

DIAMOND HILL

INVESTED IN THE LONG RUN

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

Net Assets: \$1,501,726,382

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
35563JAB9	MultiFamily Structured Credit Risk	8.638%	07/25/41	39,250,000	\$35,629,278	2.37%
38384CW21	GNMA	7.000%	08/20/63	34,002,526	34,996,037	2.33%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	27,224,119	25,457,742	1.70%
35563GAA7	MultiFamily Structured Credit Risk	7.588%	11/25/51	18,309,400	17,700,334	1.18%
58940BAE6	Mercury Financial Credit Card Master Trust	2.500%	09/21/26	15,970,000	15,191,225	1.01%
35563JAA1	MultiFamily Structured Credit Risk	7.088%	07/25/41	16,125,340	15,058,692	1.00%
9128286Z8	U.S. Treasury Notes	1.750%	06/30/24	15,000,000	14,559,375	0.97%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	16,188,000	14,558,911	0.97%
66981PAG3	Continental Credit Card, LLC	6.010%	12/17/29	16,210,000	13,584,972	0.90%
02665UAA3	American Homes 4 Rent Trust	3.790%	10/17/36	13,575,578	13,268,289	0.88%
30331GAG6	First Help Financial, LLC	7.880%	07/15/30	12,907,000	12,531,475	0.83%
35563FAB7	MultiFamily Structured Credit Risk	9.038%	01/25/51	13,000,000	12,454,060	0.83%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/25/26	14,280,000	11,874,951	0.79%
68377WAB7	Oportun Funding, LLC	2.670%	10/08/31	13,000,000	11,679,669	0.78%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	12,000,000	11,590,669	0.77%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	11,500,000	11,432,248	0.76%
66981EAG8	A10 Securitization	4.129%	08/15/40	11,991,000	11,073,155	0.74%
53947DAJ5	LoanCore Issuer Ltd.	7.836%	04/15/34	11,250,000	10,806,322	0.72%
69354WAD8	PNMAC GMSR Issuer Trust	8.079%	08/25/25	10,700,000	10,627,935	0.71%
3133CAQK9	FHLMC	6.500%	08/01/53	10,245,725	10,406,248	0.69%
34513GAA1	FORA Financial Asset Securitization	2.620%	05/15/27	11,000,000	10,348,328	0.69%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	10,750,000	10,123,776	0.67%
58940BAU0	Mercury Financial Credit Card Master Trust	17.070%	09/20/27	10,000,000	10,080,095	0.67%
912828WE6	U.S. Treasury Notes	2.750%	11/15/23	10,000,000	9,944,922	0.66%
91282CAP6	U.S. Treasury Notes	0.125%	10/15/23	10,000,000	9,935,938	0.66%
9128285U0	U.S. Treasury Notes	2.625%	12/31/23	10,000,000	9,907,422	0.66%
38384BBT7	GNMA	5.500%	05/20/34	9,949,734	9,900,807	0.66%
61945WAC3	Mosaic Solar Loans, LLC	8.180%	09/22/53	11,000,000	9,880,167	0.66%
30322JAC0	FHF Trust	1.630%	09/15/27	10,900,000	9,803,930	0.65%
05609VAJ4	BX Trust	6.525%	09/15/36	10,000,000	9,560,767	0.64%
91282CCX7	U.S. Treasury Notes	0.375%	09/15/24	10,000,000	9,501,172	0.63%
91282CDB4	U.S. Treasury Notes	0.625%	10/15/24	10,000,000	9,495,703	0.63%
42704RAG6	HERA Commerical Mortgage Ltd.	7.294%	02/18/38	10,000,000	9,460,850	0.63%
38384AMQ3	GNMA	6.000%	05/20/53	8,989,804	9,057,417	0.60%
12434LAA2	BXMT Ltd.	6.328%	02/15/38	9,036,523	8,714,606	0.58%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	9,000,000	8,619,002	0.57%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	9,200,000	8,446,195	0.56%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	9,900,000	8,273,182	0.55%
58940BAK2	Mercury Financial Credit Card Master Trust	10.830%	03/22/27	8,000,000	7,829,974	0.52%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	8,850,000	7,744,256	0.52%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	8,000,000	7,717,468	0.51%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	9.840%	03/15/29	7,400,000	7,604,243	0.51%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	01/25/26	7,692,378	7,554,399	0.50%
3140JB4Y9	FNMA	1.694%	10/01/51	8,401,786	7,426,036	0.49%
56848MAD1	Mariner Finance Issuance Trust	5.750%	08/21/34	8,230,000	7,391,251	0.49%
50203RAB6	LHOME Mortgage Trust	3.228%	09/25/26	8,250,000	7,370,076	0.49%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	7,450,000	7,367,084	0.49%
68378NAC4	Oportun Funding, LLC	7.400%	06/09/31	7,600,000	7,243,777	0.48%

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Schedule of Investments (continued)
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05609GAJ7	BXMT Ltd.	7.586%	05/15/38	8,250,000	\$7,160,134	0.48%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	7,900,000	7,110,590	0.47%
62548QAF8	MultiFamily Connecticut Avenue	12.902%	03/25/50	7,063,000	7,080,532	0.47%
58940BAR7	Mercury Financial Credit Card Master Trust	8.040%	09/20/27	7,000,000	7,029,575	0.47%
67578KAD8	Ocwen Loan Investment Trust	3.000%	06/25/36	9,000,000	7,018,926	0.47%
224936AE4	Credit Acceptance Auto Loan Trust	7.620%	12/15/33	7,000,000	7,007,941	0.47%
68377GAD8	Oportun Funding, LLC	5.410%	05/08/31	7,650,000	6,888,649	0.46%
38384BBX8	GNMA	5.500%	05/20/34	6,806,519	6,843,652	0.46%
10638MAA8	Brean Asset Backed Securities	1.750%	10/25/61	7,923,712	6,800,983	0.45%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	7,500,000	6,774,566	0.45%
35563HAA5	MultiFamily Structured Credit Risk	9.538%	05/25/52	6,706,440	6,756,462	0.45%
025297AF9	American Credit Acceptance Receivables Trust	5.940%	06/14/27	6,750,000	6,645,013	0.44%
04681EAL1	A10 Securitization	4.409%	10/01/38	7,546,818	6,635,115	0.44%
31735JAF2	Finance of America HECM Buyout Trust	7.870%	02/25/32	8,000,000	6,634,041	0.44%
35563FAA9	MultiFamily Structured Credit Risk	7.288%	01/25/51	6,791,801	6,597,756	0.44%
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	7,250,000	6,595,448	0.44%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/30	6,526,947	6,467,364	0.43%
65254RAB2	Newtek Small Business Loan Trust	9.250%	07/25/50	6,452,625	6,412,560	0.43%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	8,826,482	6,288,701	0.42%
30319YAA6	FS Rialto Issuer Ltd.	6.647%	05/16/38	6,367,659	6,243,585	0.42%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	6,600,000	6,223,242	0.41%
3618F8LP5	GNMA	7.000%	07/20/63	6,033,344	6,205,726	0.41%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	6,700,000	6,127,883	0.41%
05609VAL9	BX Trust	7.075%	09/15/36	6,405,000	6,085,649	0.41%
53934QAC6	Reach Financial, LLC	3.540%	05/15/29	6,700,000	6,019,314	0.40%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	6,900,000	5,992,241	0.40%
77118TAC7	ROC Securities Trust	5.682%	08/25/26	6,745,000	5,924,721	0.39%
12433UAN5	BX Trust	7.489%	05/15/35	6,000,000	5,868,410	0.39%
317380AE3	Finance of America HECM Buyout Trust	6.000%	08/01/32	6,500,000	5,750,248	0.38%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	01/25/26	5,834,538	5,726,471	0.38%
95003LAA8	Wells Fargo Mortgage Trust	6.575%	02/15/40	5,989,542	5,711,293	0.38%
00489TAJ5	Acre Commercial Mortgage Trust	8.026%	12/18/37	6,000,000	5,652,102	0.38%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	6,258,267	5,512,649	0.37%
60510MAR9	Mission Lane Credit Card Master	11.950%	07/17/28	5,500,000	5,474,652	0.36%
60510MAS7	Mission Lane Credit Card Master	15.730%	07/17/28	5,500,000	5,444,941	0.36%
74969TAE0	RMF Buyout Issuance Trust	4.704%	11/25/31	6,350,000	5,390,838	0.36%
924933AA2	Veros Auto Receivables Trust	7.120%	11/15/28	5,388,011	5,379,004	0.36%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	5,500,000	5,195,395	0.35%
35563GAB5	MultiFamily Structured Credit Risk	9.288%	11/25/51	5,400,000	5,152,360	0.34%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	5,500,000	5,141,016	0.34%
68236WAD4	OnDeck Asset Securitization Trust	4.940%	05/17/27	5,500,000	5,095,348	0.34%
37186XAP0	Genesis Sales Finance Master Trust	3.770%	12/21/26	6,000,000	5,089,521	0.34%
91680YBE0	Upstart Structured Pass-Through Trust	8.540%	11/15/30	5,000,000	5,051,765	0.34%
37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	5,000,000	5,002,684	0.33%
91282CCA7	U.S. Treasury Inflation-Protected Notes	0.125%	04/15/26	5,327,162	4,996,191	0.33%
30298NAG2	FREMF Mortgage Trust	7.466%	08/25/29	5,358,559	4,965,829	0.33%
38141GYL2	Goldman Sachs Group, Inc.	0.925%	10/21/24	5,000,000	4,960,733	0.33%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	5,060,667	4,958,027	0.33%
67108SAC2	OnDeck Asset Securitization Trust	9.930%	08/19/30	5,000,000	4,949,522	0.33%
96033EAD0	Westgate Resorts	10.140%	12/20/37	4,959,426	4,938,524	0.33%
95003LAN0	Wells Fargo Mortgage Trust	9.075%	02/15/40	5,624,176	4,933,019	0.33%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	5,000,000	4,891,221	0.33%
858558AB5	Stellar Jay Ireland DAC	5.926%	10/15/41	6,788,897	4,815,840	0.32%
92512BAC7	Veros Auto Receivables Trust	3.640%	08/15/28	5,000,000	4,788,655	0.32%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	5,012,101	4,788,481	0.32%

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Schedule of Investments (continued)
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30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	4,850,000	\$4,758,298	0.32%
91282CDH1	U.S. Treasury Notes	0.750%	11/15/24	5,000,000	4,739,648	0.32%
68377FAG3	Oportun Funding, LLC	6.220%	08/08/25	4,871,877	4,730,483	0.32%
66981PAL2	Continental Credit Card, LLC	12.420%	10/15/30	5,000,000	4,661,280	0.31%
05549GAA9	BHMS Mortgage Trust	6.857%	07/15/35	4,700,000	4,616,615	0.31%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	4,664,977	4,493,430	0.30%
525919AD8	LendingPoint Asset Securitization	10.730%	02/15/30	4,920,000	4,491,590	0.30%
12434LAE4	BXMT Ltd.	6.736%	02/18/38	5,100,000	4,491,131	0.30%
48275RAA5	KKR Financial Management	6.497%	02/15/39	4,500,000	4,434,205	0.30%
12690CAG8	Credit Suisse Mortgage Trust	4.941%	04/15/36	4,575,000	4,401,575	0.29%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	4,500,000	4,400,285	0.29%
26210YAJ5	Drop Mortgage Trust	7.674%	10/15/43	5,500,000	4,395,454	0.29%
50203RAC4	LHOME Mortgage Trust	5.193%	09/25/26	5,000,000	4,322,456	0.29%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	4,350,000	4,284,501	0.29%
05606GAN1	BX Trust	9.024%	06/15/36	4,690,500	4,197,557	0.28%
3136A2TR4	FNMA	3.500%	12/25/41	4,587,887	4,124,016	0.27%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	4,187,476	4,076,848	0.27%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	4,211,298	4,061,671	0.27%
58940BAQ9	Mercury Financial Credit Card Master Trust	17.760%	06/21/27	4,000,000	4,029,792	0.27%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	4,650,000	4,024,203	0.27%
00111JAB0	ACHV ABS Trust	6.880%	05/20/30	4,000,000	3,996,826	0.27%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	4,000,000	3,990,947	0.27%
12434LAJ3	BXMT Ltd.	7.286%	02/15/38	4,725,000	3,921,679	0.26%
62547NAC3	MultiFamily Connecticut Avenue	10.902%	10/25/49	4,010,000	3,902,745	0.26%
30297VAA8	FREMF Mortgage Trust	7.468%	01/25/29	4,163,920	3,883,574	0.26%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	4,100,000	3,883,195	0.26%
3133CAQJ2	FHLMC	6.500%	08/01/53	3,791,276	3,850,675	0.26%
58940BAF3	Mercury Financial Credit Card Master Trust	3.200%	09/21/26	4,000,000	3,812,739	0.25%
35708UAC8	FREMF Mortgage Trust	7.716%	11/25/24	3,844,388	3,763,516	0.25%
61747YEB7	Morgan Stanley	0.791%	01/22/25	3,800,000	3,717,091	0.25%
53946XAA1	Lobel Automobile Receivables Trust	6.970%	07/15/26	3,664,904	3,645,420	0.24%
69354WAF3	PNMAC GMSR Issuer Trust	9.538%	05/25/27	3,625,000	3,611,400	0.24%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	3,800,000	3,570,019	0.24%
00161AAA0	ACM Auto Trust	7.970%	06/20/30	3,523,066	3,535,065	0.24%
46647PCT1	JPMorgan Chase & Co.	1.561%	12/10/25	3,700,000	3,493,575	0.23%
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	3,500,000	3,487,834	0.23%
501895AC0	LHOME Mortgage Trust	4.458%	06/25/26	4,000,000	3,481,024	0.23%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	3,600,000	3,479,902	0.23%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	3,650,000	3,478,116	0.23%
68377HAA2	Oportun Funding, LLC	5.940%	10/09/29	3,478,371	3,466,373	0.23%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	3,500,000	3,439,697	0.23%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	7.073%	07/15/25	3,476,136	3,414,886	0.23%
05549GAG6	BHMS Mortgage Trust	7.107%	07/15/35	3,500,000	3,393,010	0.23%
68377WAC5	Oportun Funding, LLC	3.610%	10/08/31	3,750,000	3,334,676	0.22%
37045XDD5	General Motors Financial Co.	1.250%	01/08/26	3,700,000	3,328,479	0.22%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	3,500,000	3,305,653	0.22%
37186XQA8	Genesis Sales Finance Master Trust	5.590%	12/21/26	4,000,000	3,287,142	0.22%
30310WAF8	FREMF Mortgage Trust	7.266%	04/25/26	3,526,182	3,267,364	0.22%
78432WAA1	SFO Commerical Mortgage Trust	6.574%	05/15/38	3,600,000	3,259,719	0.22%
26210YAA4	Drop Mortgage Trust	6.574%	10/15/43	3,500,000	3,246,565	0.22%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	3,500,000	3,188,793	0.21%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	06/17/30	3,282,136	3,183,919	0.21%
04681EAN7	A10 Securitization	4.937%	10/01/38	3,575,985	3,089,524	0.21%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	3,250,000	3,063,660	0.20%
68377WAD3	Oportun Funding, LLC	5.570%	10/08/31	3,500,000	3,063,234	0.20%

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12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	3,588,000	\$3,045,838	0.20%
20824CAB1	Conn Funding II, L.P.	10.000%	01/17/28	3,080,000	3,011,543	0.20%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	3,000,000	2,984,827	0.20%
41975AAJ1	Hawaii Hotel Trust	7.428%	05/15/38	3,000,000	2,933,877	0.20%
74368CBA1	Protective Life Global Funding	0.473%	01/12/24	2,945,000	2,889,007	0.19%
95003LAJ9	Wells Fargo Mortgage Trust	7.225%	02/15/40	3,119,981	2,884,422	0.19%
21134LAC2	Continental Credit Card, LLC	6.160%	08/15/26	3,000,000	2,882,461	0.19%
29449WAK3	Equitable Financial Life	1.100%	11/12/24	3,050,000	2,878,547	0.19%
46647PCM6	JPMorgan Chase & Co.	0.768%	08/09/25	3,000,000	2,850,092	0.19%
74331AAA0	Progress Residential Trust	2.687%	10/17/36	2,936,730	2,827,624	0.19%
12434LAL8	BXMT Ltd.	7.386%	02/15/38	3,500,000	2,771,478	0.18%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	3,000,000	2,769,190	0.18%
02530QAF4	American Credit Acceptance Receivables Trust	5.220%	08/13/27	2,800,000	2,760,999	0.18%
69357XAA9	PFP Ltd.	6.427%	08/09/37	2,792,930	2,752,293	0.18%
30308EAG0	FREMF Mortgage Trust	7.266%	06/25/28	3,078,461	2,736,597	0.18%
12530BAD1	Cascade Funding Mortgage Trust	3.849%	10/27/31	3,000,000	2,732,353	0.18%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	3,000,000	2,727,785	0.18%
87276VAG0	TPG Real Estate Finance	7.528%	10/17/34	2,750,000	2,695,000	0.18%
69290LAC1	PFP Ltd.	6.577%	04/14/38	2,709,164	2,679,886	0.18%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	2,750,000	2,678,969	0.18%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	3,000,000	2,670,969	0.18%
05493JAJ0	BDS Ltd.	7.326%	01/18/36	2,750,000	2,636,392	0.18%
172967ND9	Citigroup, Inc.	1.281%	11/03/25	2,750,000	2,601,748	0.17%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	3,000,000	2,591,264	0.17%
37187PAE1	Genesis Private Label Amortization Trust	9.760%	07/20/30	2,625,000	2,556,004	0.17%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	3,000,000	2,551,535	0.17%
22534NAC2	Credibility Asset Securitization	5.930%	04/15/26	2,676,000	2,542,642	0.17%
65254BAB7	Newtek Small Business Loan Trust	8.750%	10/25/49	2,553,964	2,519,665	0.17%
56847MAC4	Mariner Finance Issuance Trust	4.010%	07/20/32	2,560,000	2,499,616	0.17%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	4,000,000	2,473,651	0.17%
501894AC3	LHOME Mortgage Trust	4.458%	02/25/26	2,750,000	2,450,322	0.16%
14369GAJ9	CarNow Auto Receivables Trust	5.120%	07/15/27	2,500,000	2,434,232	0.16%
86744WAC3	Helios Issuer, LLC	6.000%	11/22/49	2,856,709	2,421,582	0.16%
34513GAB9	FORA Financial Asset Securitization	2.970%	05/15/27	2,600,000	2,416,183	0.16%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	2,500,000	2,403,810	0.16%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	2,566,586	2,392,165	0.16%
69290LAJ6	PFP Ltd.	7.827%	04/14/38	2,499,875	2,381,151	0.16%
75907QAB4	Regional Management Issuance Trust	3.230%	10/15/30	2,500,000	2,323,505	0.16%
30322JAA4	FHF Trust	0.830%	12/15/26	2,401,114	2,297,154	0.15%
35563GAC3	MultiFamily Structured Credit Risk	12.138%	11/25/51	2,500,000	2,295,469	0.15%
35709BAC9	FREMF Mortgage Trust	7.116%	07/25/28	2,503,081	2,216,890	0.15%
14369GAG5	CarNow Auto Receivables Trust	3.640%	02/17/26	2,250,000	2,211,996	0.15%
74331AAC6	Progress Residential Trust	2.937%	10/17/36	2,300,000	2,210,826	0.15%
48275RAC1	KKR Real Estate Finance Trust	6.727%	02/15/39	2,250,000	2,141,068	0.14%
74969TAA8	RMF Buyout Issuance Trust	1.259%	11/25/31	2,239,770	2,138,170	0.14%
69290LAL1	PFP Ltd.	8.427%	04/14/38	2,249,888	2,136,871	0.14%
30296DAG6	FREMF Mortgage Trust	7.366%	01/25/28	2,254,710	2,124,039	0.14%
91682CAA5	Upstart Pass-Through Trust	2.500%	04/20/27	2,179,584	2,107,312	0.14%
3136ADQF9	FNMA	3.000%	05/25/42	2,258,557	2,099,384	0.14%
91680YBD2	Upstart Structured Pass-Through Trust	7.010%	11/15/30	2,089,524	2,090,762	0.14%
04047AAC8	Arivo Acceptance Auto Loan Receivables Trust	2.020%	02/16/27	2,223,000	2,086,806	0.14%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	2,350,000	2,067,659	0.14%
35708AAG3	FREMF Mortgage Trust	7.266%	10/25/25	2,133,604	2,047,244	0.14%
3140KEKW7	FNMA	2.205%	08/01/50	2,212,396	2,033,018	0.14%
46591HBZ2	Chase Mortgage Finance Corp.	6.838%	02/25/50	2,227,095	1,983,025	0.13%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
40439HAE9	Holiday Inn Timeshare Trust	6.500%	10/09/39	2,140,521	\$1,972,677	0.13%
78472JAF0	SPS Servicer Advance Receivables	2.130%	11/15/55	2,213,000	1,953,818	0.13%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	2,000,000	1,939,889	0.13%
000299AD9	A10 Securitization	3.781%	08/15/40	1,936,889	1,933,726	0.13%
69357XAG6	PFP Ltd.	7.227%	08/09/37	2,000,000	1,918,930	0.13%
30297XAG1	FREMF Mortgage Trust	7.566%	02/25/29	2,045,713	1,918,114	0.13%
61747YEA9	Morgan Stanley	0.790%	05/30/25	2,000,000	1,917,563	0.13%
95003LAL4	Wells Fargo Mortgage Trust	7.925%	02/15/40	2,138,008	1,912,277	0.13%
822866AG4	Shelter Growth Capital Partners, LLC	7.575%	09/15/36	2,000,000	1,905,180	0.13%
10638AAB2	Brean Asset Backed Securities	5.250%	01/25/63	2,250,000	1,901,428	0.13%
78016EZX8	Royal Bank of Canada	0.750%	10/07/24	2,000,000	1,896,004	0.13%
254709AL2	Discover Financial Services	3.750%	03/04/25	1,949,000	1,868,515	0.12%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	6.536%	07/15/36	1,904,000	1,857,072	0.12%
00489TAL0	Acre Commercial Mortgage Trust	8.526%	12/18/37	2,000,000	1,847,930	0.12%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	2,451,831	1,809,515	0.12%
66981EAE3	A10 Securitization	3.363%	08/15/40	1,844,654	1,805,447	0.12%
071813CE7	Baxter International, Inc.	0.868%	12/01/23	1,800,000	1,778,342	0.12%
000876AD4	ACHV ABS Trust	8.360%	08/19/30	1,750,000	1,772,714	0.12%
46591HBK5	J.P. Morgan Wealth Management	6.588%	03/25/51	1,873,007	1,754,849	0.12%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	1,787,632	1,750,064	0.12%
51507KAB2	Lendmark Funding Trust	3.540%	04/21/31	2,000,000	1,741,392	0.12%
51889RAC3	Laurel Road Prime Student Loan	3.000%	10/25/48	1,842,377	1,682,164	0.11%
05493JAL5	BDS Ltd.	7.676%	01/18/36	1,750,000	1,676,071	0.11%
14040HCK9	Capital One Financial Corp.	1.343%	12/06/24	1,700,000	1,675,563	0.11%
04002PAA2	AREIT CRE Trust	6.416%	11/17/38	1,690,916	1,663,635	0.11%
74368CBF0	Protective Life Global Funding	0.781%	07/05/24	1,700,000	1,629,091	0.11%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	1,657,760	1,597,336	0.11%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	1,675,000	1,575,198	0.11%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,850,000	1,557,627	0.10%
12597UAD9	CIG Auto Receivables Trust	2.350%	01/12/26	1,524,601	1,522,206	0.10%
30319YAC2	FS Rialto Issuer Ltd.	6.977%	05/16/38	1,586,500	1,496,571	0.10%
74969VAC9	RMF Proprietary Issuance Trust	2.125%	09/25/61	2,603,371	1,489,846	0.10%
00111JAC8	ACHV ABS Trust	7.270%	05/20/30	1,450,000	1,456,028	0.10%
30296JAC2	FREMF Mortgage Trust	7.366%	02/25/25	1,494,342	1,455,623	0.10%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	1,644,225	1,453,550	0.10%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	1,662,000	1,444,321	0.10%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,600,000	1,413,292	0.09%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	2,600,000	1,407,402	0.09%
31735JAD7	Finance of America HECM Buyout Trust	5.084%	02/25/32	1,600,000	1,384,458	0.09%
65252XAA3	Newtek Small Business Loan Trust	7.600%	12/25/44	1,404,705	1,382,963	0.09%
68378NAD2	Oportun Funding, LLC	8.500%	06/09/31	1,500,000	1,378,396	0.09%
04685A2L4	Athene Global Funding	2.500%	01/14/25	1,450,000	1,372,194	0.09%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	1,500,000	1,352,469	0.09%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	1,507,296	1,349,048	0.09%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	1,869,159	1,337,221	0.09%
29253EAF9	Post Road Equipment Finance	4.360%	03/15/29	1,340,000	1,316,977	0.09%
78485WAC3	Starwood Commercial Mortgage Trust	6.736%	07/15/38	1,367,000	1,313,442	0.09%
46591HBM1	J.P. Morgan Wealth Management	7.088%	03/25/51	1,413,661	1,282,433	0.09%
44644MAH4	Huntington National Bank	5.699%	11/18/25	1,300,000	1,275,057	0.09%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	1,394,000	1,266,446	0.08%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	11.043%	09/17/37	1,250,000	1,238,519	0.08%
12327BAC0	Business Jet Securities, LLC	5.067%	04/15/36	1,312,746	1,222,674	0.08%
74256LEQ8	Principal Life Global Funding II	0.750%	08/23/24	1,265,000	1,200,154	0.08%
65252MAB5	Newtek Small Business Loan Trust	9.250%	02/25/44	1,198,813	1,188,695	0.08%
61946NAA6	Mosaic Solar Loans, LLC	2.100%	04/20/46	1,387,537	1,184,076	0.08%

DIAMOND HILL

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Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
19424KAE3	College Ave Student Loans	4.120%	07/25/51	1,250,000	\$1,159,023	0.08%
59217GEP0	Met Life Global Funding I	0.700%	09/27/24	1,200,000	1,138,347	0.08%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,600,000	1,118,979	0.07%
91683KAA6	Upstart Pass-Through Trust	1.850%	09/20/29	1,137,185	1,106,045	0.07%
75907VAD9	Regional Management Issuance Trust	5.070%	03/17/31	1,300,000	1,100,306	0.07%
822866AA7	Shelter Growth Capital Partners, LLC	6.505%	09/15/36	1,111,403	1,096,913	0.07%
30296TAG1	FREMF Mortgage Trust	7.166%	03/25/25	1,126,443	1,076,610	0.07%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	1,200,000	1,043,735	0.07%
14732FAC6	Cascade Manufactured Housing Asset Trust	5.985%	11/25/44	1,100,000	1,034,812	0.07%
3136AWFA0	FNMA	4.000%	03/25/53	1,027,831	996,476	0.07%
10638JAD9	Brean Asset Backed Securities	3.000%	07/25/62	1,442,255	995,151	0.07%
29278NAN3	Energy Transfer Operating, LP	5.500%	06/01/27	1,000,000	994,180	0.07%
25179MBC6	Devon Energy Corp.	5.250%	09/15/24	1,000,000	993,702	0.07%
38141GZE7	Goldman Sachs Group, Inc.	1.217%	12/06/23	1,000,000	988,070	0.07%
233851DX9	Mercedes-Benz Financing	2.700%	06/14/24	1,000,000	977,151	0.07%
55389TAD3	MVW Own Trust	3.170%	01/22/41	1,067,948	952,770	0.06%
14040HCM5	Capital One Financial Corp.	2.636%	03/03/26	1,000,000	945,110	0.06%
30306MAG4	FREMF Mortgage Trust	7.416%	12/25/24	968,352	943,082	0.06%
66981EAJ2	A10 Securitization	5.465%	08/15/40	1,050,000	932,350	0.06%
61946NAB4	Mosaic Solar Loans, LLC	3.100%	04/20/46	1,110,030	916,196	0.06%
29278NAH6	Energy Transfer Operating, LP	4.500%	04/15/24	925,000	916,053	0.06%
46591HCF5	Chase Auto Credit Linked Notes	1.009%	02/26/29	963,297	915,426	0.06%
44891ACG0	Hyundai Capital America	5.650%	06/26/26	900,000	898,118	0.06%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	998,241	890,791	0.06%
78016FZY3	Royal Bank of Canada	4.950%	04/25/25	900,000	890,254	0.06%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	1,057,363	885,865	0.06%
716973AB8	Pfizer, Inc.	4.450%	05/19/26	900,000	885,462	0.06%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	1,000,000	883,821	0.06%
742855AA7	Prodigy Finance	6.679%	07/25/51	888,377	877,251	0.06%
86745YAC8	Helios Issuer, LLC	6.000%	08/22/50	1,000,000	873,618	0.06%
438127AA0	Honda Motor Co.	2.271%	03/10/25	900,000	859,563	0.06%
89114TZE5	Toronto-Dominion Bank (The)	0.700%	09/10/24	900,000	856,033	0.06%
76971EAE4	RMF Buyout Issuance Trust	3.630%	10/25/50	1,000,000	832,759	0.06%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	819,400	817,773	0.05%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	900,169	801,043	0.05%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	958,038	799,414	0.05%
75907VAB3	Regional Management Issuance Trust	2.420%	03/17/31	895,000	796,269	0.05%
89788MAF9	Truist Financial Corp.	5.215%	06/09/25	800,000	779,992	0.05%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	811,690	766,865	0.05%
82650TAD9	Sierra Receivables Funding	9.220%	06/20/40	771,875	765,018	0.05%
46591HCG3	Chase Auto Credit Linked Notes	2.102%	02/26/29	802,747	761,422	0.05%
64952WEJ8	New York Life Global Funding	0.900%	10/29/24	800,000	758,598	0.05%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	807,389	743,253	0.05%
25466AAJ0	Discover Bank	3.450%	07/27/26	801,000	733,427	0.05%
91834PAE5	VMC Finance, LLC	6.986%	09/15/36	729,322	725,882	0.05%
30260WAA9	FHF Trust	1.270%	03/15/27	743,506	717,087	0.05%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	776,000	714,122	0.05%
89352HBB4	TransCanada Pipeline Ltd.	1.000%	10/12/24	750,000	711,270	0.05%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	1,043,811	705,827	0.05%
22551EAAA	Credito Real USA Auto Receivable	1.350%	02/16/27	673,281	666,431	0.04%
12327FAC1	Business Jet Securities, LLC	7.142%	11/15/35	679,573	658,982	0.04%
96034LAE1	Westgate Resorts	6.213%	03/20/34	650,659	642,104	0.04%
3137H4KF6	FHLMC	2.000%	12/25/51	1,163,171	609,331	0.04%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	625,077	569,997	0.04%
65252MAA7	Newtek Small Business Loan Trust	7.950%	02/25/44	544,915	538,151	0.04%

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Diamond Hill Short Duration Securitized Bond Fund
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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
25273CAC4	Diamond Resorts Owner Trust	2.700%	11/21/33	587,572	\$534,271	0.04%
61947DAD1	Mosaic Solar Loans, LLC	3.710%	12/20/46	620,264	521,846	0.04%
38375BXT4	GNMA	5.785%	10/20/62	521,359	519,555	0.03%
55282XAJ9	MF1 Multifamily Housing Mortgage Trust	7.836%	07/15/36	500,000	487,039	0.03%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	513,176	484,582	0.03%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	494,914	476,245	0.03%
89114TZK1	Toronto-Dominion Bank (The)	1.250%	12/13/24	500,000	473,143	0.03%
31395NXE2	FNMA	6.052%	07/25/36	465,898	467,075	0.03%
00178UAH2	AMSR Trust	4.000%	07/17/37	500,000	461,780	0.03%
233331BG1	DTE Energy Co.	1.050%	06/01/25	500,000	460,992	0.03%
025816CS6	American Express Co.	2.550%	03/04/27	500,000	454,648	0.03%
48128U2Q1	JPMorgan Chase Bank, NA	2.280%	12/26/28	465,732	453,362	0.03%
35137LAG0	Fox Corp.	4.030%	01/25/24	450,000	446,438	0.03%
38375BZS4	GNMA	5.770%	10/20/62	441,353	438,971	0.03%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	448,089	418,784	0.03%
3137BRZK4	FHLMC	6.403%	11/15/37	417,061	413,057	0.03%
74362YAA0	Prosper Marketplace Issuance Trust	0.000%	07/15/25	81,061,702	400,039	0.03%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	02/15/29	382,418	369,654	0.02%
31335AJA7	FHLMC	5.500%	06/01/41	360,441	367,732	0.02%
46647PBS4	JPMorgan Chase & Co.	0.653%	09/16/24	350,000	349,286	0.02%
40439HAD1	Holiday Inn Timeshare Trust	5.500%	10/09/39	375,530	347,243	0.02%
252722AD5	Diamond Resorts Owner Trust	5.250%	02/20/32	366,234	345,090	0.02%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	377,756	337,750	0.02%
3136A0K48	FNMA	5.952%	09/25/41	331,951	324,091	0.02%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	344,946	323,554	0.02%
24703TAE6	Dell International, LLC / EMC Corp.	4.900%	10/01/26	300,000	294,632	0.02%
60920LAQ7	Mondelez International, Inc.	0.750%	09/24/24	300,000	284,621	0.02%
25273CAD2	Diamond Resorts Owner Trust	3.830%	11/21/33	312,539	282,034	0.02%
55284JAL3	MF1 Multifamily Housing Mortgage Trust	8.388%	02/19/37	300,000	276,775	0.02%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	283,736	275,634	0.02%
05972AAJ9	Bancorp Commercial Mortgage Trust (The)	9.086%	08/15/32	273,383	270,865	0.02%
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	265,179	262,660	0.02%
31395UML2	FHLMC	5.753%	05/15/35	253,060	248,544	0.02%
38380LRX3	GNMA	1.545%	03/20/69	14,844,021	242,841	0.02%
31396JFX8	FHLMC	5.703%	03/15/36	232,653	227,713	0.02%
62548QAB7	MultiFamily Connecticut Avenue	7.352%	03/25/50	215,632	214,368	0.01%
31396LTA8	FNMA	5.782%	11/25/36	201,461	197,683	0.01%
21134LAA6	Continental Credit Card, LLC	3.830%	08/15/26	193,436	193,079	0.01%
31398STC7	FNMA	5.902%	12/25/40	194,843	189,307	0.01%
20268KAD2	CommonBond Student Loan Trust	4.440%	09/25/42	227,751	187,150	0.01%
3137ACUF4	FHLMC	5.803%	07/15/41	186,611	183,389	0.01%
252722AB9	Diamond Resorts Owner Trust	3.530%	02/20/32	186,095	176,778	0.01%
3136A3D24	FNMA	5.802%	02/25/42	142,105	139,296	0.01%
31364JZN6	FNMA	0.000%	04/25/29	144,196	130,450	0.01%
3136A5TH9	FNMA	5.922%	04/25/42	99,568	98,052	0.01%
3137B9GS8	FHLMC	5.703%	07/15/43	80,052	78,988	0.01%
38375UWR7	GNMA	4.869%	05/20/66	74,161	73,580	0.01%
38375B2M3	GNMA	0.458%	05/20/63	12,593,257	55,519	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	1,206,511	54,165	0.00%
3137AFGG1	FHLMC	5.753%	01/15/41	50,676	50,285	0.00%
3136AKUA9	FNMA	4.000%	08/25/44	381,713	44,086	0.00%
31282YEU9	FHLMC	1.297%	05/15/36	427,076	41,941	0.00%
38380LDK6	GNMA	0.459%	05/20/68	7,137,628	41,623	0.00%
38379JUK5	GNMA	4.000%	03/20/42	825,928	23,552	0.00%
31398PWQ8	FNMA	1.148%	05/25/40	265,648	21,713	0.00%

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Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
38376RYT7	GNMA	0.000%	08/20/66	10,749,945	\$13,009	0.00%
46591HAQ3	JPMorgan Chase Bank, NA	1.886%	01/25/28	12,221	12,178	0.00%
38061LAA7	Gold Key Resorts, LLC	3.220%	03/17/31	6,178	6,131	0.00%
17307GLA4	Citigroup Mortgage Loan Trust, Inc.	4.098%	08/25/34	3,754	3,577	0.00%
Money Market Funds						7.67%
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class			115,119,854	\$115,142,878	7.67%

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.