	0.03%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	184,159	171,820	0.03%
06051GKW8	Bank of America Corp.	4.948%	07/22/28	175,000	171,549	0.03%
3140HWBS0	FNMA	2.430%	10/01/29	187,622	168,131	0.03%
254687FK7	Walt Disney Co. (The)	1.750%	08/30/24	175,000	166,268	0.03%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
857477BE2	State Street Corp.	2.354%	11/01/25	175,000	\$165,917	0.03%
31394BZM9	FNMA	7.161%	11/25/31	159,332	163,897	0.03%
38217VAA8	GoodGreen Trust	3.740%	10/15/52	175,992	163,214	0.03%
31397LJ34	FNMA	5.000%	07/25/38	162,304	161,455	0.03%
3136FLFM3	FNMA	4.000%	04/01/42	954,032	160,459	0.03%
3136ADSD2	FNMA	6.500%	09/25/32	153,016	158,956	0.03%
741531FA0	Pricoa Global Funding	3.450%	09/01/23	160,000	158,306	0.03%
38377TVT5	GNMA	2.113%	02/16/41	1,536,881	158,120	0.03%
38374MX46	GNMA	6.000%	04/20/36	153,607	157,779	0.03%
3138LARM3	FNMA	3.550%	08/01/30	167,333	157,690	0.03%
38379VV50	GNMA	2.111%	03/20/46	1,451,410	156,788	0.03%
38381RAD1	GNMA	3.500%	02/20/49	164,222	156,279	0.03%
3137FVSM5	FHLMC	2.000%	09/25/50	262,000	154,301	0.03%
17308CC53	Citigroup, Inc.	2.976%	11/05/30	180,000	153,488	0.03%
6174468L6	Morgan Stanley	2.699%	01/22/31	175,000	146,644	0.02%
233331AW7	DTE Energy Co.	2.529%	10/01/24	150,000	143,219	0.02%
38377YS43	GNMA	1.872%	03/16/38	1,704,118	142,899	0.02%
38378UPW1	GNMA	2.711%	12/20/39	1,371,775	142,885	0.02%
172967KU4	Citigroup, Inc.	4.125%	07/25/28	150,000	141,661	0.02%
693304AX5	PECO Energy Co.	3.000%	09/15/49	200,000	139,211	0.02%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	150,000	135,343	0.02%
31393W2P3	FHLMC	5.000%	07/15/33	131,195	134,009	0.02%
3137AVMA2	FHLMC	4.500%	02/15/42	1,126,819	132,828	0.02%
42770XAA5	Hero Funding Trust	3.080%	09/20/42	138,356	128,895	0.02%
31394CBU5	FNMA	5.500%	02/25/35	127,048	127,568	0.02%
3136FGRD1	FNMA	5.000%	05/25/39	639,566	126,905	0.02%
3137B15N8	FHLMC	3.000%	03/15/43	167,820	126,038	0.02%
26884ABM4	ERP Operating LP	2.500%	02/15/30	150,000	125,654	0.02%
084664BU4	Berkshire Hathaway Financial Corp.	4.400%	05/15/42	135,000	125,528	0.02%
023608AH5	Ameren Corp.	2.500%	09/15/24	130,000	123,861	0.02%
40417QAA3	Hero Funding Trust	3.570%	09/20/47	130,233	122,776	0.02%
31381SEB4	FNMA	4.870%	10/01/41	123,795	121,428	0.02%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	08/15/27	126,484	120,543	0.02%
59982VAA7	Mill City Solar Loan Ltd.	3.690%	07/20/43	131,028	120,277	0.02%
3128HXWK7	FHLMC	0.000%	08/15/42	156,473	120,257	0.02%
446150AQ7	Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	119,706	0.02%
3136AFY32	FNMA	4.000%	08/25/33	1,214,224	118,576	0.02%
3622A3BJ8	GNMA	4.500%	06/15/46	116,627	117,141	0.02%
20030NCC3	Comcast Corp.	3.969%	11/01/47	144,000	116,842	0.02%
31397Q4W5	FNMA	4.000%	12/25/28	120,000	115,959	0.02%
31398GJB6	FNMA	3.292%	12/25/39	114,673	114,758	0.02%
3137ASM92	FHLMC	2.747%	07/15/42	731,840	113,422	0.02%
92343VFF6	Verizon Communications, Inc.	3.000%	03/22/27	120,000	112,534	0.02%
31381LR41	FNMA	4.820%	12/01/29	108,033	109,693	0.02%
69351UAW3	PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	109,316	0.02%
233331BF3	DTE Energy Co.	2.950%	03/01/30	125,000	107,229	0.02%
89153VAT6	Total Capital International SA	2.829%	01/10/30	120,000	107,007	0.02%
31393Y5S0	FNMA	7.500%	03/25/34	98,733	106,664	0.02%
42771AAA4	Hero Funding Trust	3.190%	09/20/48	116,612	106,181	0.02%
693506BQ9	PPG Industries, Inc.	2.400%	08/15/24	110,000	105,591	0.02%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	110,835	105,359	0.02%
3136A7LK6	FNMA	2.000%	07/25/42	118,915	105,207	0.02%
65252MAB5	Newtek Small Business Loan Trust	7.750%	02/25/44	105,931	104,416	0.02%
3136B8BY4	FNMA	2.000%	01/25/50	171,000	104,235	0.02%
31397A4K6	FHLMC	0.000%	08/15/36	120,816	103,255	0.02%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
30 November 2022

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
19421UAA2	College Ave Student Loans	5.444%	12/28/48	106,975	\$102,928	0.02%
501044DP3	Kroger Co. (The)	2.200%	05/01/30	125,000	102,042	0.02%
3136A3D24	FNMA	4.416%	02/25/42	103,645	101,827	0.02%
31396LTA8	FNMA	4.396%	11/25/36	102,984	101,233	0.02%
002824BG4	Abbott Laboratories	4.750%	11/30/36	100,000	100,497	0.02%
92343VEP5	Verizon Communications, Inc.	5.706%	05/15/25	100,000	100,210	0.02%
61744YAQ1	Morgan Stanley	3.737%	04/24/24	100,000	99,309	0.02%
24703TAG1	Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	98,918	0.02%
172967MB4	Citigroup, Inc.	4.993%	07/01/26	100,000	98,669	0.02%
92343VDY7	Verizon Communications, Inc.	4.125%	03/16/27	100,000	98,093	0.02%
526107AD9	Lennox International, Inc.	3.000%	11/15/23	100,000	97,990	0.02%
756109AV6	Realty Income Corp.	3.875%	04/15/25	100,000	97,882	0.02%
64952WCN1	New York Life Global Funding	2.900%	01/17/24	100,000	97,734	0.02%
61747YEQ4	Morgan Stanley	3.620%	04/17/25	100,000	97,464	0.02%
3136FEMZ2	FNMA	5.000%	06/01/35	587,515	97,106	0.02%
172967JP7	Citigroup, Inc.	3.300%	04/27/25	100,000	96,920	0.02%
3128HVBU2	FHLMC	0.000%	02/01/34	113,807	96,907	0.02%
91159HHX1	US Bancorp	2.400%	07/30/24	100,000	96,509	0.02%
31396VSS8	FNMA	4.250%	05/25/37	97,169	96,194	0.02%
84861TAC2	Spirit Realty LP	4.450%	09/15/26	100,000	95,556	0.02%
12503MAA6	CBOE Holdings, Inc.	3.650%	01/12/27	100,000	95,504	0.02%
34537OCR9	Ford Motor Co.	4.346%	12/08/26	100,000	95,444	0.02%
00287YCY3	AbbVie, Inc.	4.550%	03/15/35	100,000	95,119	0.02%
61746BEF9	Morgan Stanley	3.625%	01/20/27	100,000	95,023	0.02%
3128MDXA6	FHLMC	4.000%	12/01/28	95,907	94,862	0.02%
127097AE3	Coterra Energy, Inc.	3.900%	05/15/27	100,000	94,361	0.02%
718547AE2	Phillips 66	3.550%	10/01/26	100,000	94,360	0.02%
46625HRY8	JPMorgan Chase & Co.	3.782%	02/01/28	100,000	94,236	0.02%
718547AA0	Phillips 66	2.450%	12/15/24	100,000	94,144	0.02%
534187BF5	Lincoln National Corp.	3.625%	12/12/26	100,000	94,131	0.02%
015271AK5	Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	94,100	0.02%
06051GGF0	Bank of America Corp.	3.824%	01/20/28	100,000	94,096	0.02%
254709AM0	Discover Financial Services	4.100%	02/09/27	100,000	93,958	0.02%
254687FQ4	Walt Disney Co. (The)	3.800%	03/22/30	100,000	93,936	0.02%
61761J3R8	Morgan Stanley	3.125%	07/27/26	100,000	93,798	0.02%
02666TAA5	American Homes 4 Rent	4.250%	02/15/28	100,000	93,180	0.02%
857477BV4	State Street Corp.	4.164%	08/04/33	100,000	93,033	0.02%
53227JAA2	Life Storage LP	3.875%	12/15/27	100,000	92,968	0.02%
756109AS3	Realty Income Corp.	3.000%	01/15/27	100,000	92,740	0.02%
26884ABF9	ERP Operating LP	2.850%	11/01/26	100,000	92,680	0.02%
233331AY3	DTE Energy Co.	2.850%	10/01/26	100,000	92,659	0.02%
501044DE8	Kroger Co. (The)	2.650%	10/15/26	100,000	92,008	0.02%
14732FAC6	Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	91,868	0.02%
38375QX95	GNMA	5.250%	06/20/38	91,623	91,715	0.01%
00206RCP5	AT&T, Inc.	4.500%	05/15/35	100,000	91,637	0.01%
25156PBC6	Deutsche Telekom International Finance BV	4.750%	06/21/38	100,000	91,616	0.01%
03027XAW0	American Tower Corp.	3.800%	08/15/29	100,000	91,490	0.01%
74456QBR6	Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	91,417	0.01%
845437BP6	Southwestern Electric Power Co.	2.750%	10/01/26	100,000	91,388	0.01%
125896BR0	CMS Energy Corp.	2.950%	02/15/27	100,000	91,168	0.01%
497266AC0	Kirby Corp.	4.200%	03/01/28	100,000	90,841	0.01%
42770WAA7	Hero Funding Trust	3.750%	09/20/41	92,353	89,676	0.01%
00206RMM1	AT&T, Inc.	2.550%	12/01/33	114,000	89,560	0.01%
20030NDA6	Comcast Corp.	2.650%	02/01/30	100,000	87,302	0.01%
3136FES37	FNMA	5.000%	03/25/35	544,449	86,389	0.01%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)
Diamond Hill Core Bond Fund
30 November 2022

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
86745LAA0	Helios Issuer, LLC	3.750%	06/20/46	94,436	\$84,348	0.01%
31418CCQ5	FNMA	3.500%	10/01/46	91,427	83,296	0.01%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	86,663	82,814	0.01%
822582AD4	Shell International Finance BV	6.375%	12/15/38	73,000	82,006	0.01%
31395QCY4	FNMA	3.000%	08/25/42	89,216	81,037	0.01%
03027XBC3	American Tower Corp.	2.100%	06/15/30	100,000	80,330	0.01%
126408HG1	CSX Corp.	4.250%	11/01/66	100,000	79,319	0.01%
38378FHY9	GNMA	2.000%	01/20/43	100,000	79,174	0.01%
31398LJH2	FHLMC	4.500%	12/15/39	77,759	76,044	0.01%
3136AGZH8	FNMA	0.000%	10/25/43	100,393	74,582	0.01%
31397NUG8	FNMA	5.000%	08/25/36	73,875	74,082	0.01%
29278NAH6	Energy Transfer Operating LP	4.500%	04/15/24	75,000	74,059	0.01%
3137ACUF4	FHLMC	4.373%	07/15/41	74,851	73,644	0.01%
62548QAB7	Multi Family Connecticut Avenue	5.536%	03/25/50	74,109	72,502	0.01%
3136B5MM4	FNMA	4.000%	02/25/47	931,585	72,382	0.01%
3137AFRK0	FHLMC	2.827%	08/15/30	1,295,792	72,290	0.01%
38378U8D2	GNMA	3.643%	07/20/64	70,781	69,809	0.01%
3137GAPS0	FHLMC	4.373%	10/15/40	70,343	69,056	0.01%
38380CUH4	GNMA	4.000%	02/20/44	855,600	68,487	0.01%
3136AQHT0	FNMA	3.500%	06/25/34	720,776	67,858	0.01%
61946FAA3	Mosaic Solar Loans, LLC	4.010%	06/22/43	72,475	66,995	0.01%
3136AR2U1	FNMA	3.500%	03/25/35	615,025	65,267	0.01%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	68,377	64,253	0.01%
252722AB9	Diamond Resorts Owner Trust	3.530%	02/20/32	65,320	63,497	0.01%
3136FCJ56	FNMA	5.000%	02/01/36	443,372	62,600	0.01%
31398KP95	FHLMC	4.500%	11/15/39	62,649	61,235	0.01%
31398LQK7	FHLMC	0.000%	04/15/36	74,099	60,949	0.01%
31393DUV1	FNMA	0.223%	06/25/43	9,436,023	60,205	0.01%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	62,868	59,875	0.01%
38379VWQ3	GNMA	3.500%	03/20/46	75,742	59,130	0.01%
3136ARX94	FNMA	3.500%	02/25/43	1,033,820	58,451	0.01%
51889RAB5	Laurel Road Prime Student Loan	2.730%	10/25/48	59,643	57,844	0.01%
31371HKW7	FNMA	6.500%	03/01/29	55,415	56,297	0.01%
38375Y3L4	GNMA	5.000%	12/20/38	55,704	55,586	0.01%
3136AACT0	FNMA	2.000%	12/25/32	61,127	53,785	0.01%
12433WAC5	BX Trust	5.200%	09/15/37	55,120	53,316	0.01%
84861TAD0	Spirit Realty LP	4.000%	07/15/29	60,000	52,365	0.01%
31392FWH6	FNMA	6.000%	12/25/32	49,430	50,389	0.01%
3128M8CW2	FHLMC	6.500%	09/01/38	47,498	49,889	0.01%
35137LAG0	Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	49,333	0.01%
502431AL3	L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	48,051	0.01%
38379TBD0	GNMA	2.500%	02/20/45	58,590	47,196	0.01%
31283APR5	FHLMC	4.170%	05/15/28	46,979	46,919	0.01%
64952WCH4	New York Life Global Funding	2.350%	07/14/26	50,000	46,220	0.01%
10112RAY0	Boston Properties LP	2.750%	10/01/26	50,000	45,364	0.01%
42772GAB8	Hero Funding Trust	4.670%	09/20/48	45,663	43,353	0.01%
3136AKPY3	FNMA	2.034%	07/25/44	390,848	41,604	0.01%
38375UE89	GNMA	4.421%	08/20/67	41,216	40,432	0.01%
3136ASED4	FNMA	3.500%	07/25/35	375,926	39,935	0.01%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	42,195	39,301	0.01%
3137ALS75	FHLMC	4.500%	09/15/41	366,176	35,956	0.01%
31282YEU9	FHLMC	2.730%	05/15/36	293,094	35,628	0.01%
3136ADFZ7	FNMA	3.000%	04/25/43	36,590	34,376	0.01%
3136FENW8	FHLMC	0.000%	05/25/37	38,951	31,300	0.01%
75973KAA8	Renew Financial, LLC	3.220%	09/22/53	32,610	29,219	0.00%

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Schedule of Investments (continued)
Diamond Hill Core Bond Fund
30 November 2022

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	29,966	\$27,766	0.00%
31396LCF5	FNMA	0.000%	10/25/36	30,976	27,178	0.00%
903436AA1	U.S. Airways Pass-Through Trust	7.125%	04/22/25	24,045	24,153	0.00%
31394DXZ8	FNMA	2.584%	05/25/35	286,005	17,592	0.00%
91531UAA8	Upgrade Master Pass-Through Trust	4.000%	07/15/25	13,195	13,054	0.00%
38378WNC3	GNMA	2.261%	02/20/42	247,682	13,001	0.00%
3137AURH4	FHLMC	3.500%	07/15/31	466,417	12,235	0.00%
51888RAB6	Laurel Road Prime Student Loan	3.540%	05/26/43	11,746	11,591	0.00%
3137B2L99	FHLMC	3.000%	06/15/31	343,689	9,769	0.00%
38061LAA7	Gold Key Resorts, LLC	3.220%	03/17/31	9,390	9,199	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	149,023	8,821	0.00%
86359BBS9	Structured Asset Securities Corp.	3.427%	12/25/33	8,606	7,912	0.00%
91532RAA4	Upgrade Master Pass-Through Trust	3.750%	11/15/25	7,922	7,910	0.00%
38375B2M3	GNMA	0.457%	05/20/63	1,323,800	6,938	0.00%
3136ASTT3	FNMA	0.000%	01/25/43	11,453	6,930	0.00%
38380LDK6	GNMA	1.494%	05/20/68	768,035	6,243	0.00%
31398PWQ8	FNMA	2.534%	05/25/40	39,216	3,941	0.00%
31396HEN5	FHLMC	2.827%	06/15/35	605,352	3,654	0.00%
38376RYT7	GNMA	0.976%	08/20/66	977,774	2,925	0.00%
38376R3J3	GNMA	1.402%	04/20/67	12,001	2	0.00%
Money Market Funds						4.99%
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class			30,474,372	\$30,480,467	4.99%

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.

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments
Diamond Hill Core Bond Fund
31 October 2022

Net Assets: \$ 553,964,369

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Notes	0.500%	10/31/27	10,000,000	\$8,317,969	1.50%
U.S. Treasury Bonds	1.250%	05/15/50	16,000,000	8,244,375	1.49%
U.S. Treasury Bonds	1.125%	08/15/40	11,000,000	6,510,195	1.18%
U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	5,733,562	1.03%
U.S. Treasury Bonds	1.375%	11/15/40	9,000,000	5,559,961	1.00%
U.S. Treasury Notes	1.250%	09/30/28	6,500,000	5,484,883	0.99%
FHLMC	3.000%	02/25/52	8,305,716	5,266,848	0.95%
FHLMC	3.000%	02/15/43	6,664,201	5,205,452	0.94%
FARM Mortgage Trust	2.180%	01/25/51	5,610,108	4,910,174	0.89%
U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,573,438	0.83%
FNMA	4.000%	12/25/43	4,942,472	4,566,009	0.82%
FNMA	4.000%	08/25/52	4,605,733	3,895,938	0.70%
U.S. Treasury Notes	0.625%	08/15/30	5,000,000	3,862,109	0.70%
FHLMC	3.500%	10/15/46	4,079,601	3,702,484	0.67%
U.S. Treasury STRIPS	0.000%	08/15/34	6,000,000	3,606,524	0.65%
U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	3,464,638	0.63%
FHLMC	4.500%	11/15/41	3,615,099	3,404,697	0.61%
FHLMC	3.000%	01/15/47	4,319,499	3,398,548	0.61%
Progress Residential Trust	1.732%	04/17/37	3,446,657	3,117,825	0.56%
U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,043,268	0.55%
Farmer Mac Agricultural Real Estate	2.540%	07/25/51	3,452,622	3,038,577	0.55%
GNMA	4.000%	07/20/52	3,595,000	2,959,690	0.53%
U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	2,930,597	0.53%
Progress Residential Trust	1.303%	04/17/38	3,400,000	2,856,872	0.52%
Mercury Financial Credit Card Master Trust	1.540%	03/23/26	2,975,000	2,809,610	0.51%
FHLMC	4.500%	12/25/50	3,285,974	2,789,613	0.50%
FHLMC	2.000%	07/25/47	3,750,000	2,551,463	0.46%
FHLMC	3.000%	03/15/43	2,920,000	2,529,149	0.46%
GNMA	4.500%	07/20/62	2,628,636	2,461,662	0.44%
FNMA	3.000%	10/25/48	2,806,898	2,414,143	0.44%
FHLMC	2.000%	11/25/51	2,865,854	2,387,526	0.43%
Mercury Financial Credit Card Master Trust	2.330%	03/20/26	2,600,000	2,383,509	0.43%
U.S. Treasury Bonds	3.000%	02/15/48	3,000,000	2,368,945	0.43%
Upstart Securitization Trust	5.980%	08/20/32	2,398,957	2,348,237	0.42%
GNMA	3.500%	05/20/52	2,812,353	2,286,237	0.41%
RMF Buyout Issuance Trust	1.719%	10/25/50	2,448,436	2,280,369	0.41%
Continental Credit Card, LLC	9.330%	10/15/30	2,300,000	2,235,912	0.40%
U.S. Treasury Inflation-Protected Notes	0.125%	01/15/23	2,174,905	2,170,346	0.39%
Progress Residential Trust	1.558%	05/19/38	2,500,000	2,168,477	0.39%
MultiFamily Structured Credit Risk	4.797%	07/25/41	2,349,020	2,126,787	0.38%
FMC GMSR Issuer Trust	3.620%	07/25/26	2,700,000	2,124,019	0.38%
BXMT Ltd.	5.068%	05/17/38	2,250,000	2,024,984	0.37%
BX Trust	4.793%	09/15/37	2,100,000	2,007,779	0.36%
MultiFamily Structured Credit Risk	5.297%	11/25/51	2,149,086	1,989,734	0.36%
Oportun Funding, LLC	2.180%	10/08/31	2,260,000	1,985,479	0.36%
FHLMC	4.000%	04/15/51	2,326,401	1,985,280	0.36%
FMC GMSR Issuer Trust	3.850%	10/26/26	2,440,000	1,954,014	0.35%
MultiFamily Structured Credit Risk	7.247%	05/25/52	1,991,956	1,944,665	0.35%
Freedom Financial Trust	7.360%	08/20/29	2,000,000	1,910,380	0.34%
Oportun Funding, LLC	1.470%	05/08/31	2,150,000	1,876,011	0.34%
Octana Receivables Trust	7.700%	09/20/30	2,000,000	1,873,779	0.34%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Finance of America HECM Buyout	6.000%	09/25/27	2,000,000	\$1,868,352	0.34%
Tricon Residential Trust	6.230%	07/17/40	2,000,000	1,846,852	0.33%
FHLMC	3.500%	12/15/47	2,076,595	1,840,806	0.33%
U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,825,313	0.33%
BX Trust	6.418%	06/15/36	2,000,000	1,822,168	0.33%
Freedom Mortgage Corp.	7.900%	07/25/27	2,000,000	1,793,732	0.32%
U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,781,519	0.32%
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,737,600	0.31%
FNMA	3.000%	07/25/45	2,044,494	1,712,777	0.31%
BX Trust	4.788%	05/15/37	1,802,000	1,693,532	0.31%
AREIT CRE Trust	3.534%	01/16/37	1,762,572	1,686,174	0.30%
Oportun Funding XIV, LLC	3.440%	03/08/28	1,850,000	1,666,216	0.30%
Progress Residential Trust	2.393%	12/17/40	2,000,000	1,645,739	0.30%
Brean ABS Trust	3.000%	07/25/62	2,100,000	1,635,539	0.30%
Brean ABS Trust	4.500%	09/25/62	2,305,175	1,633,209	0.29%
Antler Mortgage Trust	5.438%	05/25/25	1,750,000	1,631,087	0.29%
Brean ABS Trust	4.500%	09/25/62	2,605,850	1,627,410	0.29%
BX Trust	4.818%	09/15/36	1,755,000	1,613,373	0.29%
Goldman Sachs Group, Inc.	2.615%	04/22/32	2,100,000	1,601,802	0.29%
Avant Loans Funding Trust	2.300%	07/15/30	1,800,000	1,597,069	0.29%
Finance of America HECM Buyout	5.084%	11/25/25	1,650,000	1,516,272	0.27%
FMC GMSR Issuer Trust	4.450%	01/25/26	1,750,000	1,493,207	0.27%
MF1 Multifamily Housing Mortgage Trust	6.518%	09/07/37	1,500,000	1,480,163	0.27%
NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,475,739	0.27%
Regional Management Issuance Trust	2.340%	10/15/30	1,600,000	1,473,289	0.27%
Cascade Funding Mortgage Trust	3.750%	04/25/25	1,531,761	1,470,869	0.27%
Upstart Pass-Through Trust	2.000%	07/20/27	1,573,719	1,449,705	0.26%
Affirm, Inc.	4.550%	06/15/27	1,483,935	1,446,594	0.26%
PFP Ltd.	3.939%	08/16/37	1,507,966	1,444,771	0.26%
FHLMC	3.000%	07/25/51	2,541,705	1,440,580	0.26%
Newtek Small Business Loan Trust	6.747%	10/25/49	1,445,917	1,430,917	0.26%
PNMAC GMSR Issuer Trust	7.247%	05/25/27	1,500,000	1,430,873	0.26%
FNMA	3.000%	03/25/50	2,077,414	1,429,505	0.26%
Affirm, Inc.	6.490%	06/15/27	1,500,000	1,414,053	0.26%
BXMT Ltd.	4.986%	02/16/37	1,520,000	1,406,269	0.25%
Upstart Structured Pass-Through Trust	4.250%	02/15/46	1,469,014	1,403,402	0.25%
PFP Ltd.	4.562%	04/16/38	1,499,925	1,396,183	0.25%
BX Trust	4.468%	09/15/36	1,500,000	1,387,379	0.25%
MF1 Multifamily Housing Mortgage Trust	4.844%	02/19/37	1,500,000	1,386,008	0.25%
Opportunity Funding LLC	1.760%	03/08/28	1,540,000	1,385,672	0.25%
FNMA	2.694%	08/27/36	1,600,000	1,375,738	0.25%
Progress Residential Trust	4.450%	04/17/39	1,550,000	1,373,304	0.25%
BX Trust	3.920%	05/15/38	1,470,000	1,370,334	0.25%
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,369,847	0.25%
FHLMC	3.500%	01/15/48	1,539,234	1,364,697	0.25%
RMF Proprietary Issuance Trust	3.000%	01/25/62	1,555,942	1,363,194	0.25%
Social Professional Loan Program	4.160%	11/26/40	1,585,000	1,354,770	0.24%
Opportunity Funding, LLC	7.400%	06/09/31	1,500,000	1,350,441	0.24%
LL ABS Trust	2.170%	05/15/29	1,500,000	1,349,089	0.24%
FHLMC	1.250%	11/25/51	1,700,289	1,335,570	0.24%
RMF Buyout Issuance Trust	3.690%	11/25/31	1,550,000	1,331,053	0.24%
ROC Securities Trust	3.351%	08/25/26	1,500,000	1,325,679	0.24%
FHLMC	3.000%	03/15/48	1,542,858	1,320,620	0.24%
Brean ABS Trust	1.750%	02/25/62	1,520,894	1,310,061	0.24%
U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,295,298	0.23%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	3.500%	10/20/29	1,369,026	\$1,290,698	0.23%
CubeSmart LP	2.250%	12/15/28	1,600,000	1,283,937	0.23%
Upstart Pass-Through Trust	2.250%	01/20/30	1,351,952	1,277,088	0.23%
Tesla Auto Lease Trust	1.320%	09/22/25	1,400,000	1,276,611	0.23%
Cascade Funding Mortgage Trust	3.750%	04/25/25	1,500,000	1,275,450	0.23%
GNMA	2.500%	07/20/50	1,975,000	1,266,073	0.23%
Continental Credit Card, LLC	2.240%	12/15/28	1,350,000	1,264,313	0.23%
FNMA	4.750%	10/25/40	1,331,049	1,224,878	0.22%
FHLMC	3.500%	11/15/45	1,393,156	1,224,832	0.22%
BX Commercial Mortgage Trust	5.412%	10/15/36	1,275,000	1,220,465	0.22%
FHLMC	3.000%	11/15/46	1,385,000	1,209,146	0.22%
Brean ABS Trust	1.750%	10/25/61	1,399,375	1,205,149	0.22%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,204,698	0.22%
RMF Proprietary Issuance Trust	2.125%	09/25/61	1,429,124	1,203,590	0.22%
Arivo Acceptance Auto Loan Receivables Trust	8.710%	03/15/29	1,200,000	1,191,196	0.22%
Arbor Realty Collateralized Loan	5.791%	01/15/37	1,250,000	1,181,139	0.21%
FHLMC	4.000%	08/15/43	1,239,582	1,172,017	0.21%
Angel Oak Mortgage Trust	5.400%	11/25/48	1,250,000	1,169,421	0.21%
LoanCore Issuer Ltd.	5.912%	05/15/36	1,170,000	1,143,106	0.21%
FHLMC	1.000%	08/25/50	1,551,424	1,142,155	0.21%
Credibility Asset Securitization	3.380%	04/15/26	1,250,000	1,133,868	0.20%
LHOME Mortgage Trust	6.900%	02/25/27	1,250,000	1,119,896	0.20%
A10 Securitization	4.937%	10/01/38	1,266,495	1,106,460	0.20%
Firstkey Homes Trust	4.500%	07/17/39	1,250,000	1,105,432	0.20%
New York Mortgage Trust	4.948%	11/25/27	1,200,000	1,104,065	0.20%
GNMA	4.000%	07/20/48	1,162,000	1,098,976	0.20%
A10 Securitization	4.409%	10/01/38	1,241,661	1,097,567	0.20%
FREMF Mortgage Trust	5.393%	01/25/29	1,116,332	1,095,801	0.20%
Continental Credit Card, LLC	3.660%	12/15/28	1,200,000	1,093,582	0.20%
FNMA	2.000%	03/25/48	1,602,020	1,093,027	0.20%
FNMA	3.000%	10/25/46	1,240,000	1,086,688	0.20%
Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	1,125,868	1,082,764	0.20%
Republic Finance	3.540%	11/20/30	1,185,000	1,074,372	0.19%
BX Trust	4.618%	06/15/36	1,150,000	1,070,694	0.19%
BX Commercial Mortgage Trust	3.544%	03/09/44	1,300,000	1,021,225	0.18%
LHOME Mortgage Trust	4.458%	09/25/26	1,250,000	1,019,113	0.18%
U.S. Treasury Inflation-Protected Notes	0.625%	02/15/43	1,288,510	1,015,520	0.18%
JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,008,141	0.18%
FHLMC	3.500%	01/15/48	1,184,026	1,005,411	0.18%
New Residential AP Advance Receivables Trust	1.035%	12/16/52	1,000,000	992,781	0.18%
MultiFamily Structured Credit Risk	4.997%	01/25/51	1,057,703	985,113	0.18%
PNMAC GMSR Issuer Trust	6.236%	08/25/23	1,000,000	979,647	0.18%
First Help Financial, LLC	1.630%	09/15/27	1,090,000	972,886	0.18%
BX Trust	3.202%	12/11/41	1,177,000	966,434	0.17%
Acre Mortgage Trust	6.043%	12/15/37	1,000,000	949,724	0.17%
Oportun Funding, LLC	6.000%	06/15/29	1,000,000	949,634	0.17%
Veros Auto Receivables Trust	1.490%	10/15/26	1,000,000	949,055	0.17%
Bank of America Corp.	3.458%	03/15/25	975,000	940,190	0.17%
Credibility Asset Securitization	2.390%	04/15/26	1,000,000	937,132	0.17%
Verizon Communications, Inc.	2.355%	03/15/32	1,237,000	937,059	0.17%
Toorak Mortgage Corp.	4.948%	03/25/29	1,000,000	930,735	0.17%
MF1 Limited	4.660%	03/17/31	1,000,000	927,671	0.17%
GNMA	1.500%	07/20/51	1,708,699	927,425	0.17%
New York Life Global Funding	1.200%	08/07/30	1,250,000	924,524	0.17%
ReadyCap Commercial Mortgage Trust	5.484%	07/25/36	1,000,000	922,595	0.17%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
ReadyCap Commercial Mortgage Trust	5.984%	07/25/36	1,000,000	\$920,246	0.17%
Extended Stay America Trust	5.668%	07/15/38	976,192	919,974	0.17%
Met Life Global Funding I	4.300%	08/25/29	1,000,000	919,775	0.17%
GNMA	3.000%	05/20/46	1,047,350	919,620	0.17%
BDS Ltd.	5.343%	01/18/36	1,000,000	910,296	0.16%
Morgan Stanley	4.889%	07/20/33	1,000,000	910,257	0.16%
GNMA	3.000%	12/20/45	1,052,850	909,857	0.16%
FHLMC	2.500%	10/15/42	1,208,000	907,881	0.16%
FNMA	3.500%	10/25/47	1,004,649	895,046	0.16%
Colony American Finance Ltd.	3.104%	03/26/29	1,000,000	885,392	0.16%
FNMA	4.000%	08/25/43	1,000,000	877,030	0.16%
Wells Fargo & Co.	3.550%	09/29/25	925,000	876,001	0.16%
AREIT CRE Trust	7.219%	06/17/39	900,000	870,767	0.16%
Progress Residential Trust	2.106%	04/17/38	1,058,000	865,429	0.16%
Social Professional Loan Program	3.050%	11/16/48	1,130,000	858,784	0.15%
PNC Financial Services	6.037%	10/28/33	850,000	854,096	0.15%
FHLMC	4.000%	05/15/48	916,927	853,530	0.15%
Goldman Sachs Mortgage Securities Corp. Trust	4.270%	07/15/25	882,756	840,765	0.15%
LL ABS Trust	1.070%	05/15/29	876,328	838,202	0.15%
Regional Management Issuance Trust	3.040%	03/17/31	1,000,000	833,951	0.15%
FNMA	3.000%	07/25/49	970,227	832,582	0.15%
Capital One Financial Corp.	1.878%	11/02/27	1,000,000	831,775	0.15%
Home Partners of America Trust	2.652%	12/17/26	973,673	830,372	0.15%
AREIT CRE Trust	4.073%	11/17/38	867,231	826,904	0.15%
Citigroup, Inc.	3.887%	01/10/28	900,000	823,923	0.15%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	819,884	0.15%
FHLMC	2.000%	03/25/50	1,000,000	813,751	0.15%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	900,000	813,469	0.15%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	813,040	0.15%
BHMS Mortgage Trust	4.662%	07/16/35	840,991	808,813	0.15%
Arbor Realty Collateralized Loan	4.812%	05/15/36	865,000	807,952	0.15%
SPS Servicer Advance Receivables	3.160%	11/15/55	994,000	807,167	0.15%
Sunnova Solar Issuer, LLC	2.730%	11/01/55	1,053,003	807,045	0.15%
Truist Financial Corp.	1.887%	06/07/29	1,000,000	806,523	0.15%
RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,000,000	803,419	0.14%
Mercury Financial Credit Card Master Trust	3.200%	09/21/26	880,000	796,009	0.14%
Stellar Jay Ireland DAC	5.926%	03/15/28	946,940	794,642	0.14%
Comcast Corp.	1.950%	01/15/31	1,025,000	794,574	0.14%
FNMA	3.500%	03/25/43	1,000,000	794,352	0.14%
Mariner Finance Issuance Trust	4.340%	03/20/36	1,000,000	789,538	0.14%
FHLMC	3.000%	11/15/44	1,020,410	787,151	0.14%
Social Professional Loan Program	4.440%	05/25/40	900,000	786,838	0.14%
U.S. Treasury Notes	0.875%	11/15/30	1,000,000	786,406	0.14%
Duke Energy Corp.	4.300%	03/15/28	825,000	775,474	0.14%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	767,248	0.14%
Visa, Inc.	3.150%	12/14/25	800,000	762,441	0.14%
Lowes Cos., Inc.	2.625%	04/01/31	950,000	760,610	0.14%
GNMA	1.750%	01/20/52	1,158,766	756,383	0.14%
FHLMC	3.500%	09/25/49	1,000,000	755,958	0.14%
FHLMC	2.000%	07/25/51	1,611,127	753,738	0.14%
RMF Proprietary Issuance Trust III	3.000%	01/25/62	1,000,000	749,958	0.14%
Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	749,318	0.14%
FNMA	1.000%	04/25/51	1,015,266	748,014	0.13%
GNMA	0.511%	05/20/43	1,294,967	746,840	0.13%
Genesis Private Label Amortization Trust	6.630%	07/20/26	750,000	744,779	0.13%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
BX Trust	4.588%	05/15/35	785,000	\$742,745	0.13%
FNMA	2.000%	04/25/50	1,254,000	742,283	0.13%
FHLMC	3.000%	02/25/52	979,772	738,345	0.13%
Progress Residential Trust	5.734%	06/17/39	800,000	738,035	0.13%
MF1 Multifamily Housing Mortgage Trust	9.196%	09/17/37	750,000	734,969	0.13%
MF1 Multifamily Housing Mortgage Trust	4.690%	07/15/36	777,000	733,709	0.13%
Progress Residential Trust	6.618%	06/17/39	800,000	727,514	0.13%
CarNow Auto Receivables Trust	2.160%	02/17/26	750,000	724,674	0.13%
FNMA	3.500%	05/25/42	851,000	723,953	0.13%
Morgan Stanley	1.794%	02/13/32	1,000,000	721,136	0.13%
LHFC Depositor, LLC	3.721%	10/25/24	750,000	719,489	0.13%
FHLMC	3.500%	02/15/52	829,399	719,039	0.13%
FHLMC	2.000%	01/15/43	1,049,335	717,241	0.13%
FHLMC	1.000%	01/25/51	1,263,612	713,832	0.13%
FNMA	4.940%	12/01/43	740,809	706,166	0.13%
Citigroup, Inc.	3.070%	02/24/28	800,000	705,288	0.13%
PFP Ltd.	5.812%	04/14/38	749,963	700,346	0.13%
US Bancorp	2.215%	01/27/28	800,000	698,383	0.13%
Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	698,188	0.13%
MF1 Multifamily Housing Mortgage Trust	4.340%	07/15/36	720,701	695,242	0.13%
Upstart Pass-Through Trust	2.600%	03/20/30	741,300	692,434	0.12%
Citigroup, Inc.	5.610%	09/29/26	700,000	690,726	0.12%
Credit Suisse First Boston	4.284%	04/17/36	727,000	688,984	0.12%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	843,281	686,423	0.12%
GNMA	4.500%	08/20/49	729,376	680,781	0.12%
General Motors Co.	5.600%	10/15/32	750,000	680,680	0.12%
OnDeck Asset Securitization Trust	2.280%	05/17/27	750,000	678,430	0.12%
RMF Proprietary Issuance Trust	3.750%	06/25/62	1,100,000	677,968	0.12%
Brex Commercial Charge Card Master Trust	4.630%	07/15/25	700,000	674,278	0.12%
Genesis Sales Finance Master Trust	2.090%	12/21/26	750,000	668,205	0.12%
Brean ABS Trust	3.000%	07/25/62	1,003,920	667,136	0.12%
Wells Fargo Mortgage Trust	5.912%	02/15/40	727,217	663,846	0.12%
Public Storage	1.850%	05/01/28	800,000	663,756	0.12%
Met Life Global Funding I	1.550%	01/07/31	900,000	663,742	0.12%
FNMA	6.500%	07/25/42	655,910	663,155	0.12%
Cascade Funding Mortgage Trust	3.086%	11/25/50	700,000	662,074	0.12%
Bank of America Corp.	3.419%	12/20/28	750,000	661,986	0.12%
FNMA	3.353%	11/01/26	695,877	660,733	0.12%
LHOME Mortgage Trust	4.458%	09/25/26	750,000	658,927	0.12%
WEC Energy Group, Inc.	0.800%	03/15/24	700,000	657,957	0.12%
AbbVie, Inc.	3.200%	11/21/29	750,000	655,545	0.12%
Dominion Energy, Inc.	1.450%	04/15/26	750,000	654,892	0.12%
FHLMC	0.000%	10/15/41	925,148	654,456	0.12%
FNMA	2.000%	11/25/51	1,410,713	651,188	0.12%
FNMA	3.140%	07/01/32	750,000	651,061	0.12%
American Water Capital Corp.	2.300%	06/01/31	825,000	645,947	0.12%
FHLMC	1.000%	02/25/51	845,021	644,420	0.12%
PFP Ltd.	4.812%	04/14/38	699,965	642,446	0.12%
Bank of America Corp.	1.486%	05/19/24	655,000	640,063	0.12%
Wells Fargo Mortgage Trust	4.862%	02/15/40	681,766	639,003	0.12%
Acre Mortgage Trust	6.543%	12/15/37	675,000	636,379	0.11%
Goldman Sachs Mortgage Securities Corp. Trust	4.070%	07/15/25	663,210	634,983	0.11%
GNMA	3.500%	09/20/48	689,379	630,296	0.11%
Discover Bank	4.650%	09/13/28	700,000	624,197	0.11%
Bank of America Corp.	4.571%	04/27/33	700,000	620,334	0.11%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Amazon.com, Inc.	3.450%	04/13/29	675,000	\$619,051	0.11%
Chase Mortgage Finance Corp.	4.547%	02/25/50	724,742	615,306	0.11%
Freedom Mortgage Trust	5.193%	10/27/25	615,495	610,971	0.11%
LHOME Mortgage Trust	2.783%	06/25/26	700,000	610,517	0.11%
Loanpal Solar Loan Ltd.	2.220%	03/20/48	772,879	609,506	0.11%
Wisconsin Power & Light Co.	1.950%	09/16/31	800,000	609,237	0.11%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	609,012	0.11%
Westgate Resorts	6.213%	03/20/34	617,277	608,697	0.11%
FNMA	3.500%	02/25/48	679,456	602,052	0.11%
J.P. Morgan Wealth Management	4.297%	02/26/71	667,599	601,005	0.11%
First Help Financial, LLC	0.830%	12/15/26	631,569	597,529	0.11%
Wells Fargo & Co.	3.908%	04/25/26	625,000	595,486	0.11%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	591,466	0.11%
Marathon Petroleum Corp.	5.000%	09/15/54	750,000	588,953	0.11%
FNMA	0.414%	11/24/42	983,538	588,639	0.11%
FREMF Mortgage Trust	4.753%	12/25/24	603,756	588,292	0.11%
GoodGreen Trust	3.260%	10/15/53	659,600	587,536	0.11%
Social Professional Loan Program	3.730%	08/17/48	750,000	586,604	0.11%
FNMA	4.500%	07/25/41	619,301	586,439	0.11%
OnDeck Asset Securitization Trust	2.970%	05/17/27	650,000	580,789	0.10%
Lendmark Funding Trust	3.410%	11/20/31	750,000	580,359	0.10%
GNMA	1.500%	12/20/51	1,133,749	576,594	0.10%
Lowes Cos., Inc.	5.500%	10/15/35	600,000	573,951	0.10%
Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	571,524	0.10%
FNMA	3.500%	05/25/42	683,221	570,752	0.10%
T-Mobile USA, Inc.	4.750%	02/01/28	600,000	567,888	0.10%
AT&T, Inc.	2.300%	06/01/27	650,000	566,896	0.10%
FHLMC	2.500%	12/25/51	1,023,157	561,687	0.10%
Wells Fargo & Co.	2.393%	06/02/28	650,000	555,224	0.10%
NRZ Excess Spread Collateralization	3.474%	11/25/26	632,983	552,649	0.10%
GNMA	4.000%	08/20/47	644,115	550,788	0.10%
Royal Dutch Shell plc	2.375%	11/07/29	645,000	543,808	0.10%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	541,459	0.10%
Bank of Montreal France	0.949%	01/22/27	630,000	541,119	0.10%
GNMA	3.000%	04/20/50	833,266	538,081	0.10%
Prodigy Finance	4.836%	07/25/51	558,383	537,943	0.10%
Oportun Funding, LLC	3.650%	05/08/31	650,000	536,757	0.10%
Aventura Mall Trust	4.249%	07/09/40	650,000	536,074	0.10%
Realty Income Corp.	0.750%	03/15/26	625,000	532,581	0.10%
Protective Life Global Funding	1.900%	07/05/28	650,000	529,197	0.10%
GNMA	1.000%	11/20/50	630,853	522,072	0.09%
FNMA	3.500%	05/25/48	600,000	521,198	0.09%
FNMA	2.000%	06/25/50	935,000	518,538	0.09%
FNMA	3.500%	03/25/49	568,360	517,607	0.09%
GNMA	1.000%	05/20/51	685,178	514,845	0.09%
Upstart Pass-Through Trust	2.500%	04/20/27	547,864	513,820	0.09%
FNMA	4.000%	06/25/48	622,735	511,637	0.09%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	510,242	0.09%
Helmerich & Payne, Inc.	2.900%	09/29/31	650,000	510,124	0.09%
FNMA	4.299%	06/25/43	540,098	509,458	0.09%
Home Partners of America Trust	2.922%	10/19/39	602,257	506,653	0.09%
College Ave Student Loans	2.320%	07/25/51	585,611	504,576	0.09%
American Express Co.	3.950%	08/01/25	525,000	504,307	0.09%
Regional Management Issuance Trust	3.230%	08/15/33	650,000	503,654	0.09%
Fifth Third Bancorp	6.361%	10/27/28	500,000	502,053	0.09%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Equitable Financial Life	1.800%	03/08/28	609,000	\$501,050	0.09%
Bank of NY Mellon Corp.	5.834%	10/25/33	500,000	500,718	0.09%
Octane Receivables Trust	2.230%	11/20/28	550,000	499,170	0.09%
Norfolk Southern Corp.	3.000%	03/15/32	600,000	496,783	0.09%
KeyBank NA	0.423%	01/03/24	500,000	495,390	0.09%
Newtek Small Business Loan Trust	5.350%	12/25/44	500,598	494,714	0.09%
FNMA	5.000%	03/25/41	498,727	493,734	0.09%
FNMA	4.000%	02/25/44	550,562	493,255	0.09%
Morgan Stanley	0.529%	01/25/24	500,000	492,513	0.09%
FHLMC	2.500%	05/25/49	758,520	490,634	0.09%
Verizon Communications, Inc.	4.500%	08/10/33	550,000	490,011	0.09%
Continental Credit Card, LLC	3.830%	08/15/26	490,709	485,433	0.09%
Atmos Energy Corp.	5.750%	10/15/52	500,000	484,828	0.09%
MassMutual Glocal Funding	4.150%	08/26/25	500,000	484,789	0.09%
Toorak Mortgage Corp.	2.240%	06/25/24	510,000	482,103	0.09%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	480,623	0.09%
AbbVie, Inc.	3.600%	05/14/25	500,000	479,790	0.09%
GNMA	1.000%	07/20/50	630,462	474,109	0.09%
Morgan Stanley	3.875%	01/27/26	500,000	473,080	0.09%
Citizens Bank	4.575%	08/09/28	500,000	472,898	0.09%
Principal Life Global Funding II	1.250%	06/23/25	525,000	470,685	0.08%
Tennessee Valley Authority	4.625%	09/15/60	525,000	467,752	0.08%
Cold Storage Trust	5.583%	11/16/37	491,495	466,834	0.08%
ReadyCap Commercial Mortgage Trust	4.984%	07/25/36	500,000	465,852	0.08%
Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	465,091	0.08%
Upstart Securitization Trust	1.660%	07/20/31	500,000	462,813	0.08%
Citigroup, Inc.	0.981%	05/01/25	500,000	461,578	0.08%
Lendmark Funding Trust	4.690%	04/21/31	550,000	459,112	0.08%
Duke Energy Progress, Inc.	2.000%	08/15/31	600,000	458,203	0.08%
Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	457,137	0.08%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	455,314	0.08%
Wells Fargo & Co.	2.188%	04/30/26	500,000	454,976	0.08%
FHLMC	4.000%	11/15/40	499,243	454,045	0.08%
Continental Credit Card, LLC	3.490%	12/17/29	500,000	453,581	0.08%
Walt Disney Co. (The)	2.000%	09/01/29	550,000	449,543	0.08%
Continental Credit Card, LLC	4.020%	12/17/29	500,000	449,355	0.08%
Constellation Brands, Inc.	3.150%	08/01/29	525,000	449,130	0.08%
GNMA	1.500%	11/20/51	1,090,969	446,482	0.08%
FNMA	4.000%	09/25/48	566,136	446,075	0.08%
SMR Mortgage Trust	6.795%	02/25/39	482,295	445,860	0.08%
Ryder System, Inc.	2.850%	03/01/27	500,000	443,876	0.08%
CLI Funding VI, LLC	3.620%	09/18/45	508,788	442,048	0.08%
CVS Health Corp.	3.750%	04/01/30	500,000	441,511	0.08%
GNMA	3.000%	08/20/49	540,446	440,200	0.08%
College Ave Student Loans	4.120%	07/25/51	500,000	439,658	0.08%
American Electric Power, Inc.	1.000%	11/01/25	500,000	439,059	0.08%
Amgen, Inc.	3.000%	02/22/29	500,000	436,540	0.08%
GNMA	6.000%	06/20/34	427,054	436,215	0.08%
Social Professional Loan Program	4.140%	02/25/48	500,000	434,923	0.08%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	550,241	433,983	0.08%
FNMA	4.500%	06/01/37	452,652	432,348	0.08%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	432,326	0.08%
Principal Life Global Funding II	0.875%	01/12/26	500,000	431,677	0.08%
Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	430,966	0.08%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	430,702	0.08%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Tennessee Valley Authority	4.250%	09/15/52	500,000	\$429,813	0.08%
Helios Issuer, LLC	1.800%	02/20/48	536,032	429,102	0.08%
U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	427,729	0.08%
FNMA	4.236%	07/25/36	423,390	427,587	0.08%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	524,094	426,396	0.08%
Lockheed Martin Corp.	5.250%	01/15/33	425,000	426,283	0.08%
Home Partners of America Trust	3.157%	09/17/27	486,925	425,470	0.08%
GNMA	3.000%	01/20/43	532,000	425,233	0.08%
GNMA	3.000%	09/20/46	500,000	424,286	0.08%
GNMA	4.000%	04/20/49	490,565	423,150	0.08%
GNMA	3.000%	09/20/46	500,000	418,239	0.08%
J.P. Morgan Wealth Management	4.797%	02/26/71	503,874	417,592	0.08%
GNMA	4.000%	11/20/48	503,969	416,091	0.07%
GNMA	3.500%	09/20/35	436,000	416,049	0.07%
Oportun Funding XIII, LLC	3.870%	08/08/25	428,456	414,465	0.07%
Oracle Corp.	3.250%	05/15/30	500,000	414,047	0.07%
Zoetis, Inc.	2.000%	05/15/30	525,000	413,471	0.07%
FHF Trust	1.270%	03/15/27	430,986	410,959	0.07%
GNMA	4.000%	08/20/48	472,413	410,276	0.07%
GNMA	3.500%	08/20/49	517,000	409,591	0.07%
Kroger Co. (The)	1.700%	01/15/31	550,000	408,212	0.07%
Expedia Group, Inc.	3.250%	02/15/30	500,000	402,959	0.07%
Northern States Power Co. of Wisconsin	2.250%	04/01/31	500,000	402,514	0.07%
Newtek Small Business Loan Trust	5.700%	02/25/44	409,714	401,869	0.07%
FHLMC	1.500%	10/25/50	684,000	401,841	0.07%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	400,109	0.07%
GNMA	4.000%	12/20/48	482,083	398,124	0.07%
FHLMC	2.500%	07/15/42	475,000	396,438	0.07%
GNMA	3.500%	01/20/30	412,688	395,881	0.07%
Oracle Corp.	2.875%	03/25/31	500,000	394,057	0.07%
FNMA	4.000%	01/01/35	427,378	393,653	0.07%
Hero Funding Trust	3.950%	09/20/48	430,838	392,957	0.07%
FREMF Mortgage Trust	5.393%	08/25/29	394,653	390,858	0.07%
Credito RL USA	1.350%	02/16/27	399,908	388,970	0.07%
FedEx Corp.	2.400%	05/15/31	500,000	388,361	0.07%
American Express Co.	3.375%	05/03/24	400,000	387,960	0.07%
Northwestern Mutual Global Funding	4.000%	07/01/25	400,000	387,091	0.07%
Goldman Sachs Group, Inc.	3.500%	01/23/25	405,000	386,944	0.07%
MassMutual Global Funding	2.150%	03/09/31	500,000	386,723	0.07%
AT&T, Inc.	4.300%	12/15/42	500,000	385,150	0.07%
U.S. Treasury STRIPS	0.000%	05/15/33	600,000	383,887	0.07%
Northwestern Mutual Global Funding	4.350%	09/15/27	400,000	383,108	0.07%
Fifth Third Bancorp	1.707%	11/01/27	450,000	383,001	0.07%
FNMA	4.000%	01/25/48	2,312,024	379,489	0.07%
Home Depot, Inc.	4.500%	09/15/32	400,000	379,080	0.07%
Upstart Securitization Trust	2.750%	02/20/27	399,371	378,905	0.07%
Walmart, Inc.	4.150%	09/09/32	400,000	378,435	0.07%
Boston Lending Trust	2.750%	02/25/62	510,094	378,292	0.07%
GNMA	3.000%	02/16/40	450,852	378,078	0.07%
FHLMC	4.500%	12/01/37	392,216	377,712	0.07%
FORA Financial Asset Securitization	3.850%	05/15/27	418,000	376,144	0.07%
John Deere Capital Corp.	4.350%	09/15/32	400,000	375,612	0.07%
JPMorgan Chase & Co.	3.509%	01/23/29	425,000	375,143	0.07%
Johnson Controls International plc	2.000%	09/16/31	500,000	374,589	0.07%
FedEx Corp.	1.875%	02/20/34	468,854	373,243	0.07%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Verizon Communications, Inc.	1.750%	01/20/31	500,000	\$370,845	0.07%
Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	370,378	0.07%
T Mobile USA, Inc.	5.650%	01/15/53	400,000	368,894	0.07%
FNMA	3.000%	11/25/46	604,459	367,044	0.07%
FHLMC	2.383%	02/15/33	483,339	366,493	0.07%
Bank of America Corp.	2.015%	02/13/26	400,000	365,890	0.07%
Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	365,001	0.07%
FHLMC	3.500%	02/15/30	382,414	364,974	0.07%
FHLMC	2.000%	01/25/50	654,958	363,442	0.07%
FNMA	3.500%	06/01/31	378,296	363,316	0.07%
JPMorgan Chase & Co.	2.739%	10/15/30	450,000	363,050	0.07%
Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	362,771	0.07%
FHLMC	3.000%	12/15/47	441,240	360,489	0.06%
FNMA	2.750%	10/25/49	570,024	360,346	0.06%
Amgen, Inc.	4.200%	03/01/33	400,000	360,228	0.06%
ACC Auto Trust	1.080%	04/15/27	365,467	359,246	0.06%
JPMorgan Chase & Co.	2.545%	11/08/32	475,000	358,461	0.06%
Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	356,978	0.06%
Netflix, Inc.	6.375%	05/15/29	350,000	356,958	0.06%
Wells Fargo Mortgage Trust	5.212%	02/15/40	386,334	356,598	0.06%
Bank of America Corp.	2.592%	04/29/31	450,000	355,294	0.06%
United Airlines Pass-Through Trust	4.875%	07/15/27	381,000	353,597	0.06%
Progress Residential Trust	2.687%	10/17/36	375,000	352,760	0.06%
UnitedHealth Group, Inc.	4.750%	05/15/52	400,000	349,891	0.06%
MassMutual Global Funding	1.200%	07/16/26	400,000	348,570	0.06%
John Deere Capital Corp.	4.850%	10/11/29	350,000	344,164	0.06%
JPMorgan Chase & Co.	1.578%	04/22/27	400,000	344,021	0.06%
Sherwin-Williams Co.	4.050%	08/08/24	350,000	343,383	0.06%
Social Professional Loan Program	3.120%	05/15/46	425,000	342,685	0.06%
GNMA	5.500%	11/15/38	325,908	342,043	0.06%
Met Tower Global Funding	3.700%	06/13/25	350,000	336,057	0.06%
GNMA	1.250%	12/20/50	598,103	335,107	0.06%
FNMA	5.000%	02/25/48	1,704,863	334,844	0.06%
FREMF Mortgage Trust	4.453%	07/25/28	338,254	332,652	0.06%
Public Service Co. of Colorado	4.500%	06/01/52	400,000	332,247	0.06%
FHLMC	4.512%	11/15/37	332,739	331,195	0.06%
FNMA	4.500%	04/25/48	1,907,398	330,888	0.06%
Apple, Inc.	4.100%	08/08/62	425,000	330,133	0.06%
Freedom Mortgage Trust	5.643%	11/25/24	330,814	328,083	0.06%
Royal Bank of Canada	1.150%	06/10/25	365,000	327,804	0.06%
HP, Inc.	4.200%	04/15/32	400,000	327,568	0.06%
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	325,561	0.06%
FNMA	3.000%	01/25/43	352,000	325,343	0.06%
FNMA	3.000%	05/25/42	342,508	321,426	0.06%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	320,962	0.06%
PFP Ltd.	4.262%	04/16/38	330,916	320,583	0.06%
FNMA	0.000%	11/25/32	374,273	320,117	0.06%
FNMA	3.000%	12/01/47	378,425	319,787	0.06%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	319,387	0.06%
Southwest Airlines Co.	2.625%	02/10/30	400,000	319,299	0.06%
GNMA	3.500%	05/20/47	422,944	318,558	0.06%
FNMA	3.500%	06/01/33	347,704	316,085	0.06%
Holiday Inn Timeshare Trust	3.420%	10/09/39	345,709	315,259	0.06%
GNMA	3.000%	01/20/29	329,042	312,283	0.06%
KeyCorp	2.550%	10/01/29	385,000	309,999	0.06%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Shelter Growth Capital Partners, LLC	4.492%	09/15/36	320,448	\$309,648	0.06%
FNMA	3.000%	02/25/43	350,000	309,436	0.06%
Diamond Resorts Owner Trust	2.050%	11/21/33	341,582	309,427	0.06%
AbbVie, Inc.	2.950%	11/21/26	335,000	305,932	0.06%
American Homes 4 Rent	3.678%	12/17/36	319,939	305,544	0.05%
FNMA	4.000%	07/25/41	321,407	303,867	0.05%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	301,967	0.05%
Ross Stores, Inc.	1.875%	04/15/31	400,000	297,419	0.05%
American Homes 4 Rent	6.418%	12/18/36	300,000	296,342	0.05%
American Homes 4 Rent	6.231%	10/17/36	300,000	294,685	0.05%
FHLMC	3.000%	05/15/45	399,632	293,809	0.05%
Continental Credit Card, LLC	4.950%	08/15/26	300,000	292,479	0.05%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	291,925	0.05%
BMW US Capital, LLC	3.900%	04/09/25	300,000	289,894	0.05%
Amgen, Inc.	1.900%	02/21/25	310,000	288,957	0.05%
GNMA	3.000%	01/20/48	397,767	288,749	0.05%
Toyota Motor Credit Corp.	4.450%	06/29/29	300,000	288,078	0.05%
A10 Securitization	2.617%	08/15/40	300,000	287,596	0.05%
US Bancorp	4.548%	07/22/28	300,000	285,194	0.05%
Credit Suisse First Boston	4.941%	04/17/36	300,000	280,427	0.05%
American Airlines Pass-Through Trust	3.200%	12/15/29	333,900	278,283	0.05%
FNMA	2.500%	09/25/42	360,000	275,798	0.05%
GNMA	4.500%	09/20/42	286,262	273,266	0.05%
GNMA	3.500%	08/20/49	1,674,641	273,235	0.05%
FREMF Mortgage Trust	5.293%	01/25/28	280,816	272,426	0.05%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	272,140	0.05%
Daimler Finance, LLC	1.750%	03/10/23	275,000	272,118	0.05%
KeyCorp	4.789%	06/01/33	300,000	271,332	0.05%
FHLMC	4.000%	11/01/34	293,314	270,409	0.05%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	268,150	0.05%
FNMA	4.500%	11/25/43	300,000	267,802	0.05%
FHLMC	6.000%	07/25/36	259,285	265,422	0.05%
Renew Financial, LLC	3.670%	09/20/52	297,008	264,745	0.05%
GNMA	2.000%	09/20/42	342,000	262,044	0.05%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	261,918	0.05%
Atmos Energy Corp.	2.625%	09/15/29	310,000	261,234	0.05%
FHLMC	5.000%	02/15/41	262,142	260,516	0.05%
Royal Bank of Canada	3.875%	05/04/32	300,000	259,193	0.05%
Baxter International, Inc.	1.915%	02/01/27	300,000	257,831	0.05%
Mondelez International, Inc.	1.250%	09/24/26	300,000	256,485	0.05%
Fifth Third Bancorp	2.375%	01/28/25	275,000	255,518	0.05%
FMC Corp.	3.450%	10/01/29	300,000	255,230	0.05%
GNMA	2.857%	07/20/64	258,519	255,069	0.05%
Magallanes, Inc.	4.054%	03/15/29	300,000	254,895	0.05%
FNMA	3.500%	02/01/33	280,722	254,868	0.05%
FHLMC	3.000%	05/15/43	327,247	254,559	0.05%
Bristol-Myers Squibb Co.	2.950%	03/15/32	300,000	253,790	0.05%
Regions Financial Corp.	2.250%	05/18/25	275,000	253,724	0.05%
FNMA	4.000%	07/25/49	318,000	253,159	0.05%
FNMA	3.500%	03/01/35	271,950	252,179	0.05%
American Tower Corp.	1.450%	09/15/26	300,000	252,139	0.05%
FNMA	5.000%	10/25/43	250,000	251,234	0.05%
UnitedHealth Group, Inc.	5.350%	02/15/33	250,000	250,801	0.05%
American Water Capital Corp.	2.800%	05/01/30	300,000	250,341	0.04%
FNMA	6.000%	04/25/34	244,941	249,409	0.04%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Phillips 66	3.700%	04/06/23	250,000	\$248,668	0.04%
GNMA	2.500%	06/20/42	330,000	248,513	0.04%
GNMA	4.500%	07/15/40	254,813	248,176	0.04%
Business Jet Securities, LLC	2.918%	04/15/36	304,343	246,190	0.04%
Mondelez International, Inc.	3.000%	03/17/32	300,000	245,697	0.04%
Fidelity National Information Services	1.650%	03/01/28	300,000	244,465	0.04%
PPG Industries, Inc.	2.550%	06/15/30	300,000	243,908	0.04%
GNMA	2.750%	01/20/48	284,000	243,819	0.04%
FHLMC	4.000%	11/15/46	248,502	243,460	0.04%
Waste Management, Inc.	1.150%	03/15/28	300,000	243,186	0.04%
Mosaic Solar Loans, LLC	2.100%	04/20/46	283,684	242,892	0.04%
KeyBank NA	4.150%	08/08/25	250,000	241,425	0.04%
FHLMC	3.500%	01/15/45	251,912	240,751	0.04%
Apple, Inc.	1.650%	05/11/30	300,000	239,995	0.04%
First Horizon Bank	5.750%	05/01/30	250,000	238,486	0.04%
Cooperative Rabobank UA	2.625%	07/22/24	250,000	238,119	0.04%
Comerica Bank	2.500%	07/23/24	250,000	238,021	0.04%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	237,272	0.04%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	236,868	0.04%
FNMA	2.550%	12/01/28	265,860	236,395	0.04%
Diamond Resorts Owner Trust	2.700%	11/21/33	259,602	235,572	0.04%
Exxon Mobil Corp.	3.043%	03/01/26	250,000	235,364	0.04%
Truist Financial Corp.	2.150%	12/06/24	250,000	233,951	0.04%
GNMA	2.572%	05/20/66	238,789	233,387	0.04%
FNMA	3.000%	11/01/33	264,206	231,629	0.04%
GoodGreen Trust	2.630%	04/15/55	286,635	231,070	0.04%
Nucor Corp.	2.000%	06/01/25	250,000	229,859	0.04%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	229,626	0.04%
A10 Securitization	4.129%	08/15/40	250,000	228,845	0.04%
United Airlines Pass-Through Trust	5.875%	04/15/29	237,115	228,787	0.04%
FNMA	5.500%	07/25/35	226,464	227,570	0.04%
GNMA	3.000%	06/20/49	847,484	227,495	0.04%
FHLMC	0.000%	07/15/37	284,222	226,246	0.04%
PNC Financial Services Group, Inc.	2.600%	07/23/26	250,000	225,587	0.04%
Georgia Power Co.	2.100%	07/30/23	230,000	224,879	0.04%
A10 Securitization	5.465%	08/15/40	250,000	224,290	0.04%
GNMA	5.000%	03/20/49	228,892	224,083	0.04%
British Telecommunications plc	3.250%	11/08/29	275,000	219,883	0.04%
FNMA	3.280%	12/01/32	250,000	219,106	0.04%
FHLMC	3.812%	01/15/35	222,703	218,861	0.04%
Duke Energy Indiana, LLC	2.750%	04/01/50	370,000	217,759	0.04%
BXG Receivables Note Trust	4.440%	02/02/34	229,547	217,496	0.04%
Freedom Mortgage Trust	8.983%	03/25/23	216,718	216,420	0.04%
FNMA	3.500%	10/01/29	228,079	216,163	0.04%
FHLMC	0.000%	09/15/43	281,873	215,692	0.04%
Credit Suisse First Boston	4.941%	04/17/36	235,000	215,406	0.04%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	214,447	0.04%
FHLMC	3.500%	04/15/44	250,000	212,893	0.04%
CVS Health Corp.	5.050%	03/25/48	250,000	212,361	0.04%
FREMF Mortgage Trust	4.703%	02/25/25	213,477	212,012	0.04%
FNMA	0.414%	11/25/42	323,769	211,979	0.04%
Apple, Inc.	2.200%	09/11/29	250,000	211,137	0.04%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	209,419	0.04%
Athene Global Funding	2.500%	01/14/25	225,000	209,019	0.04%
Progressive Corp.	3.200%	03/26/30	240,000	207,481	0.04%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.500%	05/25/48	228,433	\$205,851	0.04%
Citizens Financial Group	2.850%	07/27/26	225,000	204,085	0.04%
PNC Bank NA	2.700%	10/22/29	250,000	202,711	0.04%
Nucor Corp.	3.125%	04/01/32	250,000	202,595	0.04%
Wells Fargo & Co.	3.350%	03/02/33	250,000	201,537	0.04%
FNMA	3.000%	02/25/49	224,553	200,403	0.04%
Carrier Global Corp.	2.700%	02/15/31	250,000	199,832	0.04%
FNMA	4.896%	08/25/43	350,236	199,490	0.04%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	198,230	0.04%
Spirit Realty LP	2.100%	03/15/28	250,000	196,711	0.04%
FHLMC	7.500%	01/15/36	199,017	193,323	0.03%
Helios Issuer, LLC	2.980%	06/20/47	228,419	192,229	0.03%
Citigroup, Inc.	3.352%	04/24/25	200,000	192,045	0.03%
Toronto-Dominion Bank (The)	3.200%	03/10/32	236,000	191,669	0.03%
Discover Bank	2.700%	02/06/30	250,000	191,245	0.03%
Spirit Realty LP	3.200%	02/15/31	250,000	190,900	0.03%
GNMA	5.000%	02/20/35	190,814	190,872	0.03%
Bank of Nova Scotia	3.450%	04/11/25	200,000	190,582	0.03%
Republic Services, Inc.	2.500%	08/15/24	200,000	190,405	0.03%
GNMA	4.000%	02/20/34	198,126	189,233	0.03%
Social Professional Loan Program	4.430%	10/25/41	200,000	187,786	0.03%
JPMorgan Chase & Co.	2.595%	02/24/26	200,000	185,288	0.03%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	183,413	0.03%
State Street Corp.	4.421%	05/13/33	200,000	181,684	0.03%
FNMA	5.000%	02/25/40	181,629	179,115	0.03%
Honda Motor Co.	2.534%	03/10/27	200,000	178,722	0.03%
Business Jet Securities, LLC	3.967%	11/15/35	199,024	177,833	0.03%
GNMA	3.000%	08/20/51	294,737	176,291	0.03%
General Electric Capital Corp.	6.750%	03/15/32	162,000	176,005	0.03%
FNMA	4.000%	12/01/44	185,817	173,914	0.03%
GNMA	4.692%	06/20/63	174,476	172,739	0.03%
Toronto-Dominion Bank (The)	1.200%	06/03/26	200,000	172,329	0.03%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	171,829	0.03%
College Ave Student Loans	4.460%	12/28/48	186,622	171,691	0.03%
Royal Bank of Canada	1.150%	07/14/26	200,000	170,761	0.03%
GNMA	1.000%	09/20/50	491,071	170,472	0.03%
BX Trust	4.143%	09/15/37	175,000	170,167	0.03%
FNMA	3.014%	09/25/42	1,911,629	169,461	0.03%
Bank of America Corp.	4.948%	07/22/28	175,000	166,920	0.03%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	165,117	0.03%
State Street Corp.	2.354%	11/01/25	175,000	164,464	0.03%
FNMA	4.000%	04/01/42	963,048	164,079	0.03%
FNMA	2.430%	10/01/29	187,964	163,442	0.03%
GoodGreen Trust	3.740%	10/15/52	176,981	161,587	0.03%
FNMA	8.195%	11/25/31	161,087	161,517	0.03%
FNMA	5.000%	07/25/38	164,641	160,846	0.03%
FNMA	6.500%	09/25/32	155,316	159,715	0.03%
GNMA	6.000%	04/20/36	155,871	159,143	0.03%
Pricoa Global Funding	3.450%	09/01/23	160,000	157,882	0.03%
GNMA	3.500%	02/20/49	166,178	155,036	0.03%
FNMA	3.550%	08/01/30	167,631	153,512	0.03%
Citigroup, Inc.	2.976%	11/05/30	180,000	146,838	0.03%
FHLMC	2.000%	09/25/50	262,000	144,396	0.03%
DTE Energy Co.	2.529%	10/01/24	150,000	142,051	0.03%
GNMA	2.561%	03/20/46	1,462,420	140,324	0.03%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

31 October 2022

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Morgan Stanley	2.699%	01/22/31	175,000	\$140,131	0.03%
GNMA	2.588%	02/16/41	1,565,985	138,703	0.02%
GNMA	3.161%	12/20/39	1,388,408	138,088	0.02%
FHLMC	4.500%	02/15/42	1,136,637	137,065	0.02%
Citigroup, Inc.	4.125%	07/25/28	150,000	135,046	0.02%
Bank of America Corp.	1.319%	06/19/26	150,000	132,435	0.02%
SPS Servicer Advance Receivables	2.370%	11/15/52	132,667	132,399	0.02%
FNMA	5.000%	05/25/39	645,609	130,551	0.02%
FHLMC	5.000%	07/15/33	130,650	129,267	0.02%
Hero Funding Trust	3.080%	09/20/42	140,192	128,750	0.02%
PECO Energy Co.	3.000%	09/15/49	200,000	127,389	0.02%
FNMA	5.500%	02/25/35	127,983	126,531	0.02%
Ameren Corp.	2.500%	09/15/24	130,000	123,133	0.02%
GNMA	2.436%	03/16/38	1,704,118	122,808	0.02%
FNMA	4.000%	08/25/33	1,235,944	122,805	0.02%
Hero Funding Trust	3.570%	09/20/47	131,394	122,104	0.02%
ERP Operating LP	2.500%	02/15/30	150,000	120,725	0.02%
Mill City Solar Loan Ltd.	3.690%	07/20/43	132,587	119,576	0.02%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	118,881	0.02%
FHLMC	3.000%	03/15/43	167,402	118,592	0.02%
Alaska Airlines Pass-Through Trust	4.800%	08/15/27	126,484	118,262	0.02%
FNMA	4.870%	10/01/41	124,054	117,696	0.02%
FHLMC	0.000%	08/15/42	157,869	116,743	0.02%
FNMA	3.290%	12/25/39	115,173	115,560	0.02%
GNMA	4.500%	06/15/46	118,474	115,445	0.02%
Berkshire Hathaway Financial Corp.	4.400%	05/15/42	135,000	115,407	0.02%
FNMA	4.000%	12/25/28	120,000	114,669	0.02%
FNMA	4.820%	12/01/29	109,003	109,254	0.02%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	108,791	0.02%
FNMA	7.500%	03/25/34	100,087	106,758	0.02%
Comcast Corp.	3.969%	11/01/47	144,000	106,656	0.02%
Newtek Small Business Loan Trust	7.000%	02/25/44	107,819	106,233	0.02%
Hero Funding Trust	3.190%	09/20/48	117,763	105,904	0.02%
PPG Industries, Inc.	2.400%	08/15/24	110,000	105,062	0.02%
American Homes 4 Rent	3.467%	04/17/52	111,028	104,431	0.02%
College Ave Student Loans	4.986%	12/28/48	108,406	104,354	0.02%
DTE Energy Co.	2.950%	03/01/30	125,000	103,847	0.02%
FNMA	3.966%	11/25/36	105,686	103,741	0.02%
FNMA	2.000%	07/25/42	119,448	103,703	0.02%
Total Capital International SA	2.829%	01/10/30	120,000	102,997	0.02%
FNMA	3.986%	02/25/42	104,728	102,754	0.02%
FHLMC	0.000%	08/15/36	121,952	102,713	0.02%
FHLMC	3.208%	07/15/42	734,552	102,054	0.02%
PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	101,550	0.02%
FNMA	5.000%	06/01/35	592,536	101,519	0.02%
Verizon Communications, Inc.	4.005%	05/15/25	100,000	99,934	0.02%
Morgan Stanley	3.737%	04/24/24	100,000	99,017	0.02%
Citigroup, Inc.	4.993%	07/01/26	100,000	98,765	0.02%
Kroger Co. (The)	2.200%	05/01/30	125,000	98,130	0.02%
FNMA	2.000%	01/25/50	171,000	97,625	0.02%
Lennox International, Inc.	3.000%	11/15/23	100,000	97,552	0.02%
New York Life Global Funding	2.900%	01/17/24	100,000	97,523	0.02%
Realty Income Corp.	3.875%	04/15/25	100,000	96,828	0.02%
Morgan Stanley	3.620%	04/17/25	100,000	96,599	0.02%
FHLMC	0.000%	02/01/34	115,213	96,536	0.02%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	4.250%	05/25/37	98,243	\$96,294	0.02%
Abbott Laboratories	4.750%	11/30/36	100,000	95,724	0.02%
FHLMC	4.000%	12/01/28	98,874	95,648	0.02%
US Bancorp	2.400%	07/30/24	100,000	95,566	0.02%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	95,082	0.02%
Citigroup, Inc.	3.300%	04/27/25	100,000	94,888	0.02%
Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	93,618	0.02%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	93,609	0.02%
Phillips 66	2.450%	12/15/24	100,000	93,464	0.02%
Spirit Realty LP	4.450%	09/15/26	100,000	93,213	0.02%
Ford Motor Co.	4.346%	12/08/26	100,000	93,004	0.02%
Lincoln National Corp.	3.625%	12/12/26	100,000	92,946	0.02%
Phillips 66	3.550%	10/01/26	100,000	92,497	0.02%
GNMA	5.250%	06/20/38	92,918	92,198	0.02%
Morgan Stanley	3.625%	01/20/27	100,000	92,132	0.02%
Coterra Energy, Inc.	3.900%	05/15/27	100,000	92,123	0.02%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	91,430	0.02%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	91,367	0.02%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	91,355	0.02%
Bank of America Corp.	3.824%	01/20/28	100,000	91,292	0.02%
Morgan Stanley	3.125%	07/27/26	100,000	91,258	0.02%
American Homes 4 Rent	4.250%	02/15/28	100,000	91,166	0.02%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	91,099	0.02%
Discover Financial Services	4.100%	02/09/27	100,000	90,621	0.02%
ERP Operating LP	2.850%	11/01/26	100,000	90,550	0.02%
DTE Energy Co.	2.850%	10/01/26	100,000	90,471	0.02%
Hero Funding Trust	3.750%	09/20/41	93,607	90,416	0.02%
Life Storage LP	3.875%	12/15/27	100,000	90,410	0.02%
Realty Income Corp.	3.000%	01/15/27	100,000	89,892	0.02%
FNMA	5.000%	03/25/35	552,138	89,663	0.02%
Southwestern Electric Power Co.	2.750%	10/01/26	100,000	89,659	0.02%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	89,647	0.02%
Kroger Co. (The)	2.650%	10/15/26	100,000	89,541	0.02%
AbbVie, Inc.	4.550%	03/15/35	100,000	89,241	0.02%
CMS Energy Corp.	2.950%	02/15/27	100,000	89,063	0.02%
State Street Corp.	4.164%	08/04/33	100,000	88,538	0.02%
Kirby Corp.	4.200%	03/01/28	100,000	88,531	0.02%
American Tower Corp.	3.800%	08/15/29	100,000	87,226	0.02%
AT&T, Inc.	4.500%	05/15/35	100,000	86,187	0.02%
Deutsche Telekom International Finance BV	4.750%	06/21/38	100,000	84,768	0.02%
AT&T, Inc.	2.550%	12/01/33	114,000	84,012	0.01%
Comcast Corp.	2.650%	02/01/30	100,000	83,613	0.01%
Helios Issuer, LLC	3.750%	06/20/46	95,170	83,080	0.01%
Hero Funding Trust	4.990%	09/20/47	86,663	82,624	0.01%
FNMA	3.500%	10/01/46	91,640	80,191	0.01%
FNMA	3.000%	08/25/42	90,247	79,799	0.01%
FNMA	4.000%	02/25/47	955,333	78,664	0.01%
Shell International Finance BV	6.375%	12/15/38	73,000	77,006	0.01%
GNMA	2.000%	01/20/43	100,000	76,319	0.01%
American Tower Corp.	2.100%	06/15/30	100,000	76,153	0.01%
FHLMC	4.500%	12/15/39	78,067	74,988	0.01%
GNMA	4.000%	02/20/44	872,493	74,708	0.01%
FNMA	5.000%	08/25/36	74,865	73,915	0.01%
FHLMC	3.912%	07/15/41	75,139	73,866	0.01%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	73,672	0.01%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Multi Family Connecticut Avenue	5.536%	03/25/50	75,274	\$73,558	0.01%
FNMA	0.000%	10/25/43	101,574	72,916	0.01%
CSX Corp.	4.250%	11/01/66	100,000	72,113	0.01%
FNMA	3.500%	06/25/34	732,719	71,854	0.01%
GNMA	3.133%	07/20/64	70,973	69,941	0.01%
FHLMC	3.288%	08/15/30	1,319,942	69,921	0.01%
FNMA	3.500%	03/25/35	633,397	69,772	0.01%
FHLMC	3.912%	10/15/40	70,680	69,464	0.01%
Diamond Resorts Owner Trust	3.530%	02/20/32	68,927	66,952	0.01%
Mosaic Solar Loans, LLC	4.010%	06/22/43	73,360	66,870	0.01%
FNMA	0.233%	06/25/43	9,519,399	66,460	0.01%
FNMA	5.000%	02/01/36	451,933	65,561	0.01%
FNMA	3.500%	02/25/43	1,085,837	65,504	0.01%
College Ave Student Loans	4.750%	12/26/47	69,544	64,302	0.01%
FHLMC	0.000%	04/15/36	75,451	60,842	0.01%
Laurel Road Prime Student Loan	2.730%	10/25/48	61,997	60,431	0.01%
FHLMC	4.500%	11/15/39	62,890	60,385	0.01%
College Ave Student Loans	5.500%	12/26/47	63,941	60,074	0.01%
FNMA	6.500%	03/01/29	56,174	56,884	0.01%
GNMA	5.000%	12/20/38	57,029	56,799	0.01%
GNMA	3.500%	03/20/46	75,522	54,964	0.01%
FNMA	2.000%	12/25/32	61,127	52,389	0.01%
Spirit Realty LP	4.000%	07/15/29	60,000	50,677	0.01%
FNMA	6.000%	12/25/32	50,011	50,334	0.01%
FHLMC	6.500%	09/01/38	47,951	49,859	0.01%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	49,149	0.01%
FHLMC	3.712%	05/15/28	48,250	48,155	0.01%
BX Trust	3.906%	09/15/37	48,327	47,143	0.01%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	46,717	0.01%
New York Life Global Funding	2.350%	07/14/26	50,000	45,295	0.01%
GNMA	2.500%	02/20/45	58,468	45,199	0.01%
Boston Properties LP	2.750%	10/01/26	50,000	44,287	0.01%
Hero Funding Trust	4.670%	09/20/48	46,235	43,406	0.01%
FNMA	3.500%	07/25/35	383,124	41,804	0.01%
GNMA	4.455%	08/20/67	41,492	40,611	0.01%
Mosaic Solar Loans, LLC	4.770%	06/22/43	42,837	39,372	0.01%
FHLMC	4.500%	09/15/41	374,205	38,568	0.01%
FNMA	2.464%	07/25/44	395,954	36,125	0.01%
FNMA	3.000%	04/25/43	36,884	34,104	0.01%
FHLMC	3.188%	05/15/36	295,762	32,726	0.01%
FHLMC	0.000%	05/25/37	39,541	31,627	0.01%
Renew Financial, LLC	3.220%	09/22/53	32,859	29,047	0.01%
FNMA	0.000%	10/25/36	31,841	27,729	0.00%
Renew Financial, LLC	5.750%	09/20/52	29,966	27,641	0.00%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	24,045	24,176	0.00%
Upgrade Master Pass-Through Trust	4.000%	07/15/25	17,270	17,033	0.00%
FNMA	3.014%	05/25/35	291,887	16,765	0.00%
FHLMC	3.500%	07/15/31	481,762	13,466	0.00%
GNMA	2.711%	02/20/42	248,673	13,231	0.00%
Laurel Road Prime Student Loan	3.540%	05/26/43	12,412	12,175	0.00%
FHLMC	3.000%	06/15/31	370,229	11,401	0.00%
Genesis Private Label Amortization Trust	4.190%	07/20/30	10,494	10,465	0.00%
Gold Key Resorts, LLC	3.220%	03/17/31	10,345	10,121	0.00%
FNMA	4.000%	01/25/28	152,399	9,403	0.00%
Upgrade Master Pass-Through Trust	3.750%	11/15/25	9,391	9,378	0.00%

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Structured Asset Securities Corp.	3.156%	12/25/33	8,660	\$8,091	0.00%
GNMA	0.442%	05/20/63	1,383,102	7,343	0.00%
A10 Securitization	2.033%	08/15/40	6,435	6,381	0.00%
GNMA	1.875%	05/20/68	790,618	6,369	0.00%
FNMA	0.000%	01/25/43	11,453	6,307	0.00%
FHLMC	3.288%	06/15/35	672,394	5,057	0.00%
FNMA	2.964%	05/25/40	39,400	3,593	0.00%
GNMA	1.359%	08/20/66	1,005,529	3,241	0.00%
GNMA	1.983%	04/20/67	12,048	6	0.00%
Money Market Funds					2.27%
State Street Institutional Liquid Reserves Fund - Premier Class			12,582,553	\$12,583,812	2.27%

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.

Diamond Hill Core Bond Fund
Schedule of Investments
September 30, 2022 (Unaudited)

Corporate Credit - 16.4%	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 6.0%				
American Express Co.	3.375%	05/03/24	\$ 400,000	\$ 390,034
American Express Co.	3.950%	08/01/25	525,000	508,493
Bank of America Corp.	1.486%	05/19/24	655,000	638,878
Bank of America Corp. (1* 3MO LIBOR + 97) ^(a)	3.458%	03/15/25	975,000	944,178
Bank of America Corp. (1* 3MO LIBOR + 64) ^(a)	2.015%	02/13/26	400,000	366,673
Bank of America Corp. (1* SOFR + 115) ^(a)	1.319%	06/19/26	150,000	133,140
Bank of America Corp. (1* 3MO LIBOR + 158) ^{(a)(b)}	3.824%	01/20/28	100,000	92,044
Bank of America Corp.	4.948%	07/22/28	175,000	168,146
Bank of America Corp. (1* 3MO LIBOR + 104) ^(a)	3.419%	12/20/28	750,000	665,547
Bank of America Corp. (1* SOFR + 215) ^(a)	2.592%	04/29/31	450,000	356,877
Bank of America Corp.	4.571%	04/27/33	700,000	626,981
Bank of Montreal France	0.949%	01/22/27	630,000	545,010
Bank of Nova Scotia ^(b)	3.450%	04/11/25	200,000	191,560
Bank of NY Mellon Corp.	2.050%	01/26/27	650,000	576,618
Capital One Financial Corp.	1.878%	11/02/27	1,000,000	849,135
Citigroup, Inc. (1* 3MO LIBOR + 90) ^(a)	3.352%	04/24/25	200,000	192,873
Citigroup, Inc.	3.300%	04/27/25	100,000	95,218
Citigroup, Inc.	0.981%	05/01/25	500,000	463,271
Citigroup, Inc. (1* 3MO LIBOR + 125) ^(a)	3.527%	07/01/26	100,000	99,526
Citigroup, Inc.	5.610%	09/29/26	700,000	696,138
Citigroup, Inc. (1* 3MO LIBOR + 156) ^(a)	3.887%	01/10/28	900,000	828,371
Citigroup, Inc.	3.070%	02/24/28	800,000	713,000
Citigroup, Inc. ^(b)	4.125%	07/25/28	150,000	135,316
Citigroup, Inc. (1* SOFR + 142) ^(a)	2.976%	11/05/30	180,000	147,900
Citizens Bank	4.575%	08/09/28	500,000	476,124
Citizens Financial Group ^(b)	2.850%	07/27/26	225,000	206,060
Comerica Bank, Series BKNT ^(b)	2.500%	07/23/24	250,000	239,530
Cooperative Rabobank UA ^(c)	2.625%	07/22/24	250,000	238,892
Discover Bank	4.650%	09/13/28	700,000	635,244
Discover Bank	2.700%	02/06/30	250,000	196,256
Discover Financial Services	4.100%	02/09/27	100,000	91,942

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Corporate Credit - 16.4% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 6.0% (Continued)				
Fifth Third Bancorp	2.375%	01/28/25	\$ 275,000	\$ 256,902
Fifth Third Bancorp	1.707%	11/01/27	450,000	389,314
First Horizon Bank	5.750%	05/01/30	250,000	242,530
Goldman Sachs Group, Inc.	0.657%	09/10/24	375,000	356,964
Goldman Sachs Group, Inc.	3.500%	01/23/25	405,000	389,187
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	238,801
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	323,459
Goldman Sachs Group, Inc. (1* SOFR + 79) ^(a)	1.093%	12/09/26	250,000	215,731
Goldman Sachs Group, Inc.	3.800%	03/15/30	500,000	433,531
Goldman Sachs Group, Inc. (1* SOFR + 128) ^(a)	2.615%	04/22/32	2,100,000	1,627,769
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	119,409
Huntington Bancshares, Inc.	4.443%	08/04/28	750,000	708,160
Huntington Bancshares, Inc.	5.023%	05/17/33	400,000	370,623
JPMorgan Chase & Co.	2.595%	02/24/26	200,000	186,056
JPMorgan Chase & Co. (1* SOFR + 80) ^{(a)(b)}	1.045%	11/19/26	500,000	432,467
JPMorgan Chase & Co. (1* SOFR + 89) ^(a)	1.578%	04/22/27	400,000	345,322
JPMorgan Chase & Co.	1.470%	09/22/27	1,200,000	1,014,727
JPMorgan Chase & Co. (1* 3MO LIBOR + 134) ^(a)	3.782%	02/01/28	100,000	91,683
JPMorgan Chase & Co. (1* 3MO LIBOR + 95) ^(a)	3.509%	01/23/29	425,000	375,943
JPMorgan Chase & Co. (1* SOFR + 151) ^(a)	2.739%	10/15/30	450,000	365,890
JPMorgan Chase & Co. (1* SOFR + 204) ^{(a)(b)}	2.522%	04/22/31	750,000	592,846
JPMorgan Chase & Co.	2.545%	11/08/32	475,000	360,437
KeyBank NA (1* SOFR + 34) ^(a)	0.423%	01/03/24	500,000	493,914
KeyBank NA	4.150%	08/08/25	250,000	242,323
KeyCorp	2.550%	10/01/29	385,000	314,601
KeyCorp	4.789%	06/01/33	300,000	275,000
Morgan Stanley (1* SOFR + 46) ^(a)	0.529%	01/25/24	500,000	491,851
Morgan Stanley (1* 3MO LIBOR + 85) ^(a)	3.737%	04/24/24	100,000	98,951
Morgan Stanley	3.620%	04/17/25	100,000	97,116
Morgan Stanley	3.875%	01/27/26	500,000	476,938
Morgan Stanley ^(b)	3.125%	07/27/26	100,000	92,081
Morgan Stanley	3.625%	01/20/27	100,000	93,022

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Corporate Credit - 16.4% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Banking - 6.0% (Continued)				
Morgan Stanley, Series GMTN (1* SOFR + 114) ^(a)	2.699%	01/22/31	\$ 175,000	\$ 141,885
Morgan Stanley (1* SOFR + 103) ^(a)	1.794%	02/13/32	1,000,000	730,821
Morgan Stanley ^(b)	4.889%	07/20/33	500,000	463,281
PNC Bank NA ^(b)	2.700%	10/22/29	250,000	205,496
PNC Financial Services Group, Inc. ^(b)	2.600%	07/23/26	250,000	228,045
Regions Financial Corp. ^(b)	2.250%	05/18/25	275,000	254,695
Royal Bank of Canada ^(b)	1.150%	06/10/25	365,000	329,369
Royal Bank of Canada ^(b)	1.150%	07/14/26	200,000	172,428
Royal Bank of Canada	3.875%	05/04/32	300,000	264,253
State Street Corp. (1* SOFR + 94) ^(a)	2.354%	11/01/25	175,000	165,409
State Street Corp.	4.421%	05/13/33	200,000	184,527
State Street Corp. ^(a)	4.164%	08/04/33	100,000	90,228
Toronto-Dominion Bank (The) ^(b)	0.750%	01/06/26	350,000	303,681
Toronto-Dominion Bank (The)	1.200%	06/03/26	200,000	173,533
Toronto-Dominion Bank (The) ^(b)	3.200%	03/10/32	236,000	193,400
Truist Financial Corp. ^(b)	2.150%	12/06/24	250,000	235,240
Truist Financial Corp. ^(b)	1.887%	06/07/29	1,000,000	818,094
US Bancorp	2.400%	07/30/24	100,000	95,926
US Bancorp ^(b)	2.215%	01/27/28	800,000	704,642
US Bancorp	4.548%	07/22/28	300,000	289,097
Wells Fargo & Co.	3.550%	09/29/25	925,000	879,659
Wells Fargo & Co.	3.908%	04/25/26	625,000	597,480
Wells Fargo & Co. (1* SOFR + 200) ^(a)	2.188%	04/30/26	500,000	456,636
Wells Fargo & Co. (1* SOFR + 210) ^(a)	2.393%	06/02/28	650,000	557,439
Wells Fargo & Co. ^(b)	3.350%	03/02/33	250,000	202,742
				33,360,529
Basic Industry - 0.3%				
FMC Corp.	3.450%	10/01/29	300,000	257,614
Nucor Corp., CV	2.000%	06/01/25	250,000	230,750
Nucor Corp.	3.125%	04/01/32	250,000	204,075
PPG Industries, Inc. ^(b)	2.400%	08/15/24	110,000	105,656
PPG Industries, Inc. ^(b)	2.550%	06/15/30	300,000	247,477
Sherwin-Williams Co.	4.050%	08/08/24	350,000	344,173

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Corporate Credit - 16.4% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Basic Industry - 0.3% (Continued)				
Sherwin-Williams Co.	2.300%	05/15/30	\$ 250,000	\$ 199,682
				<u>1,589,427</u>
Brokerage Asset Managers Exchanges - 0.4%				
Ameriprise Financial, Inc. ^(b)	3.000%	04/02/25	250,000	238,713
Ameriprise Financial, Inc.	4.500%	05/13/32	400,000	376,403
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	94,450
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	436,697
Intercontinental Exchange, Inc.	4.950%	06/15/52	875,000	772,389
				<u>1,918,652</u>
Capital Goods - 0.3%				
Carrier Global Corp.	2.700%	02/15/31	250,000	200,978
General Electric Capital Corp. ^(b)	6.750%	03/15/32	162,000	175,037
John Deere Capital Corp.	4.350%	09/15/32	400,000	380,140
Johnson Controls International plc ^(b)	2.000%	09/16/31	500,000	377,426
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	47,211
Lennox International, Inc.	3.000%	11/15/23	100,000	97,792
Republic Services, Inc.	2.500%	08/15/24	200,000	190,951
Waste Management, Inc.	1.150%	03/15/28	300,000	246,000
				<u>1,715,535</u>
Communications - 1.3%				
American Tower Corp.	1.450%	09/15/26	300,000	255,747
American Tower Corp.	3.800%	08/15/29	100,000	87,722
American Tower Corp.	2.100%	06/15/30	100,000	76,599
AT&T, Inc.	2.300%	06/01/27	650,000	568,112
AT&T, Inc.	2.550%	12/01/33	114,000	84,399
AT&T, Inc.	4.500%	05/15/35	100,000	86,607
AT&T, Inc.	4.300%	12/15/42	500,000	393,790
British Telecommunications plc ^(c)	3.250%	11/08/29	275,000	224,346
Comcast Corp.	2.650%	02/01/30	100,000	83,830
Comcast Corp.	1.950%	01/15/31	1,025,000	796,718
Comcast Corp.	3.969%	11/01/47	144,000	110,103
Deutsche Telekom International Finance BV ^(c)	4.750%	06/21/38	100,000	86,803
Magallanes, Inc. ^(c)	4.054%	03/15/29	300,000	259,106
Netflix, Inc., Class B	6.375%	05/15/29	350,000	347,469

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Corporate Credit - 16.4% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Communications - 1.3% (Continued)				
T Mobile USA, Inc.	5.650%	01/15/53	\$ 400,000	\$ 377,846
T-Mobile USA, Inc.	4.750%	02/01/28	600,000	566,406
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	49,382
Verizon Communications, Inc. (1* 3MO LIBOR + 110) (a)	4.005%	05/15/25	100,000	100,511
Verizon Communications, Inc.	4.125%	03/16/27	100,000	95,502
Verizon Communications, Inc.	3.000%	03/22/27	120,000	109,118
Verizon Communications, Inc.	1.750%	01/20/31	500,000	374,982
Verizon Communications, Inc. (b)	2.355%	03/15/32	1,237,000	948,564
Verizon Communications, Inc.	4.500%	08/10/33	550,000	495,372
Walt Disney Co. (The)	1.750%	08/30/24	175,000	165,507
Walt Disney Co. (The)	2.000%	09/01/29	550,000	449,489
Walt Disney Co. (The) (b)	3.800%	03/22/30	100,000	90,923
				7,284,953
Consumer Cyclical - 1.2%				
Amazon.com, Inc. (b)	3.450%	04/13/29	675,000	624,157
BMW US Capital, LLC (b)(c)	3.900%	04/09/25	300,000	291,099
CVS Health Corp.	3.750%	04/01/30	500,000	444,622
CVS Health Corp.	5.050%	03/25/48	250,000	220,166
Daimler Finance, LLC (c)	1.750%	03/10/23	275,000	271,452
Expedia Group, Inc.	3.250%	02/15/30	500,000	405,505
Ford Motor Co. (b)	4.346%	12/08/26	100,000	91,769
General Motors Co.	5.600%	10/15/32	750,000	669,485
Home Depot, Inc.	4.500%	09/15/32	400,000	382,330
Honda Motor Co. (b)	2.534%	03/10/27	200,000	180,868
Lowe's Cos., Inc. (b)	2.625%	04/01/31	950,000	763,765
Lowe's Cos., Inc.	5.500%	10/15/35	600,000	574,679
Ross Stores, Inc. (b)	1.875%	04/15/31	400,000	298,172
Toyota Motor Credit Corp.	0.500%	06/18/24	500,000	465,882
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	264,146
Toyota Motor Credit Corp. (b)	4.450%	06/29/29	300,000	289,440
Walgreens Boots Alliance, Inc. (b)	3.200%	04/15/30	250,000	209,723
Walmart, Inc.	4.150%	09/09/32	400,000	383,158
				6,830,418

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Corporate Credit - 16.4% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Consumer Non-Cyclical - 1.2%				
Abbott Laboratories ^(b)	4.750%	11/30/36	\$ 100,000	\$ 97,537
AbbVie, Inc.	3.600%	05/14/25	500,000	479,935
AbbVie, Inc.	2.950%	11/21/26	335,000	306,913
AbbVie, Inc.	3.200%	11/21/29	750,000	656,605
AbbVie, Inc.	4.550%	03/15/35	100,000	89,709
Amgen, Inc. ^(b)	1.900%	02/21/25	310,000	289,016
Amgen, Inc. ^(b)	3.000%	02/22/29	500,000	437,251
Amgen, Inc.	4.200%	03/01/33	400,000	362,257
Anheuser-Busch Cos., LLC	4.700%	02/01/36	900,000	811,118
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	300,000	267,800
Baxter International, Inc.	1.915%	02/01/27	300,000	261,049
Bristol-Myers Squibb Co. ^(b)	2.950%	03/15/32	300,000	256,292
Constellation Brands, Inc.	3.150%	08/01/29	525,000	451,000
Kroger Co. (The) ^(b)	2.650%	10/15/26	100,000	91,075
Kroger Co. (The) ^(b)	2.200%	05/01/30	125,000	99,469
Kroger Co. (The)	1.700%	01/15/31	550,000	412,841
Laboratory Corp. of American Holdings	1.550%	06/01/26	375,000	328,548
Mondelez International, Inc. ^(c)	1.250%	09/24/26	300,000	257,177
Mondelez International, Inc. ^(b)	3.000%	03/17/32	300,000	246,406
Zoetis, Inc., Series 4006 ^(b)	2.000%	05/15/30	525,000	416,962
				<u>6,618,960</u>
Electric - 1.4%				
Ameren Corp.	2.500%	09/15/24	130,000	123,390
American Electric Power, Inc. ^(b)	1.000%	11/01/25	500,000	438,050
CMS Energy Corp.	2.950%	02/15/27	100,000	90,179
Dominion Energy, Inc.	1.450%	04/15/26	750,000	658,526
DTE Energy Co., Series C ^(b)	2.529%	10/01/24	150,000	142,504
DTE Energy Co., Series E	2.850%	10/01/26	100,000	91,121
DTE Energy Co., Series H	2.950%	03/01/30	125,000	104,697
Duke Energy Corp.	4.300%	03/15/28	825,000	776,588
Duke Energy Indiana, LLC ^(b)	2.750%	04/01/50	370,000	229,748
Duke Energy Progress, Inc. ^(b)	2.000%	08/15/31	600,000	463,755
Georgia Power Co., Series 2020-A	2.100%	07/30/23	230,000	224,928
MidAmerican Energy Co.	3.650%	04/15/29	350,000	322,713
NextEra Energy Cap Holdings, Inc.	4.625%	07/15/27	1,535,000	1,483,567

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Corporate Credit - 16.4% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Electric - 1.4% (Continued)				
Northern States Power Co. of Wisconsin ^(b)	2.250%	04/01/31	\$ 500,000	\$ 408,292
Oncor Electric Delivery Co., LLC	3.750%	04/01/45	490,000	382,490
PECO Energy Co.	3.000%	09/15/49	200,000	131,913
PPL Electric Utilities Corp.	3.000%	10/01/49	160,000	106,839
Public Service Co. of Colorado	4.500%	06/01/52	400,000	346,579
Public Service Electric & Gas Co. ^(b)	2.250%	09/15/26	100,000	90,308
Southwestern Electric Power Co.	2.750%	10/01/26	100,000	90,548
WEC Energy Group, Inc.	0.800%	03/15/24	700,000	658,773
Wisconsin Power & Light Co. ^(b)	1.950%	09/16/31	800,000	625,582
				<u>7,991,090</u>
Energy - 0.4%				
Coterra Energy, Inc. ^(c)	3.900%	05/15/27	100,000	92,663
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	184,446
Energy Transfer Operating LP	4.500%	04/15/24	75,000	73,819
Exxon Mobil Corp.	2.992%	03/19/25	240,000	230,192
Helmerich & Payne, Inc.	2.900%	09/29/31	650,000	509,882
Phillips 66	3.700%	04/06/23	250,000	249,160
Phillips 66 ^(c)	2.450%	12/15/24	100,000	94,170
Phillips 66 ^(c)	3.550%	10/01/26	100,000	93,226
Royal Dutch Shell plc ^(b)	2.375%	11/07/29	645,000	540,565
Shell International Finance BV	6.375%	12/15/38	73,000	77,283
Total Capital International SA	2.829%	01/10/30	120,000	103,299
				<u>2,248,705</u>
Insurance - 1.7%				
Athene Global Funding ^(c)	2.500%	01/14/25	225,000	209,848
Berkshire Hathaway Financial Corp.	4.400%	05/15/42	135,000	118,671
Equitable Financial Life ^{(b)(c)}	1.800%	03/08/28	609,000	508,723
Lincoln National Corp.	3.625%	12/12/26	100,000	93,936
MassMutual Global Funding ^(c)	1.200%	07/16/26	400,000	347,401
MassMutual Global Funding ^(c)	2.150%	03/09/31	500,000	397,028
MassMutual Global Funding ^(c)	4.150%	08/26/25	500,000	486,957
Met Life Global Funding I ^(c)	4.300%	08/25/29	1,000,000	931,299
Met Life Global Funding I ^{(b)(c)}	1.550%	01/07/31	900,000	678,253
Met Tower Global Funding ^(c)	3.700%	06/13/25	350,000	337,440
New York Life Global Funding ^(c)	2.900%	01/17/24	100,000	97,724

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Corporate Credit - 16.4% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Insurance - 1.7% (Continued)				
New York Life Global Funding ^(c)	2.350%	07/14/26	\$ 50,000	\$ 45,533
New York Life Global Funding ^{(b)(c)}	1.200%	08/07/30	1,250,000	932,883
Northwestern Mutual Global Funding ^(c)	4.000%	07/01/25	400,000	389,608
Northwestern Mutual Global Funding ^(c)	4.350%	09/15/27	400,000	386,215
Pacific Life Global Fund II ^(c)	1.450%	01/20/28	500,000	407,133
Pricoa Global Funding ^(c)	3.450%	09/01/23	160,000	158,184
Principal Life Global Funding II ^(c)	1.250%	06/23/25	525,000	471,618
Principal Life Global Funding II ^(c)	0.875%	01/12/26	500,000	434,595
Progressive Corp.	3.200%	03/26/30	240,000	210,849
Protective Life Global Funding ^(c)	1.900%	07/05/28	650,000	530,086
Protective Life Global Funding ^{(b)(c)}	1.737%	09/21/30	1,100,000	831,445
UnitedHealth Group, Inc. ^(b)	4.750%	05/15/52	400,000	357,764
				<u>9,363,193</u>
Natural Gas - 0.1%				
Atmos Energy Corp.	2.625%	09/15/29	310,000	264,230
Atmos Energy Corp.	5.750%	10/15/52	500,000	499,026
				<u>763,256</u>
Other Utility - 0.2%				
American Water Capital Corp.	2.800%	05/01/30	300,000	253,518
American Water Capital Corp. ^(b)	2.300%	06/01/31	825,000	653,938
				<u>907,456</u>
REITS - 0.7%				
Alexandria Real Estate Equities, Inc. ^(b)	3.950%	01/15/28	100,000	92,337
American Homes 4 Rent	4.250%	02/15/28	100,000	92,078
Boston Properties LP ^(b)	2.750%	10/01/26	50,000	44,958
CubeSmart LP	2.250%	12/15/28	1,600,000	1,299,049
ERP Operating LP	2.850%	11/01/26	100,000	91,212
ERP Operating LP	2.500%	02/15/30	150,000	123,430
Life Storage LP	3.875%	12/15/27	100,000	90,993
Public Storage ^(b)	1.850%	05/01/28	800,000	674,163
Realty Income Corp. ^(b)	3.875%	04/15/25	100,000	97,249
Realty Income Corp.	0.750%	03/15/26	625,000	537,802
Realty Income Corp.	3.000%	01/15/27	100,000	90,935
Spirit Realty LP	4.450%	09/15/26	100,000	95,283
Spirit Realty LP	2.100%	03/15/28	250,000	198,652

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Corporate Credit - 16.4% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
REITS - 0.7% (Continued)				
Spirit Realty LP	4.000%	07/15/29	\$ 60,000	\$ 51,659
Spirit Realty LP	3.200%	02/15/31	250,000	194,791
				<u>3,774,591</u>
Technology - 0.5%				
Apple, Inc.	2.200%	09/11/29	250,000	212,968
Apple, Inc. ^(b)	1.650%	05/11/30	300,000	241,510
Apple, Inc.	4.100%	08/08/62	425,000	348,406
Dell International LLC / EMC Corp.	5.300%	10/01/29	100,000	93,174
Fidelity National Information Services ^(b)	1.650%	03/01/28	300,000	246,407
HP, Inc. ^(b)	4.200%	04/15/32	400,000	325,061
Oracle Corp. ^(b)	3.250%	05/15/30	500,000	413,474
Oracle Corp. ^(b)	2.875%	03/25/31	500,000	394,333
Visa, Inc. ^(b)	3.150%	12/14/25	800,000	763,760
				<u>3,039,093</u>
Transportation - 0.7%				
Alaska Airlines Pass-Through Trust, Series 2020-1B, Class A ^(c)	4.800%	08/15/27	126,484	119,406
American Airlines Pass-Through Trust, Series 2016-2, Class AA	3.200%	12/15/29	333,900	290,343
Burlington North Santa Fe, LLC	5.050%	03/01/41	500,000	468,877
CSX Corp.	4.250%	11/01/66	100,000	76,000
FedEx Corp. ^(b)	2.400%	05/15/31	500,000	389,475
FedEx Corp., CV	1.875%	02/20/34	468,854	385,462
Kirby Corp.	4.200%	03/01/28	100,000	88,441
Norfolk Southern Corp. ^(b)	3.000%	03/15/32	600,000	501,697
Ryder System, Inc.	2.850%	03/01/27	500,000	448,206
Southwest Airlines Co. ^(b)	2.625%	02/10/30	400,000	320,868
U.S. Airways Pass-Through Trust, Series 2011-1, Class A	7.125%	04/22/25	26,031	25,848
United Airlines Pass-Through Trust, Series 2020-1, Class B	4.875%	07/15/27	398,000	371,721

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Corporate Credit - 16.4% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Transportation - 0.7% (Continued)				
United Airlines Pass-Through Trust, Series 2020-1, Class A	5.875%	04/15/29	\$ 245,584	\$ 236,873
				3,723,217
Total Corporate Credit (Cost \$103,086,369)				\$ 91,129,075

Government Related - 0.2%	Coupon	Maturity	Shares / Par Value	Fair Value
Government Owned, No Guarantee - 0.2%				
Tennessee Valley Authority	4.250%	09/15/52	500,000	\$ 451,098
Tennessee Valley Authority	4.625%	09/15/60	525,000	513,354
Total Government Related (Cost \$1,251,382)				\$ 964,452

Securitized - 67.1%	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 3.8%				
BXG Receivables Note Trust, Series 2018-A, Class C ^(c)	4.440%	02/02/34	\$ 236,235	\$ 224,727
Cascade Funding Mortgage Trust, Series 2021-GRN1, Class B ^(c)	1.830%	03/20/41	1,000,000	841,785
Diamond Resorts Owner Trust, Series 2019-1, Class B ^(c)	3.530%	02/20/32	72,648	70,561
Diamond Resorts Owner Trust, Series 2021-1A, Class B ^(c)	2.050%	11/21/33	353,986	322,393
Diamond Resorts Owner Trust, Series 2021-1A, Class C ^(c)	2.700%	11/21/33	269,029	245,419
FMC GMSR Issuer Trust, Series 2020-GT1, Class A ^{(a)(c)}	4.450%	01/25/26	1,750,000	1,503,126
FMC GMSR Issuer Trust, Series 2021-GT1, Class A ^{(a)(c)}	3.620%	07/25/26	2,700,000	2,138,654
FMC GMSR Issuer Trust, Series 2021-GT2, Class A ^(c)	3.850%	10/26/26	2,440,000	1,968,691
Freedom Mortgage Corp., Series 2022-GT2, Class A ^(c)	7.900%	07/25/27	2,000,000	1,855,462

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 3.8% (Continued)				
Gold Key Resorts, LLC, Series 2014-A, Class A ^(c)	3.220%	03/17/31	\$ 11,277	\$ 11,057
GoodGreen Trust, Series 2017-1A, Class A ^(c)	3.740%	10/15/52	186,998	171,913
GoodGreen Trust, Series 2017-2A, Class A ^(c)	3.260%	10/15/53	692,400	620,336
GoodGreen Trust, Series 2020-1A, Class A ^(c)	2.630%	04/15/55	310,977	251,207
Helios Issuer, LLC, Series 2019-AA, Class A ^(c)	3.750%	06/20/46	95,975	84,543
Helios Issuer, LLC, Series 2020-4, Class A ^(c)	2.980%	06/20/47	229,948	199,807
Helios Issuer, LLC, Series 2021-A, Class A ^(c)	1.800%	02/20/48	539,293	433,616
Hero Funding Trust, Series 2016-2A, Class A ^(c)	3.750%	09/20/41	94,701	91,562
Hero Funding Trust, Series 2016-3A, Class A1 ^(c)	3.080%	09/20/42	141,551	132,978
Hero Funding Trust, Series 2016-4A, Class A1 ^(c)	3.570%	09/20/47	132,886	126,079
Hero Funding Trust, Series 2016-4B, Class B ^(c)	4.990%	09/20/47	86,663	82,923
Hero Funding Trust, Series 2017-3A, Class A1 ^(c)	3.190%	09/20/48	119,517	107,760
Hero Funding Trust, Series 2017-3A, Class A2 ^(c)	3.950%	09/20/48	437,258	399,982
Hero Funding Trust, Series 2018-1A, Class A2 ^(c)	4.670%	09/20/48	46,907	44,763
Holiday Inn Timeshare Trust, Series 2020-A, Class C ^(c)	3.420%	10/09/39	354,866	324,919
Loanpal Solar Loan Ltd., Series 2020-3GS, Class B ^(c)	3.450%	12/20/47	553,794	440,479
Loanpal Solar Loan Ltd., Series 2021-1GS, Class A ^(c)	2.290%	01/20/48	528,522	433,504
Loanpal Solar Loan Ltd., Series 2021-1GS, Class B ^(c)	2.840%	01/20/48	850,406	698,043
Loanpal Solar Loan Ltd., Series 2021-2GS, Class A ^(c)	2.220%	03/20/48	778,882	619,526
Mill City Solar Loan Ltd., Series 2019-2GS, Class A ^(c)	3.690%	07/20/43	134,016	121,755

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
ABS-Other - 3.8% (Continued)				
Mosaic Solar Loans, LLC, Series 2018-1, Class A ^(c)	4.010%	06/22/43	\$ 74,326	\$ 69,038
Mosaic Solar Loans, LLC, Series 2017-2, Class B ^(c)	4.770%	06/22/43	43,550	40,271
Mosaic Solar Loans, LLC, Series 2020-1, Class A ^(c)	2.100%	04/20/46	288,829	248,969
New Residential AP Advance Receivables Trust, Series 2020-APT1, Class AT1 ^(c)	1.035%	12/16/52	1,000,000	989,323
NRZ Excess Spread Collateralization, Series 2021-GNT1, Class A ^(c)	3.474%	11/25/26	645,065	565,419
PNMAC GMSR Issuer Trust, Series 2018-GT2, Class NT (1* 1MO LIBOR + 265) ^{(a)(c)}	5.734%	08/25/23	1,000,000	979,800
PNMAC GMSR Issuer Trust, Series 2022-GT1, Class A (1* SOFR30A + 425) ^{(a)(c)}	6.531%	05/25/27	1,500,000	1,429,015
Renew Financial, LLC, Series 2017-1, Class A ^(c)	3.670%	09/20/52	300,687	269,758
Renew Financial, LLC, Series 2017-1, Class B ^(c)	5.750%	09/20/52	29,966	27,580
Renew Financial, LLC, Series 2017-2, Class A ^(c)	3.220%	09/22/53	33,274	30,366
SPS Servicer Advance Receivables, Series 2020-T1, Class DT1 ^(c)	2.370%	11/15/52	132,667	132,021
SPS Servicer Advance Receivables, Series 2020-T2, Class D ^(c)	3.160%	11/15/55	494,000	407,151
Sunnova Solar Issuer, LLC, Series 2020-2A, Class A ^(c)	2.730%	11/01/55	1,053,003	828,888
Westgate Resorts, Series 2020-1A, Class C ^(c)	6.213%	03/20/34	651,165	645,396
				21,230,565
Agency CMBS - 2.0%				
FARM Mortgage Trust, Series 2021-1, Class A ^(c)	2.180%	01/25/51	5,614,950	4,934,154
Farmer Mac Agricultural Real Estate, Series 2022-1, Class A ^(c)	2.540%	07/25/51	3,455,205	3,053,358
FNMA, Pool #FN BM6011	3.353%	11/01/26	696,594	668,815
FNMA, Pool #FN AN3598	2.550%	12/01/28	266,415	240,861

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency CMBS - 2.0% (Continued)				
FNMA, Pool #FN BL4548	2.430%	10/01/29	\$ 188,323	\$ 166,913
FNMA, Pool #FN 464107	4.820%	12/01/29	109,985	111,015
FNMA, Pool #FN AM9491	3.550%	08/01/30	167,951	157,551
FNMA, Pool #FN AN6149	3.140%	07/01/32	750,000	672,760
FNMA, Pool #FN AN7612	3.280%	12/01/32	250,000	227,899
FNMA, Pool #FN 469130	4.870%	10/01/41	124,331	121,899
FNMA, Pool #FN AM5015	4.940%	12/01/43	742,122	725,708
				11,080,933
Agency MBS CMO - 22.6%				
FHLMC, Series 306, Class F3, Pool #S2-0432 (1* 1MO LIBOR + 30) ^(a)	3.120%	05/15/28	49,232	49,105
FHLMC, Series 4847, Class CV	3.500%	02/15/30	386,224	372,665
FHLMC, Series 2646, Class ZH	5.000%	07/15/33	130,108	132,402
FHLMC, Series 4265, Class FD (1* 1MO LIBOR + 40) ^(a)	3.218%	01/15/35	226,247	223,817
FHLMC, Series 2006-71, Class ZH	6.000%	07/25/36	265,098	275,094
FHLMC, Series 4613, Class AF (1* 1MO LIBOR + 110) ^(a)	3.918%	11/15/37	337,712	336,176
FHLMC, Series 3605, Class PB	4.500%	11/15/39	63,162	61,562
FHLMC, Series 3617, Class PC	4.500%	12/15/39	78,386	76,434
FHLMC, Series 3740, Class FC (1* 1MO LIBOR + 50) ^(a)	3.318%	10/15/40	73,621	73,096
FHLMC, Series 3759, Class ME	4.000%	11/15/40	507,262	471,392
FHLMC, Series 3811, Class TA	5.000%	02/15/41	262,142	264,711
FHLMC, Series 3895, Class BF (1* 1MO LIBOR + 50) ^(a)	3.320%	07/15/41	75,428	74,896
FHLMC, Series 3959, Class PZ	4.500%	11/15/41	3,601,593	3,476,980
FHLMC, Series 4074, Class JY	2.500%	07/15/42	475,000	405,682
FHLMC, Series 4116, Class YC	2.500%	10/15/42	1,208,000	946,959
FHLMC, Series 5149, Class CA	2.000%	01/15/43	1,049,335	743,703
FHLMC, Series 4165, Class ZT	3.000%	02/15/43	6,647,582	5,378,305
FHLMC, Series 4180, Class ZB	3.000%	03/15/43	166,984	124,221
FHLMC, Series 4183, Class NQ	3.000%	03/15/43	2,920,000	2,575,980
FHLMC, Series 4210, Class Z	3.000%	05/15/43	326,431	263,163
FHLMC, Series 4447, Class YZ	4.000%	08/15/43	1,249,913	1,202,544

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.6% (Continued)				
FHLMC, Series 4333, Class GL	3.500%	04/15/44	\$ 250,000	\$ 219,896
FHLMC, Series 4408, Class BC	3.000%	11/15/44	1,020,410	817,010
FHLMC, Series 4673, Class PH	3.500%	01/15/45	258,154	248,969
FHLMC, Series 4473, Class Z	3.000%	05/15/45	398,635	306,178
FHLMC, Series 4531, Class PZ	3.500%	11/15/45	1,389,104	1,249,056
FHLMC, Series 4623, Class BZ	3.500%	10/15/46	4,067,737	3,759,614
FHLMC, Series 4738, Class TW	3.000%	11/15/46	1,385,000	1,229,878
FHLMC, Series 4857, Class H	4.000%	11/15/46	267,605	264,379
FHLMC, Series 4710, Class GZ	3.000%	01/15/47	4,308,727	3,518,981
FHLMC, Series 5099, Class CM	2.000%	07/25/47	3,750,000	2,659,652
FHLMC, Series 4736, Class CL	3.000%	12/15/47	441,240	372,534
FHLMC, Series 4753, Class EZ	3.500%	12/15/47	2,070,556	1,869,728
FHLMC, Series 4745, Class CZ	3.500%	01/15/48	1,180,583	1,032,334
FHLMC, Series 4750, Class KZ	3.500%	01/15/48	1,534,757	1,386,466
FHLMC, Series 4768, Class ZH	3.000%	03/15/48	1,546,986	1,352,130
FHLMC, Series 4801, Class ZN	4.000%	05/15/48	926,862	879,242
FHLMC, Series 4941, Class NW	2.500%	05/25/49	758,520	520,863
FHLMC, Series 4911, Class JM	3.500%	09/25/49	1,000,000	797,458
FHLMC, Class WZ, Pool #5159	2.000%	01/25/50	653,869	389,827
FHLMC, Series 5057, Class DN	2.000%	03/25/50	1,000,000	828,058
FHLMC, Series 5129, Class DM	1.000%	08/25/50	1,567,949	1,195,238
FHLMC, Series 5011, Class DB	2.000%	09/25/50	262,000	154,936
FHLMC, Series 5028, Class PW	1.500%	10/25/50	684,000	421,694
FHLMC, Series 5223, Class MZ	4.500%	12/25/50	3,273,697	2,953,893
FHLMC, Series 5085, Class TY	1.000%	01/25/51	1,263,612	744,721
FHLMC, Series 5072, Class DG	1.000%	02/25/51	851,559	665,821
FHLMC, Series 5146, Class ZW	2.000%	07/25/51	1,608,446	835,345
FHLMC, Series 5202, Class DZ	3.000%	07/25/51	2,535,367	1,557,745
FHLMC, Series 5159, Class PL	1.250%	11/25/51	1,723,185	1,393,143
FHLMC, Series 5162, Class AP	2.000%	11/25/51	2,872,715	2,420,953
FHLMC, Series 5173, Class BZ	2.500%	12/25/51	1,021,030	615,226
FHLMC, Series 4377, Class KZ	3.500%	02/15/52	826,987	739,910
FHLMC, Series 5189, Class ZP	3.000%	02/25/52	977,328	762,784
FHLMC, Series 5210, Class BZ	3.000%	02/25/52	8,285,004	5,545,606
FNMA, Series 2010-155, Class JH	4.000%	12/25/28	120,000	115,915

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.6% (Continued)				
FNMA, Series 2013-35, Class YT	6.500%	09/25/32	\$ 157,881	\$ 164,101
FNMA, Series 2012-129, Class HT	2.000%	12/25/32	61,148	53,182
FNMA, Series 2002-86, Class PG	6.000%	12/25/32	50,479	51,135
FNMA, Series 2004-56, Class Z	7.500%	03/25/34	101,322	109,403
FNMA, Series 2004-17, Class BA	6.000%	04/25/34	244,941	253,288
FNMA, Series 2005-3, Class CG	5.500%	02/25/35	128,959	128,927
FNMA, Series 2005-62, Class ZL	5.500%	07/25/35	227,628	230,910
FNMA, Series 2006-56, Class DC (1* 1MO LIBOR + 65) ^(a)	3.734%	07/25/36	429,991	434,192
FNMA, Series 2009-19, Class TD	5.000%	08/25/36	76,085	76,171
FNMA, Series 2007-95, Class A3 (1* 1MO LIBOR + 25) ^(a)	2.509%	08/27/36	1,600,000	1,395,314
FNMA, Series 2006-108, Class FD (1* 1MO LIBOR + 38) ^(a)	3.464%	11/25/36	106,234	105,035
FNMA, Series 2007-39, Class NB	4.250%	05/25/37	99,986	100,518
FNMA, Series 2008-60, Class JC	5.000%	07/25/38	166,433	165,074
FNMA, Series 2009-103, Class MB ^(a)	2.861%	12/25/39	35,307	35,949
FNMA, Series 2010-2, Class LC	5.000%	02/25/40	182,726	183,024
FNMA, Series 2011-14, Class PB	5.000%	03/25/41	511,409	514,244
FNMA, Series 2011-57, Class PD	4.000%	07/25/41	321,407	309,401
FNMA, Series 2011-62, Class UA	4.500%	07/25/41	622,001	575,270
FNMA, Series 2012-9, Class FC (1* 1MO LIBOR + 40) ^(a)	3.484%	02/25/42	105,921	104,724
FNMA, Series 2013-34, Class GP	3.000%	05/25/42	348,075	330,008
FNMA, Series 2012-56, Class WC	3.500%	05/25/42	851,000	744,570
FNMA, Series 2012-52, Class PQ	3.500%	05/25/42	683,221	590,697
FNMA, Series 2012-79, Class QB	2.000%	07/25/42	121,758	107,444
FNMA, Series 2003-W2, Class 1-1A	6.500%	07/25/42	659,289	674,212
FNMA, Series 411, Class A3	3.000%	08/25/42	91,690	82,405
FNMA, Series 2012-99, Class UY	2.500%	09/25/42	360,000	284,807
FNMA, Series 2013-35, Class LP	3.000%	01/25/43	352,000	328,822
FNMA, Series 2013-35, Class CV	3.000%	02/25/43	350,000	314,425
FNMA, Series 2013-13, Class WH	3.500%	03/25/43	1,000,000	818,897
FNMA, Series 2013-31, Class NT	3.000%	04/25/43	37,176	34,832
FNMA, Series 2003-W10, Class 3A-5	4.299%	06/25/43	545,959	520,963

Diamond Hill Core Bond Fund
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September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.6% (Continued)				
FNMA, Series 2013-84, Class B	4.000%	08/25/43	\$ 1,000,000	\$ 903,496
FNMA, Series 2013-104, Class CY	5.000%	10/25/43	250,000	257,985
FNMA, Series 2013-115, Class PB	4.500%	11/25/43	300,000	278,596
FNMA, Series 2015-11, Class MZ	4.000%	12/25/43	4,926,052	4,654,936
FNMA, Series 2014-2, Class PB	4.000%	02/25/44	557,925	508,723
FNMA, Series 2017-16, Class UW	3.000%	07/25/45	2,044,494	1,754,915
FNMA, Series 2016-68, Class AL	3.000%	10/25/46	1,240,000	1,105,715
FNMA, Series 2016-80, Class CZ	3.000%	11/25/46	602,952	392,942
FNMA, Series 2017-77, Class HZ	3.500%	10/25/47	1,023,194	947,569
FNMA, Series 2018-08, Class DZ	3.500%	02/25/48	697,429	630,145
FNMA, Series 2022-4, Class QM	2.000%	03/25/48	1,602,020	1,137,187
FNMA, Series 2018-31, Class KQ	3.500%	05/25/48	600,000	536,846
FNMA, Series 2018-31, Class KB	3.500%	05/25/48	228,899	210,097
FNMA, Series 2018-37, Class CL	4.000%	06/25/48	622,735	537,925
FNMA, Series 2018-66, Class PZ	4.000%	09/25/48	564,256	469,925
FNMA, Series 2018-77, Class BY	3.000%	10/25/48	2,817,076	2,471,671
FNMA, Series 2019-01, Class MH	3.000%	02/25/49	227,370	206,421
FNMA, Series 2019-8, Class ZD	3.500%	03/25/49	566,707	527,767
FNMA, Series 2019-038, Class MT	3.000%	07/25/49	985,642	900,603
FNMA, Series 2019-40, Class PL	4.000%	07/25/49	318,000	266,846
FNMA, Series 2019-60, Class WZ	2.750%	10/25/49	568,721	381,330
FNMA, Series 2019-83, Class EB	2.000%	01/25/50	171,000	104,105
FNMA, Series 2020-15, Class KY	3.000%	03/25/50	2,077,414	1,503,152
FNMA, Series 2020-22, Class AY	2.000%	04/25/50	1,254,000	782,358
FNMA, Series 2020-42, Class BY	2.000%	06/25/50	935,000	547,383
FNMA, Series 2021-15, Class HD	1.000%	04/25/51	1,032,804	787,495
FNMA, Series 2021-73, Class ZD	2.000%	11/25/51	1,408,366	715,476
FNMA, Series 2022-49, Class GZ	4.000%	08/25/52	4,590,432	4,054,224
GNMA, Series 2015-161, Class AV	3.000%	01/20/29	333,075	318,347
GNMA, Series 2018-091, Class VL	3.500%	10/20/29	1,383,458	1,315,502
GNMA, Series 2018-139, Class DV	3.500%	01/20/30	416,864	402,157
GNMA, Series 2004-49, Class MZ	6.000%	06/20/34	426,288	438,200
GNMA, Series 2005-13, Class BG	5.000%	02/20/35	193,251	195,298
GNMA, Series 2015-123, Class VB	3.500%	09/20/35	436,000	417,859
GNMA, Series 2006-17, Class JN	6.000%	04/20/36	158,367	162,727

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Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.6% (Continued)				
GNMA, Series 2008-51, Class PH	5.250%	06/20/38	\$ 95,740	\$ 95,704
GNMA, Series 2009-2, Class PA	5.000%	12/20/38	58,832	58,940
GNMA, Series 2014-79, Class HU	3.000%	02/16/40	452,579	389,689
GNMA, Series 2012-74, Class LY	2.500%	06/20/42	330,000	255,811
GNMA, Series 2012-134, Class KM	2.000%	09/20/42	342,000	267,559
GNMA, Series 2012-113, Class NZ	4.500%	09/20/42	285,193	277,300
GNMA, Series 2013-6, Class PE	2.000%	01/20/43	100,000	78,086
GNMA, Series 2013-5, Class GY	3.000%	01/20/43	532,000	437,603
GNMA, Series 2015-179, Class ZB	2.500%	02/20/45	58,346	46,298
GNMA, Series 2016-37, Class YA	3.000%	12/20/45	1,052,852	931,077
GNMA, Series 2016-38, Class ZP	3.500%	03/20/46	75,302	57,556
GNMA, Series 2016-74, Class PL	3.000%	05/20/46	1,060,505	939,171
GNMA, Series 2016-118, Class LB	3.000%	09/20/46	500,000	432,359
GNMA, Series 2016-120, Class YZ	3.000%	09/20/46	500,000	426,923
GNMA, Series 2017-080, Class BZ	3.500%	05/20/47	421,714	332,121
GNMA, Series 2017-120, Class JZ	4.000%	08/20/47	641,975	568,263
GNMA, Series 2018-006, Class JY	2.750%	01/20/48	284,000	247,505
GNMA, Series 2018-14, Class MZ	3.000%	01/20/48	396,775	299,010
GNMA, Series 2018-097, Class GY	4.000%	07/20/48	1,162,000	1,114,555
GNMA, Series 2018-105, Class ZK	4.000%	08/20/48	470,844	417,998
GNMA, Series 2018-120, Class PY	3.500%	09/20/48	689,379	636,909
GNMA, Series 2018-154, Class ZU	4.000%	11/20/48	502,294	433,833
GNMA, Series 2018-166, Class Z	4.000%	12/20/48	480,481	415,114
GNMA, Series 2019-20, Class JK	3.500%	02/20/49	167,439	159,213
GNMA, Series 2019-031, Class AZ	5.000%	03/20/49	234,300	231,856
GNMA, Series 2019-052, Class HL	4.000%	04/20/49	490,565	435,019
GNMA, Series 2019-99, Class EW	3.000%	08/20/49	540,446	454,899
GNMA, Series 2019-99, Class GP	3.500%	08/20/49	517,000	425,263
GNMA, Series 2020-093, Class AZ	3.000%	04/20/50	831,188	567,018
GNMA, Series 2021-58, Class NA	1.000%	07/20/50	639,300	486,692
GNMA, Series 2020-097, Class ML	2.500%	07/20/50	1,975,000	1,338,033
GNMA, Series 2020-133, Class ZM	1.000%	09/20/50	490,662	184,694
GNMA, Series 2020-165, Class BP	1.000%	11/20/50	635,835	531,368
GNMA, Series 2020-183, Class AE	1.250%	12/20/50	598,103	350,339
GNMA, Series 2021-86, Class MB	1.000%	05/20/51	693,676	527,634

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Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO - 22.6% (Continued)				
GNMA, Series 2021-121, Class JW	1.500%	07/20/51	\$ 1,708,699	\$ 977,093
GNMA, Series 2021-149, Class ZB	3.000%	08/20/51	294,002	190,197
GNMA, Series 2021-196, Class YZ	1.500%	11/20/51	1,089,607	524,599
GNMA, Series 2022-10, Class QJ	1.750%	01/20/52	1,158,766	780,525
GNMA, Series 2022-84, Class AL	3.500%	05/20/52	2,812,353	2,375,120
GNMA, Series 2022-129, Class PL	4.000%	07/20/52	3,595,000	3,081,239
GNMA, Series 2017-H18, Class EB ^(a)	4.693%	06/20/63	213,489	212,496
GNMA, Series 2014-H14, Class FA (1* 1MO LIBOR + 50) ^(a)	2.298%	07/20/64	264,287	261,758
GNMA, Series 2014-H15, Class FA (1* 1MO LIBOR + 50) ^(a)	2.857%	07/20/64	71,258	70,516
GNMA, Series 2016-H11, Class FD (1* 12MO LIBOR + 40) ^(a)	2.572%	05/20/66	238,764	233,842
GNMA, Series 2017-H16, Class DB ^(a)	4.337%	08/20/67	42,058	41,358
				<u>125,602,092</u>
Agency MBS CMO Derivatives - 1.6%				
FHLMC, Series 3919, Class QS (IO) (-1* 1MO LIBOR + 670) ^(a)	3.880%	08/15/30	1,345,090	80,619
FHLMC, Series 4214, Class CI (IO)	3.000%	06/15/31	385,275	11,870
FHLMC, Series 4114, Class IM (IO)	3.500%	07/15/31	527,167	15,254
FHLMC, Series 4169, Class SA (IO) (-1.2* 1MO LIBOR + 546) ^(a)	2.612%	02/15/33	483,339	379,750
FHLMC, Series 226, Class PO (PO)	0.000%	02/01/34	117,439	99,425
FHLMC, Series 3107, Class DC (IO) (-1* 1MO LIBOR + 670) ^(a)	3.882%	06/15/35	767,467	7,388
FHLMC, Series 3102, Class TA (IO) (-7.5* 1MO LIBOR + 5250) ^(a)	7.500%	01/15/36	201,558	198,116
FHLMC, Series 3607, Class AO (PO)	0.000%	04/15/36	77,081	62,892
FHLMC, Series 237, Class S14 (IO) (-1* 1MO LIBOR + 660) ^(a)	3.780%	05/15/36	301,567	36,764
FHLMC, Series 3199, Class OC (PO)	0.000%	08/15/36	123,077	104,492
FHLMC, Series 379, Class I (PO)	0.000%	05/25/37	40,064	32,615
FHLMC, Series 3607, Class OP (PO)	0.000%	07/15/37	288,157	231,843
FHLMC, Series 4006, Class IA (IO)	4.500%	09/15/41	383,271	39,195
FHLMC, Series 4422, Class DO (PO)	0.000%	10/15/41	927,838	668,237

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Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives - 1.6% (Continued)				
FHLMC, Series 4116, Class LI (IO)	4.500%	02/15/42	\$ 1,149,645	\$ 138,205
FHLMC, Series 4074, Class SJ (IO) (-1* 1MO LIBOR + 662) ^(a)	3.802%	07/15/42	737,469	112,383
FHLMC, Class (PO), Pool #S0-6050	0.000%	08/15/42	159,171	120,092
FHLMC, Class (PO), Pool #S0-6829	0.000%	09/15/43	286,150	223,176
FNMA, Series 2012-128, Class EI (IO)	3.500%	11/25/27	270,937	15,204
FNMA, Series 2012-148, Class IA (IO)	4.000%	01/25/28	155,752	9,788
FNMA, Series 2004-91, Class SP (IO) (-2.4* 1MO LIBOR + 1680) ^(a)	9.398%	11/25/31	162,972	167,839
FNMA, Series 2004-61, Class GO (PO)	0.000%	11/25/32	379,099	326,664
FNMA, Series 2013-89, Class DI (IO)	4.000%	08/25/33	1,260,889	125,925
FNMA, Series 348, Class II (IO)	6.000%	01/25/34	69,985	13,697
FNMA, Series 2015-82, Class AI (IO)	3.500%	06/25/34	751,234	73,660
FNMA, Series 2016-28, Class DI (IO)	3.500%	03/25/35	657,937	72,320
FNMA, Series 384, Class 11 (IO)	5.000%	03/25/35	562,116	90,943
FNMA, Series 2005-52, Class JH (IO) (-1* 1MO LIBOR + 660) ^(a)	3.516%	05/25/35	303,270	19,366
FNMA, Series 378, Class (IO) ^(a)	5.000%	06/01/35	602,244	102,278
FNMA, Series 2016-24, Class KI (IO)	3.500%	07/25/35	386,636	42,348
FNMA, Series 368, Class (IO)	5.000%	02/01/36	458,417	65,713
FNMA, Series 2006-96, Class MO (PO)	0.000%	10/25/36	32,725	28,654
FNMA, Series 398, Class C5 (IO)	5.000%	05/25/39	651,248	131,029
FNMA, Series 2010-44, Class CS (IO) (-1* 1MO LIBOR + 655) ^(a)	3.466%	05/25/40	39,531	4,014
FNMA, Series 2012-63, Class NI (IO)	4.000%	06/25/40	535,544	16,027
FNMA, Series 409, Class C1 (IO)	4.000%	04/01/42	972,024	164,643
FNMA, Series 2012-99, Class QS (IO) (-1* 1MO LIBOR + 660) ^(a)	3.516%	09/25/42	1,928,043	189,175
FNMA, Series 2012-128, Class WS (-1* 1MO LIBOR + 400) ^(a)	0.916%	11/24/42	984,621	619,111
FNMA, Series 2012-128, Class SH (IO) (-1* 1MO LIBOR + 400) ^(a)	0.916%	11/25/42	325,379	222,861
FNMA, Series 2016-32, Class GO (PO)	0.000%	01/25/43	11,453	6,562
FNMA, Series 2016-30, Class IN (IO)	3.500%	02/25/43	1,171,615	69,532
FNMA, Series 2003-W10, Class 3IO (IO) ^(a)	0.243%	06/25/43	9,621,915	70,830

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Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS CMO Derivatives - 1.6% (Continued)				
FNMA, Series 2013-82, Class SB (IO) (-2.67* 1MO LIBOR + 1173) ^(a)	5.405%	08/25/43	\$ 350,236	\$ 219,258
FNMA, Series 2013-101, Class DO (PO)	0.000%	10/25/43	103,077	77,206
FNMA, Series 2014-42, Class SN (IO) (-1* 1MO LIBOR + 605) ^(a)	2.966%	07/25/44	400,169	40,850
FNMA, Series 2019-31, Class CI (IO)	4.000%	02/25/47	987,782	79,516
FNMA, Series 2018-11B, Class QI (IO)	4.000%	01/25/48	2,383,477	387,068
FNMA, Series 2018-01, Class AI (IO)	5.000%	02/25/48	1,730,091	336,306
FNMA, Series 2018-24, Class IO	4.500%	04/25/48	1,936,188	331,609
GNMA, Series 2012-146, Class AI (IO)	3.000%	10/20/37	1,003,527	31,285
GNMA, Series 2011-139, Class LS (IO) (-1* 1MO LIBOR + 500) ^(a)	2.627%	03/16/38	1,704,118	147,210
GNMA, Series 2008-38, Class ID (IO)	6.000%	03/20/38	128,345	7,713
GNMA, Series 2013-147, Class SD (IO) (-1* 1MO LIBOR + 665) ^(a)	3.636%	12/20/39	1,405,598	147,805
GNMA, Series 2011-21, Class SA (IO) (-1* 1MO LIBOR + 600) ^(a)	3.061%	02/16/41	1,588,605	155,833
GNMA, Series 2011-145, Class QI (IO)	5.000%	11/16/41	182,075	26,357
GNMA, Series 2013-113, Class QS (IO) (-1* 1MO LIBOR + 620) ^(a)	3.186%	02/20/42	249,681	14,772
GNMA, Series 2013-82, Class NS (-1* 1MO LIBOR + 400) ^(a)	0.986%	05/20/43	1,294,967	778,757
GNMA, Series 2017-004, Class WI (IO)	4.000%	02/20/44	885,548	75,058
GNMA, Series 2016-32, Class MS (IO) (-1* 1MO LIBOR + 605) ^(a)	3.036%	03/20/46	1,473,916	157,807
GNMA, Series 2019-98, Class BI (IO)	3.000%	06/20/49	847,484	232,192
GNMA, Series 2019-120, Class DI (IO)	3.500%	08/20/49	1,712,125	277,453
GNMA, Series 2021-146, Class XI	3.500%	08/20/51	2,637,464	412,046
GNMA, Series 2013-H13, Class T1 (IO) ^(a)	0.464%	05/20/63	1,424,444	7,922
GNMA, Series 2016-H20, Class GI (IO) ^(a)	1.231%	08/20/66	1,048,715	5,282
GNMA, Series 2017-H11, Class PI (IO) ^(a)	2.675%	04/20/67	12,101	17
GNMA, Series 2018-H08, Class NI (IO) ^(a)	1.743%	05/20/68	822,297	8,080
				9,167,901
Agency MBS Passthrough - 1.8%				
FHLMC, Pool #FG G14973	4.000%	12/01/28	100,904	98,589

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Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Agency MBS Passthrough - 1.8% (Continued)				
FHLMC, Pool #FG U59010	4.000%	11/01/34	\$ 295,450	\$ 277,996
FHLMC, Pool #FG G61909	4.500%	12/01/37	398,572	389,713
FHLMC, Pool #FG G06085	6.500%	09/01/38	48,368	50,630
FHLMC, Series 4839, Class AL	4.000%	04/15/51	2,326,401	2,070,833
FNMA, Pool #FN 252409	6.500%	03/01/29	56,956	57,954
FNMA, Pool #FN AL5850	3.500%	10/01/29	234,507	223,618
FNMA, Pool #FN AS7287	3.500%	06/01/31	389,599	370,613
FNMA, Pool #FN AL3200	3.500%	02/01/33	283,684	263,510
FNMA, Pool #FN AT7120	3.500%	06/01/33	350,653	326,030
FNMA, Pool #FN AL5166	3.000%	11/01/33	267,508	239,957
FNMA, Pool #FN AL6685	4.000%	01/01/35	436,218	409,957
FNMA, Pool #FN MA2198	3.500%	03/01/35	275,830	258,911
FNMA, Pool #FN MA3050	4.500%	06/01/37	455,240	441,547
FNMA, Pool #FN AS4073	4.000%	12/01/44	186,574	177,250
FNMA, Pool #FN MA2778	3.500%	10/01/46	91,844	82,389
GNMA, Pool #MA5738M	4.000%	02/20/34	202,839	195,741
GNMA, Pool #GN 784279	5.500%	11/15/38	330,878	348,775
GNMA, Pool #711522X	4.500%	07/15/40	255,738	252,203
GNMA, Pool #GN 78541	4.500%	06/15/46	119,822	118,183
GNMA, Pool #G2 784792	4.500%	08/20/49	730,693	688,751
GNMA, Pool #G2 CN5057	4.500%	07/20/62	2,631,157	2,497,467
				9,840,617
ARM - 0.0% (d)				
Structured Asset Securities Corp., Series 2003-37A, Class 2-A (a)	2.579%	12/25/33	8,716	8,384
Auto Loan - 1.7%				
ACC Auto Trust, Series 2021-A, Class A (c)	1.080%	04/15/27	420,280	413,430
ACC Trust, Series 2021-1, Class B (c)	1.430%	07/22/24	635,908	631,931
Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A, Class A (c)	1.190%	01/15/27	1,211,265	1,167,522
CarNow Auto Receivables Trust, Series 2021-1A, Class C (c)	2.160%	02/17/26	750,000	725,312
CIG Auto Receivables Trust, Series 2020-1, Class D (c)	2.350%	01/12/26	300,000	292,142

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Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Auto Loan - 1.7% (Continued)				
CIG Auto Receivables Trust, Series 2020-1, Class C ^(c)	1.750%	02/12/26	\$ 460,000	\$ 454,688
Credito RL USA, Series 2021-1, Class A ^(c)	1.350%	02/16/27	434,570	422,993
FHF Trust, Series 2020-1, Class A ^(c)	2.590%	12/15/23	2,966	2,963
FHF Trust, Series 2021-1, Class A ^(c)	1.270%	03/15/27	454,650	434,873
First Help Financial, LLC, Series 2021-2A, Class A ^(c)	0.830%	12/15/26	669,850	636,201
First Help Financial, LLC, Series 2021-2A, Class B ^(c)	1.630%	09/15/27	1,090,000	974,635
OneMain Direct Auto Receivables, Series 2019-1, Class D ^(c)	4.680%	04/14/31	675,000	616,824
Santander Consumer Auto Receivables, Series 2020-B, Class D ^(c)	2.140%	12/15/26	400,000	376,109
Tesla Auto Lease Trust, Series 2021-B, Class D ^(c)	1.320%	09/22/25	1,400,000	1,278,535
Veros Auto Receivables Trust, Series 2021-1, Class B ^(c)	1.490%	10/15/26	1,000,000	951,442
				9,379,600
CRE/CLO - 5.6%				
A10 Securitization, Series 2021-D, Class D ^{(c)(e)}	4.409%	10/01/38	1,241,661	1,104,408
A10 Securitization, Series 2021-D, Class E ^{(c)(e)}	4.937%	10/01/38	1,266,495	1,109,525
A10 Securitization, Series 2020-C, Class A ^{(c)(e)}	2.033%	08/15/40	40,545	40,085
A10 Securitization, Series 2020-C, Class B ^{(c)(e)}	2.617%	08/15/40	300,000	283,027
A10 Securitization, Series 2020-C, Class D ^{(c)(e)}	4.129%	08/15/40	250,000	229,684
A10 Securitization, Series 2020-C, Class E ^{(c)(e)}	5.465%	08/15/40	250,000	225,474
Acre Mortgage Trust, Series 2021-FL4, Class D (1* 1MO LIBOR + 260) ^{(a)(c)}	5.593%	12/15/37	1,000,000	964,438
Acre Mortgage Trust, Series 2021-FL4, Class E (1* 1MO LIBOR + 310) ^{(a)(c)}	6.093%	12/15/37	675,000	645,886
Arbor Realty Collateralized Loan, Series 2021-FL2, Class AS (1* 1MO LIBOR + 140) ^{(a)(c)}	4.218%	05/15/36	865,000	833,330
Arbor Realty Collateralized Loan, Series 2022-FL1, Class D (1* SOFR30A + 300) ^{(a)(c)}	5.285%	01/15/37	1,250,000	1,175,611
AREIT CRE Trust, Series 2022-CRE6, Class A (1* SOFR30A + 125) ^{(a)(c)}	3.258%	01/16/37	1,785,293	1,708,131

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
CRE/CLO - 5.6% (Continued)				
AREIT CRE Trust, Series 2021-CRE5, Class A (1* 1MO LIBOR + 108) ^{(a)(c)}	3.460%	11/17/38	\$ 867,231	\$ 836,985
AREIT CRE Trust, Series 2022-CRE7, Class C (1* SOFR + 384) ^{(a)(c)}	6.139%	06/17/39	900,000	887,216
BDS Ltd., Series 2021-FL8, Class D (1* 1MO LIBOR + 300) ^{(a)(c)}	4.893%	01/18/36	1,000,000	926,377
BXMT Ltd., Series 2020-FL2, Class D (1* 1MO LIBOR + 195) ^{(a)(c)}	4.360%	02/16/37	1,520,000	1,423,744
BXMT Ltd., Series 2021-FL4, Class D (1* 1MO LIBOR + 225) ^{(a)(c)}	4.641%	05/17/38	2,250,000	2,092,855
LoanCore Issuer Ltd., Series 2019-CRE3, Class D (1* 1MO LIBOR + 250) ^{(a)(c)}	4.891%	05/15/36	1,170,000	1,149,158
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class A (1* TSFR1M + 96) ^{(a)(c)}	3.810%	07/15/36	720,701	707,330
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL5, Class AS (1* TSFR1M + 131) ^{(a)(c)}	4.160%	07/15/36	777,000	755,474
MF1 Multifamily Housing Mortgage Trust, Series 2021-FL7, Class AS (1* 1MO LIBOR + 145) ^{(a)(c)}	3.827%	10/16/36	1,100,000	1,056,009
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL8, Class B (1* SOFR30A + 195) ^{(a)(c)}	4.234%	02/19/37	1,500,000	1,426,167
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL10, Class C (1* TSFR1M + 448) ^{(a)(c)}	6.768%	09/07/37	1,500,000	1,494,459
MF1 Multifamily Housing Mortgage Trust, Series 2022-FL10, Class D (1* TSFR1M + 573) ^{(a)(c)}	8.014%	09/17/37	750,000	751,688
PFP Ltd., Series 2021-8, Class A (1* 1MO LIBOR + 100) ^{(a)(c)}	3.387%	08/16/37	1,660,322	1,577,706
PFP Ltd., Series 2021-7, Class B (1* 1MO LIBOR + 140) ^{(a)(c)}	3.787%	04/14/38	699,965	660,439

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
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Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
CRE/CLO - 5.6% (Continued)				
PFP Ltd., Series 2021-7, Class D (1* 1MO LIBOR + 240) ^{(a)(c)}	4.787%	04/14/38	\$ 749,963	\$ 716,452
PFP Ltd., Series 2021-7, Class A (1* 1MO LIBOR + 85) ^{(a)(c)}	3.668%	04/16/38	368,189	358,076
PFP Ltd., Series 2021-7, Class A-S (1* 1MO LIBOR + 115) ^{(a)(c)}	3.968%	04/16/38	1,499,925	1,435,844
ReadyCap Commercial Mortgage Trust, Series 2021-1A, Class C (1* 1MO LIBOR + 190) ^{(a)(c)}	4.984%	07/25/36	500,000	472,976
ReadyCap Commercial Mortgage Trust, Series 2021-1A, Class B (1* 1MO LIBOR + 240) ^{(a)(c)}	5.483%	07/25/36	1,000,000	946,109
ReadyCap Commercial Mortgage Trust, Series 2021-1A, Class A (1* 1MO LIBOR + 290) ^{(a)(c)}	5.984%	07/25/36	1,000,000	943,379
Rialto Real Estate Fund LP, Series 2022-FL8, Class B (1* TSFR1M + 325) ^{(a)(c)}	5.546%	01/19/27	1,750,000	1,707,993
Shelter Growth Capital Partners, LLC, Series 2021-FL3, Class A (1* 1MO LIBOR + 108) ^{(a)(c)}	3.898%	09/15/36	320,448	312,707
				30,958,742
Credit Cards - 2.8%				
Brex Commercial Charge Card Master Trust, Series 2022-1, Class A ^(c)	4.630%	07/15/25	700,000	677,944
Continental Credit Card, LLC, Series 2019-1, Class A ^(c)	3.830%	08/15/26	543,830	537,081
Continental Credit Card, LLC, Series 2019-1, Class B ^(c)	4.950%	08/15/26	300,000	292,268
Continental Credit Card, LLC, Series 2020-A, Class A ^(c)	2.240%	12/15/28	1,350,000	1,244,128
Continental Credit Card, LLC, Series 2020-A, Class B ^(c)	3.660%	12/15/28	1,200,000	1,090,429
Continental Credit Card, LLC, Series 2021-A, Class B ^(c)	3.490%	12/17/29	500,000	455,657

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Credit Cards - 2.8% (Continued)				
Continental Credit Card, LLC, Series 2021-A, Class C ^(c)	4.020%	12/17/29	\$ 500,000	\$ 451,620
Continental Credit Card, LLC, Series 2022-A, Class C ^(c)	9.330%	10/15/30	2,300,000	2,254,778
Genesis Private Label Amortization Trust, Series 2020-1, Class D ^(c)	6.630%	07/20/26	750,000	746,444
Genesis Private Label Amortization Trust, Series 2020-1, Class C ^(c)	4.190%	07/20/30	28,497	28,447
Genesis Sales Finance Master Trust, Series 2020-AA, Class B ^(c)	2.240%	09/22/25	535,000	512,515
Genesis Sales Finance Master Trust, Series 2020-AA, Class C ^(c)	2.990%	09/22/25	300,000	272,634
Genesis Sales Finance Master Trust, Series 2021-AA, Class D ^(c)	2.090%	12/21/26	750,000	670,913
Mercury Financial Credit Card Master Trust, Series 2021-1A, Class B ^(c)	2.330%	03/20/26	2,600,000	2,429,198
Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A ^(e)	1.540%	03/23/26	2,975,000	2,826,249
Mercury Financial Credit Card Master Trust, Series 2022-1A, Class B ^(c)	3.200%	09/21/26	880,000	797,196
				<u>15,287,501</u>
Equipment - 0.7%				
Business Jet Securities, LLC, Series 2020-1, Class B ^(c)	3.967%	11/15/35	212,679	190,021
Business Jet Securities, LLC, Series 2021-1A, Class B ^(c)	2.918%	04/15/36	310,544	263,591
CLI Funding VI, LLC, Series 2020-1, Class B ^(c)	3.620%	09/18/45	514,150	453,787
Octana Receivables Trust, Series 2022-2A, Class D ^(c)	7.700%	09/20/30	2,000,000	1,883,855
Octane Receivables Trust, Series 2021-1A, Class C ^(c)	2.230%	11/20/28	550,000	491,768
Stellar Jay Ireland DAC, Series 2021-1, Class B ^{(c)(e)}	5.926%	03/15/28	946,940	794,832
				<u>4,077,854</u>

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
HECM - 4.0%				
Boston Lending Trust, Series 2022-1, Class M2 ^{(c)(e)}	2.750%	02/25/62	\$ 508,928	\$ 382,488
Brean ABS Trust, Series 2021-RM2, Class A ^(c)	1.750%	10/25/61	1,407,772	1,223,479
Brean ABS Trust, Series 2022-RM3, Class A ^(c)	1.750%	02/25/62	1,545,383	1,334,688
Brean ABS Trust, Series 2022-RM4, Class M1 ^{(c)(e)}	3.000%	07/25/62	1,003,920	671,881
Brean ABS Trust, Series 2022-RM4, Class AZ ^(c)	3.000%	07/25/62	2,100,000	1,670,402
Brean ABS Trust, Series 2022-RM5, Class M1 ^{(c)(e)}	4.500%	09/25/62	2,300,000	1,664,086
Brean ABS Trust, Series 2022-RM5, Class M2 ^{(c)(e)}	4.500%	09/25/62	2,600,000	1,656,688
Cascade Funding Mortgage Trust, Series 2022-HB8, Class M3 ^(c)	3.750%	04/25/25	1,500,000	1,279,350
Cascade Funding Mortgage Trust, Series 2022-HB8, Class A ^(c)	3.750%	04/25/25	1,585,955	1,538,377
Finance of America HECM Buyout, Series 2022-HB1, Class M3 ^{(a)(c)}	5.084%	11/25/25	1,650,000	1,528,624
Finance of America HECM Buyout, Series 2022-HB2, Class M3 ^(c)	6.000%	09/25/27	2,000,000	1,871,418
RMF Buyout Issuance Trust, Series 2021-HB1, Class M3 ^(c)	3.690%	11/25/31	550,000	488,233
RMF Buyout Issuance Trust, Series 2020-HB1, Class AI ^{(a)(c)}	1.719%	10/25/50	2,448,436	2,301,709
RMF Proprietary Issuance Trust, Series 2021-2, Class A ^(c)	2.125%	09/25/61	1,435,757	1,215,378
RMF Proprietary Issuance Trust, Series 2022-1, Class A ^(c)	3.000%	01/25/62	1,575,280	1,400,083
RMF Proprietary Issuance Trust, Series 2022-2, Class M3 ^{(a)(c)}	3.750%	06/25/62	1,100,000	680,287
RMF Proprietary Issuance Trust II, Series 2022-1, Class M1 ^{(a)(c)(e)}	3.000%	01/25/62	1,000,000	808,420
RMF Proprietary Issuance Trust III, Series 2022-1, Class M2 ^{(c)(e)}	3.000%	01/25/62	1,000,000	753,813
				<u>22,469,404</u>

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Hospitality - 1.4%				
BHMS Mortgage Trust, Series 2018-ATLS, Class A (1* 1MO LIBOR + 125) (a)(c)	4.068%	07/16/35	\$ 840,991	\$ 812,003
BX Commercial Mortgage Trust, Series 2020-VIV3, Class B (a)(c)	3.544%	03/09/44	1,300,000	1,084,206
BX Trust, Series 2018-GW, Class D (1* 1MO LIBOR + 177) (a)(c)	4.588%	05/15/35	785,000	741,591
BX Trust, Series 2018-GW, Class E (1* 1MO LIBOR + 197) (a)(c)	4.361%	05/15/37	1,802,000	1,698,010
BX Trust, Series 2019-OC11, Class A (c)	3.202%	12/11/41	1,177,000	980,423
Extended Stay America Trust, Series 2021-ESH, Class E (1* 1MO LIBOR + 285) (a)(c)	5.670%	07/15/38	993,883	943,924
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class B (1* 1MO LIBOR + 125) (a)(c)	4.068%	07/15/25	663,210	638,202
Goldman Sachs Mortgage Securities Corp. Trust, Series 2018-HULA, Class C (1* 1MO LIBOR + 145) (a)(c)	4.268%	07/15/25	882,756	845,033
				<u>7,743,392</u>
Industrial - 1.1%				
BX Trust, Series 2021-VOLT, Class D (1* 1MO LIBOR + 165) (a)(c)	4.468%	09/15/36	1,500,000	1,392,466
BX Trust, Series 2021-VOLT, Class E (1* 1MO LIBOR + 200) (a)(c)	4.818%	09/15/36	1,755,000	1,618,196
BX Trust, Series 2021-VINO, Class C (1* 1MO LIBOR + 110) (a)(c)	3.920%	05/15/38	1,470,000	1,381,578
BX Trust, Series 2021-VINO, Class A (1* 1MO LIBOR + 65) (a)(c)	3.470%	05/17/38	800,000	765,168
Cold Storage Trust, Series 2020-ICE5, Class E (1* 1MO LIBOR + 277) (a)(c)	5.160%	11/16/37	491,495	473,651
SMR Mortgage Trust, Series 2022-IND, Class D (1* TSFR1M + 395) (a)(c)	6.795%	02/25/39	482,295	454,743
				<u>6,085,802</u>

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Manufactured Housing - 0.0% (d)				
Cascade Funding Mortgage Trust, Series 2019-MH1, Class M (a)(c)	5.985%	11/25/44	\$ 100,000	\$ 92,011
Multifamily - 2.0%				
Freedom Mortgage Trust, Series 2016-KF17, Class B (1* 1MO LIBOR + 584) (a)(c)	8.393%	03/25/23	221,934	221,587
Freedom Mortgage Trust, Series 2017-KF39, Class B (1* 1MO LIBOR + 250) (a)(c)	5.053%	11/25/24	330,814	327,959
Freedom Mortgage Trust, Series 2018-KF53, Class B (1* 1MO LIBOR + 205) (a)(c)	4.603%	10/27/25	616,284	611,588
FREMF Mortgage Trust, Series 2018-KF42, Class B (1* 1MO LIBOR + 220) (a)(c)	4.562%	12/25/24	603,756	587,611
FREMF Mortgage Trust, Series 2018-KF44, Class B (1* 1MO LIBOR + 215) (a)(c)	4.703%	02/25/25	213,477	211,951
FREMF Mortgage Trust, Series 2018-KF43, Class B (1* 1MO LIBOR + 215) (a)(c)	4.703%	01/25/28	280,895	272,245
FREMF Mortgage Trust, Series 2018-KF50, Class B (1* 1MO LIBOR + 190) (a)(c)	4.262%	07/25/28	338,254	332,477
FREMF Mortgage Trust, Series 2019-KF57, Class B (1* 1MO LIBOR + 225) (a)(c)	4.803%	01/25/29	1,207,228	1,184,066
FREMF Mortgage Trust, Series 2019-KF67, Class B (1* 1MO LIBOR + 225) (a)(c)	4.803%	08/25/29	394,716	390,812
Multi Family Connecticut Avenue, Series 2020-01, Class M-7 (1* 1MO LIBOR + 195) (a)(c)	5.034%	03/25/50	100,171	98,174
MultiFamily Structured Credit Risk, Series 2021-MN2, Class M-1 (1* SOFR30A + 180) (a)(c)	4.081%	07/25/41	1,970,313	1,839,159
MultiFamily Structured Credit Risk, Series 2021-MN1, Class M-1 (1* SOFR30A + 200) (a)(c)	4.281%	01/25/51	1,076,038	1,033,537
MultiFamily Structured Credit Risk, Series 2021-MN3, Class M1 (1* SOFR30A + 230) (a)(c)	4.581%	11/25/51	2,199,624	2,103,320

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Multifamily - 2.0% (Continued)				
MultiFamily Structured Credit Risk, Series 2022-MN4, Class M1 (1* SOFR30A + 425) ^{(a)(c)}	6.433%	05/25/52	\$ 1,993,935	\$ 2,024,327
				<u>11,238,813</u>
Non-Agency MBS 2.0 - 0.3%				
Chase Mortgage Finance Corp., Series 2021-CL1, Class M3 (1* SOFR30A + 155) ^(a)	3.831%	02/25/50	731,191	675,887
J.P. Morgan Wealth Management, Series 2021-CL1, Class M1 (1* SOFR30A + 130) ^{(a)(c)}	3.581%	02/26/71	672,492	619,685
J.P. Morgan Wealth Management, Series 2021-CL1, Class M3 (1* SOFR30A + 180) ^{(a)(c)}	4.081%	02/26/71	507,567	477,010
				<u>1,772,582</u>
Non-QM - 0.2%				
Angel Oak Mortgage Trust, Series 2019-1, Class B1 ^(c)	5.400%	11/25/48	1,250,000	<u>1,194,023</u>
Residential Transition Loan - 2.1%				
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A1 ^(c)	3.280%	03/25/25	800,000	771,242
AlphaFlow Transitional Mortgage Co., Series 2021-WL1, Class A2 ^(c)	5.610%	03/25/25	500,000	483,095
Antler Mortgage Trust, Series 2021-RTL1, Class M ^{(a)(c)}	5.438%	05/25/25	1,750,000	1,634,880
Colony American Finance Ltd., Series 2021-RTL1, Class A2 ^(c)	3.104%	03/26/29	1,000,000	888,336
LHFC Depositor, LLC, Series 2020-RTL1, Class A2 ^(c)	3.721%	10/25/24	750,000	721,932
LHOME Mortgage Trust, Series 2021-RTL2, Class A2 ^(c)	2.783%	06/25/26	700,000	616,393
LHOME Mortgage Trust, Series 2021-RTL1, Class M ^{(a)(c)}	4.458%	09/25/26	750,000	662,172
LHOME Mortgage Trust, Series 2021-RTL2, Class M ^(c)	4.458%	09/25/26	1,250,000	1,023,261

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Residential Transition Loan - 2.1% (Continued)				
LHOME Mortgage Trust, Series 2022-RTL1, Class M ^(c)	6.900%	02/25/27	\$ 1,250,000	\$ 1,129,801
New York Mortgage Trust, Series 2022-BPL1, Class A2 ^(c)	4.948%	11/25/27	1,200,000	1,116,798
ROC Securities Trust, Series 2021-RTL1, Class A2 ^(c)	3.351%	08/25/26	1,500,000	1,321,287
Toorak Mortgage Corp., Series 2021-1, Class A-1 ^(c)	2.240%	06/25/24	510,000	483,845
Toorak Mortgage Corp., Series 2022-1, Class A2 ^(c)	4.948%	03/25/29	1,000,000	938,628
				<u>11,791,670</u>
Retail - 1.5%				
Aventura Mall Trust, Series 2018-AVM, Class C ^{(a)(c)}	4.249%	07/09/40	650,000	546,747
BX Trust, Series 2021-VIEW, Class B (1* 1MO LIBOR + 180) ^{(a)(c)}	4.618%	06/15/36	1,150,000	1,093,725
BX Trust, Series 2021-VIEW, Class E (1* 1MO LIBOR + 360) ^{(a)(c)}	6.418%	06/15/36	2,000,000	1,839,003
BX Trust, Series 2018-EXCL, Class A (1* 1MO LIBOR + 109) ^{(a)(c)}	3.480%	09/15/37	148,851	145,694
BX Trust, Series 2018-EXCL, Class B (1* 1MO LIBOR + 133) ^{(a)(c)}	3.717%	09/15/37	175,000	170,935
BX Trust, Series 2018-EXCL, Class C (1* 1MO LIBOR + 198) ^{(a)(c)}	4.370%	09/15/37	2,100,000	2,018,406
Credit Suisse First Boston, Series 2018-SITE, Class A ^(c)	4.284%	04/17/36	127,000	121,068
Credit Suisse First Boston, Series 2018-SITE, Class C ^{(a)(c)}	4.941%	04/17/36	300,000	282,073
Credit Suisse First Boston, Series 2018-SITE, Class D ^{(a)(c)}	4.941%	04/17/36	235,000	216,577
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class B (1* 1MO LIBOR + 145) ^{(a)(c)}	4.268%	02/15/40	681,766	644,272
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class C (1* 1MO LIBOR + 180) ^{(a)(c)}	4.618%	02/15/40	386,334	360,375

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Retail - 1.5% (Continued)				
Wells Fargo Mortgage Trust, Series 2021-SAVE, Class D (1* 1MO LIBOR + 250) (a)(c)	5.318%	02/15/40	\$ 727,217	\$ 671,832
				<u>8,110,707</u>
Single Family Rental - 3.9%				
American Homes 4 Rent, Series 2014-SFR2, Class E (c)	6.231%	10/17/36	300,000	298,254
American Homes 4 Rent, Series 2014-SFR2, Class D (c)	3.678%	12/17/36	320,603	309,045
American Homes 4 Rent, Series 2014-SFR3, Class E (c)	6.418%	12/18/36	300,000	299,358
American Homes 4 Rent, Series 2015-SFR1, Class A (c)	3.467%	04/17/52	111,261	106,502
Colony American Finance Ltd., Series 2020-4, Class E (c)	3.379%	12/15/52	750,000	561,037
Firstkey Homes Trust, Series 2022-SFR2, Class D (c)	4.500%	07/17/39	1,250,000	1,128,972
Home Partners of America Trust, Series 2021-2, Class D (c)	2.652%	12/17/26	975,330	841,457
Home Partners of America Trust, Series 2019-1, Class B (c)	3.157%	09/17/27	487,736	433,474
Home Partners of America Trust, Series 2019-2, Class B (c)	2.922%	10/19/39	603,012	516,316
Progress Residential Trust, Series 2019-SFR4, Class A (c)	2.687%	10/17/36	375,000	356,502
Progress Residential Trust, Series 2020-SFR1, Class A (c)	1.732%	04/17/37	3,446,657	3,192,024
Progress Residential Trust, Series 2021-SFR1, Class B (c)	1.303%	04/17/38	3,400,000	2,881,429
Progress Residential Trust, Series 2021-SFR1, Class E (c)	2.106%	04/17/38	1,058,000	888,241
Progress Residential Trust, Series 2021-SFR4, Class A (c)	1.558%	05/19/38	2,500,000	2,191,946
Progress Residential Trust, Series 2022-SFR3, Class D (c)	4.450%	04/17/39	1,550,000	1,401,033

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Single Family Rental - 3.9% (Continued)				
Progress Residential Trust, Series 2022-SFR5, Class D ^(c)	5.734%	06/17/39	\$ 800,000	\$ 753,595
Progress Residential Trust, Series 2022-SFR5, Class E-1 ^(c)	6.618%	06/17/39	800,000	753,044
Progress Residential Trust, Series 2021-SFR10, Class A ^(c)	2.393%	12/17/40	2,000,000	1,679,397
Star Trust, Series 2021-SFR1, Class E (1* 1MO LIBOR + 170) ^{(a)(c)}	4.694%	04/17/38	1,200,000	1,135,185
Tricon Residential Trust, Series 2022-SFR2, Class D ^(c)	6.230%	07/17/40	2,000,000	1,918,794
				<u>21,645,605</u>
Small Business - 1.1%				
Credibility Asset Securitization, Series 2021-1A, Class A ^(c)	2.390%	04/15/26	1,000,000	939,786
Credibility Asset Securitization, Series 2021-1A, Class C ^(c)	3.380%	04/15/26	1,250,000	1,134,922
FORA Financial Asset Securitization, Series 2021-1A, Class C ^(c)	3.850%	05/15/27	418,000	376,527
Newtek Small Business Loan Trust, Series 2018-1, Class A (1* Prime - 55) ^{(a)(c)}	5.700%	02/25/44	439,342	433,531
Newtek Small Business Loan Trust, Series 2018-1, Class B (1* Prime + 75) ^{(a)(c)}	7.000%	02/25/44	115,616	114,250
Newtek Small Business Loan Trust, Series 2019-01, Class A (1* Prime - 90) ^{(a)(c)}	5.350%	12/25/44	510,871	505,618
Newtek Small Business Loan Trust, Series 2022-1, Class B (1* SOFR + 375) ^{(a)(c)}	5.750%	10/25/49	1,457,653	1,445,599
OnDeck Asset Securitization Trust, Series 2021-1A, Class B ^(c)	2.280%	05/17/27	750,000	678,164
OnDeck Asset Securitization Trust, Series 2021-1A, Class C ^(c)	2.970%	05/17/27	650,000	580,972
				<u>6,209,369</u>
Student Loan - 0.8%				
College Ave Student Loans, Series 2018-A, Class B ^(c)	4.750%	12/26/47	70,493	66,027

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Student Loan - 0.8% (Continued)				
College Ave Student Loans, Series 2018-A, Class C ^(c)	5.500%	12/26/47	\$ 64,814	\$ 61,598
College Ave Student Loans, Series 2019-A, Class C ^(c)	4.460%	12/28/48	189,167	178,127
College Ave Student Loans, Series 2019-A, Class A1 (1* 1MO LIBOR + 140) ^{(a)(c)}	4.484%	12/28/48	109,884	108,595
College Ave Student Loans, Series 2021-A, Class B ^(c)	2.320%	07/25/51	617,983	541,539
College Ave Student Loans, Series 2021-A, Class D ^(c)	4.120%	07/25/51	500,000	443,657
Laurel Road Prime Student Loan, Series 2018-B, Class A2 ^(c)	3.540%	05/26/43	13,210	13,131
Laurel Road Prime Student Loan, Series 2019-A, Class A2FX ^(c)	2.730%	10/25/48	63,753	62,443
Prodigy Finance, Series 2021-1A, Class A (1* 1MO LIBOR + 125) ^{(a)(c)}	4.334%	07/25/51	586,631	572,377
SMB Private Education Loan Trust, Series 2018-C, Class B ^(c)	4.000%	11/17/42	200,000	182,702
Social Professional Loan Program, Series 2017-B, Class CFX ^{(a)(c)}	4.440%	05/25/40	150,000	147,284
Social Professional Loan Program, Series 2017-E, Class C ^(c)	4.160%	11/26/40	700,000	663,358
Social Professional Loan Program, Series 2016-E, Class C ^{(a)(c)}	4.430%	10/25/41	179,540	170,080
Social Professional Loan Program, Series 2020-A, Class BFX ^(c)	3.120%	05/15/46	425,000	353,403
Social Professional Loan Program, Series 2018-D, Class BFX ^(c)	4.140%	02/25/48	500,000	447,420
Social Professional Loan Program, Series 2019-C, Class BFX ^(c)	3.050%	11/16/48	730,000	628,130
				4,639,871
Unsecured Consumer - 6.1%				
Affirm, Inc., Series 2022-Z1, Class A ^(c)	4.550%	06/15/27	1,575,564	1,544,980
Affirm, Inc., Series 2022-Z1, Class B ^(c)	6.490%	06/15/27	1,500,000	1,421,339

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
Unsecured Consumer - 6.1% (Continued)				
Avant Loans Funding Trust, Series 2021-REV1, Class C ^(c)	2.300%	07/15/30	\$ 1,800,000	\$ 1,611,127
Freedom Financial Trust, Series 2022-3FP, Class D ^(c)	7.360%	08/20/29	2,000,000	1,924,701
Lendmark Funding Trust, Series 2020-2A, Class C ^(c)	4.690%	04/21/31	550,000	480,657
Lendmark Funding Trust, Series 2021-1A, Class C ^(c)	3.410%	11/20/31	750,000	582,779
LL ABS Trust, Series 2021-1A, Class A ^(c)	1.070%	05/15/29	949,159	910,223
LL ABS Trust, Series 2021-1A, Class B ^(c)	2.170%	05/15/29	1,500,000	1,352,259
Mariner Finance Issuance Trust, Series 2021-AA, Class D ^(c)	4.340%	03/20/36	1,000,000	825,292
Oportun Funding XIII, LLC, Series 2019-13, Class B ^(c)	3.870%	08/08/25	464,169	460,180
Oportun Funding XIV, LLC, Series 2021-A, Class C ^(c)	3.440%	03/08/28	1,850,000	1,702,002
Oportun Funding, LLC, Series 2022-1, Class C ^(c)	6.000%	06/15/29	1,000,000	954,483
Oportun Funding, LLC, Series 2021-B, Class A ^(c)	1.470%	05/08/31	1,650,000	1,464,762
Oportun Funding, LLC, Series 2021-B, Class C ^(c)	3.650%	05/08/31	650,000	587,473
Oportun Funding, LLC, Series 2021-C, Class A ^(c)	2.180%	10/08/31	2,260,000	1,994,764
Opportunity Funding LLC, Series 2021-A, Class B ^(c)	1.760%	03/08/28	1,540,000	1,415,544
Opportunity Funding, LLC, Series 2022-A, Class C ^(c)	7.400%	06/09/31	1,500,000	1,427,833
Regional Management Issuance Trust, Series 2020-1, Class A ^(c)	2.340%	10/15/30	1,600,000	1,478,024
Regional Management Issuance Trust, Series 2021-1, Class C ^(c)	3.040%	03/17/31	1,000,000	839,332
Regional Management Issuance Trust, Series 2021-2, Class C ^(c)	3.230%	08/15/33	650,000	509,468
Republic Finance, Series 2020-A, Class B ^(c)	3.540%	11/20/30	1,185,000	1,082,676

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Securitized - 67.1% (Continued)	Coupon	Maturity	Shares / Par	
			Value	Fair Value
Unsecured Consumer - 6.1% (Continued)				
Upgrade Master Pass-Through Trust, Series 2019-ST1, Class A ^(c)	4.000%	07/15/25	\$ 21,775	\$ 21,461
Upgrade Master Pass-Through Trust, Series 2019-ST3, Class A ^(c)	3.750%	11/15/25	11,668	11,657
Upstart Pass-Through Trust, Series 2020-ST6, Class A ^(c)	3.000%	01/20/27	256,436	244,609
Upstart Pass-Through Trust, Series 2021-ST2, Class A ^(c)	2.500%	04/20/27	576,944	551,230
Upstart Pass-Through Trust, Series 2021-ST4, Class A ^(c)	2.000%	07/20/27	1,650,682	1,541,435
Upstart Pass-Through Trust, Series 2021-ST10, Class A ^(c)	2.250%	01/20/30	1,431,540	1,358,180
Upstart Pass-Through Trust, Series 2022-ST1, Class A ^(c)	2.600%	03/20/30	782,948	733,918
Upstart Securitization Trust, Series 2021-ST1, Class A ^(c)	2.750%	02/20/27	421,210	401,872
Upstart Securitization Trust, Series 2021-3, Class B ^(c)	1.660%	07/20/31	500,000	460,496
Upstart Securitization Trust, Series 2022-4, Class A ^(c)	5.980%	08/20/32	2,500,000	2,465,702
Upstart Structured Pass-Through Trust, Series 2022-2A, Class A	4.250%	02/15/46	1,517,101	1,459,218
				<u>33,819,676</u>
Total Securitized (Cost \$408,364,638)				<u>\$ 373,447,114</u>

Treasury - 14.5%	Coupon	Maturity	Shares / Par	
			Value	Fair Value
U.S. Treasury Inflation-Protected Notes	0.125%	01/15/23	\$ 2,175,651	\$ 2,153,895
U.S. Treasury Notes	1.625%	02/15/26	5,000,000	4,591,602
U.S. Treasury Notes	2.250%	08/15/27	2,000,000	1,838,438
U.S. Treasury Notes	0.500%	10/31/27	10,000,000	8,371,094
U.S. Treasury Notes ^(b)	1.250%	09/30/28	6,500,000	5,532,871
U.S. Treasury Notes	0.625%	08/15/30	5,000,000	3,917,773

Diamond Hill Core Bond Fund
Schedule of Investments (Continued)
September 30, 2022 (Unaudited)

Treasury - 14.5% (Continued)	Coupon	Maturity	Shares / Par Value	Fair Value
U.S. Treasury Notes ^(b)	0.875%	11/15/30	\$ 1,000,000	\$ 796,641
U.S. Treasury STRIPS	0.000%	11/15/31	2,000,000	1,395,450
U.S. Treasury STRIPS	0.000%	02/15/33	2,000,000	1,329,219
U.S. Treasury STRIPS ^(b)	0.000%	05/15/33	600,000	394,437
U.S. Treasury STRIPS ^(b)	0.000%	08/15/34	6,000,000	3,739,852
U.S. Treasury STRIPS	0.000%	11/15/34	3,000,000	1,850,105
U.S. Treasury STRIPS	0.000%	05/15/35	3,000,000	1,813,408
U.S. Treasury STRIPS	0.000%	02/15/36	10,250,000	6,015,824
U.S. Treasury STRIPS	0.000%	02/15/37	6,500,000	3,664,838
U.S. Treasury STRIPS	0.000%	02/15/38	6,000,000	3,248,397
U.S. Treasury STRIPS	0.000%	11/15/38	6,000,000	3,118,704
U.S. Treasury Bonds	1.125%	08/15/40	11,000,000	6,813,984
U.S. Treasury Bonds	1.375%	11/15/40	9,000,000	5,818,008
U.S. Treasury STRIPS	0.000%	08/15/41	1,000,000	453,742
U.S. Treasury Bonds ^(b)	2.750%	11/15/42	1,000,000	810,117
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,281,739
U.S. Treasury Bonds	3.000%	02/15/48	3,000,000	2,525,625
U.S. Treasury Bonds	1.250%	05/15/50	16,000,000	8,955,000
Total Treasury (Cost \$97,181,160)				\$ 80,430,763
Registered Investment Companies - 6.3%			Shares	Fair Value
State Street Institutional Liquid Reserves Fund - Premier Class, 2.90% ^(f)			9,914,792	\$ 9,914,792
State Street Navigator Securities Lending Portfolio I, 3.13% ^{(f)(g)}			25,448,724	25,448,724
Total Registered Investment Companies (Cost \$35,363,050)				\$ 35,363,516
Total Investment Securities - 104.5% (Cost \$645,246,599)				\$ 581,334,920
Liabilities in Excess of Other Assets - (4.5)%				(25,242,770)
Net Assets - 100.0%				\$ 556,092,150

(a) Variable rate security. The rate shown is the effective interest rate as of September 30, 2022. The benchmark on which the rate is calculated is shown parenthetically, if applicable. Certain variable rate securities are not based on a published rate and spread but are determined by the issuer or agent and may be based on index changes, prerepayment of underlying positions and/or other variables. These securities do not indicate a reference rate and spread in their description above.

(b) All or a portion of the security is on loan. The total fair value of the securities on loan as of September 30, 2022 was \$25,529,075.

(c) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities have been deemed liquid under procedures approved by the Fund's Board of Trustees and may normally be sold to qualified institutional buyers in transactions exempt from registration. The total fair value of these securities as of 9/30/2022 was \$234,209,903, representing 42.1% of net assets.

(d) Percentage rounds to less than 0.1%.

(e) Illiquid security as determined under procedures approved by the Board of Trustees. The total fair value of these securities as of September 30, 2022 was \$9,724,411, representing 1.7% of net assets.

(f) The rate shown is the 7-day effective yield as of September 30, 2022.

(g) This security was purchased using cash collateral held from securities on loan. Securities on loan are also collateralized by various U.S. Treasury and government agency securities in the amount of \$823,293.

BV -	Besloten Vennootschap
CV -	Convertible Security
IO -	Interest Only
LIBOR -	London Interbank Offered Rate
NA -	National Association
NV -	Naamloze Vennootschap
plc -	Public Limited Company
PO -	Principal Only
PRIME-	Short-term interest rate in the banking system of the U.S.
REIT -	Real Estate Investment Trust
SA -	Societe Anonyme
SOFR -	Secured Overnight Financing Rate
TSFR -	CME Term Secured Overnight Financing Rate
UA -	Uitgesloten Aansprakelijkheid

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%

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
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%

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
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%

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
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%

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments (continued)

Diamond Hill Core Bond Fund

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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
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)

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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%

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Schedule of Investments (continued)

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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%
Money Market Funds					5.46%
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 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.