

# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments**  
**Diamond Hill Short Duration Securitized Bond Fund**  
**31 January 2024**

**Net Assets: \$1,661,940,182**

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
35563JAB9	MultiFamily Structured Credit Risk	8.695%	07/25/41	39,250,000	\$34,471,776	2.07%
38384CW21	GNMA	7.000%	08/20/63	28,924,680	31,093,640	1.87%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	27,224,119	26,122,459	1.57%
35563GAA7	MultiFamily Structured Credit Risk	7.645%	11/25/51	18,096,575	17,644,662	1.06%
00201QAC3	Antler Mortgage Trust	5.438%	05/25/25	16,188,000	15,065,921	0.91%
873059AB5	TVC Mortgage Trust	9.500%	11/25/27	15,000,000	15,053,444	0.91%
35563FAB7	MultiFamily Structured Credit Risk	9.095%	01/25/51	15,500,000	14,918,925	0.90%
35563JAA1	MultiFamily Structured Credit Risk	7.145%	07/25/41	15,818,612	14,909,591	0.90%
9128286Z8	U.S. Treasury Notes	1.750%	06/30/24	15,000,000	14,789,648	0.89%
66981PAG3	Continental Credit Card, LLC	6.010%	12/17/29	16,210,000	14,194,595	0.85%
02665UAA3	American Homes 4 Rent	3.790%	10/17/36	13,444,235	13,254,867	0.80%
224092AA4	CPF IV, LLC	7.480%	03/15/32	12,959,158	13,012,810	0.78%
30331GAG6	First Help Financial, LLC	7.880%	07/15/30	12,907,000	12,730,555	0.77%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/25/26	14,280,000	12,558,393	0.76%
68377WAB7	Oportun Funding, LLC	2.670%	10/08/31	13,000,000	11,969,617	0.72%
66981EAG8	A10 Securitization	4.129%	08/15/40	11,991,000	11,967,018	0.72%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	12,000,000	11,874,469	0.71%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	11,500,000	11,536,269	0.69%
91282CCA7	U.S. Treasury Inflation-Protected Notes	0.125%	04/15/26	11,709,100	11,209,329	0.67%
3133CAQK9	FHLMC	6.500%	08/01/53	10,172,749	10,543,361	0.63%
34513GAA1	FORA Financial Asset Securitization	2.620%	05/15/27	11,000,000	10,483,695	0.63%
61945WAC3	Mosaic Solar Loans, LLC	8.180%	09/22/53	11,000,000	10,475,403	0.63%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	10,750,000	10,324,117	0.62%
58940BAU0	Mercury Financial Credit Card Master Trust	17.070%	09/20/27	10,000,000	10,180,710	0.61%
30322JAC0	FHF Trust	1.630%	09/15/27	10,900,000	10,104,918	0.61%
38384BBT7	GNMA	5.500%	05/20/34	9,661,996	9,769,094	0.59%
91282CCX7	U.S. Treasury Notes	0.375%	09/15/24	10,000,000	9,718,359	0.58%
3136AGDJ8	FNMA	3.500%	09/25/33	10,157,158	9,713,458	0.58%
91282CDB4	U.S. Treasury Notes	0.625%	10/15/24	10,000,000	9,702,734	0.58%
588926AE5	Merchants Fleet Funding, LLC	10.800%	05/20/36	9,640,000	9,615,224	0.58%
00161CAB4	ACM Auto Trust	11.400%	01/21/31	9,500,000	9,559,375	0.58%
42704RAG6	HERA Commercial Mortgage Ltd.	7.423%	02/18/38	10,000,000	9,538,810	0.57%
912828P46	U.S. Treasury Notes	1.625%	02/15/26	10,000,000	9,500,000	0.57%
00178CAB5	AMCR ABS Trust	8.700%	01/21/31	9,228,000	9,357,366	0.56%
38384FAK8	GNMA	6.500%	08/20/34	8,902,585	9,224,529	0.56%
89616LAA0	Tricolor Auto Securitization Trust	6.610%	10/15/27	9,000,000	9,006,844	0.54%
38384AMQ3	GNMA	6.000%	05/20/53	8,663,596	8,860,731	0.53%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	9,200,000	8,841,418	0.53%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	9,000,000	8,791,962	0.53%
3618F8SP8	GNMA	7.000%	08/20/63	8,573,835	8,760,055	0.53%
62547NAC3	MultiFamily Connecticut Avenue	10.959%	10/25/49	8,960,000	8,691,291	0.52%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	9,900,000	8,686,473	0.52%
62548QAF8	MultiFamily Connecticut Avenue	12.952%	03/25/50	8,563,000	8,467,895	0.51%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	8,850,000	8,113,793	0.49%
58940BAK2	Mercury Financial Credit Card Master Trust	10.830%	03/22/27	8,000,000	7,950,832	0.48%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	8,000,000	7,897,359	0.48%
56848MAD1	Mariner Finance Issuance Trust	5.750%	08/21/34	8,230,000	7,700,035	0.46%
50203RAB6	LHOME Mortgage Trust	3.228%	09/25/26	8,250,000	7,683,016	0.46%

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**Schedule of Investments (continued)**  
**Diamond Hill Short Duration Securitized Bond Fund**  
**31 January 2024**

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	7,927,500	\$7,433,316	0.45%
68378NAC4	Oportun Funding, LLC	7.400%	06/09/31	7,600,000	7,413,694	0.45%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	7,900,000	7,366,545	0.44%
67578KAD8	Ocwen Loan Investment Trust	3.000%	06/25/36	9,000,000	7,349,646	0.44%
3140JB4Y9	FNMA	1.694%	10/01/51	8,083,421	7,300,645	0.44%
10638BAA2	Brean Asset Backed Securities	4.500%	03/25/78	8,000,000	7,278,772	0.44%
224936AE4	Credit Acceptance Auto Loan Trust	7.620%	12/15/33	7,000,000	7,163,266	0.43%
12434LAA2	BXMT Ltd.	6.376%	02/15/38	7,456,613	7,116,226	0.43%
58940BAR7	Mercury Financial Credit Card Master Trust	8.040%	09/20/27	7,000,000	7,084,472	0.43%
68377GAD8	Oportun Funding, LLC	5.410%	05/08/31	7,650,000	7,070,965	0.43%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	7,500,000	7,019,330	0.42%
31735JAF2	Finance of America HECM Buyout Trust	7.870%	02/25/32	8,000,000	7,015,862	0.42%
37186XAP0	Genesis Sales Finance Master Trust	3.770%	12/21/26	8,000,000	6,991,232	0.42%
05601DAC7	Brex Commercial Charge Card Master Trust	4.630%	07/15/25	7,000,000	6,962,719	0.42%
35563HAA5	MultiFamily Structured Credit Risk	9.595%	05/25/52	6,664,593	6,747,828	0.41%
025297AF9	American Credit Acceptance Receivables Trust	5.940%	06/14/27	6,750,000	6,741,120	0.41%
38384BBX8	GNMA	5.500%	05/20/34	6,609,687	6,730,113	0.41%
05609VAJ4	BX Trust	6.548%	09/15/36	6,835,000	6,714,821	0.40%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	8,281,773	6,707,087	0.40%
05609GAJ7	BXMT Ltd.	7.726%	05/15/38	8,250,000	6,692,004	0.40%
04681EAL1	A10 Securitization	4.409%	10/01/38	7,546,818	6,687,054	0.40%
224092AC0	CPF IV, LLC	7.560%	03/15/32	7,000,000	6,585,194	0.40%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	6,600,000	6,365,123	0.38%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	6,700,000	6,296,277	0.38%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	6,900,000	6,229,134	0.37%
53934QAC6	Reach Financial, LLC	3.540%	05/15/29	6,700,000	6,207,506	0.37%
77118TAC7	ROC Securities Trust	5.682%	08/25/26	6,745,000	6,147,794	0.37%
317380AE3	Finance of America HECM Buyout Trust	6.000%	08/01/32	6,500,000	6,032,060	0.36%
00161CAA6	ACM Auto Trust	7.710%	01/21/31	6,000,000	6,018,750	0.36%
3617YTKJ5	GNMA	5.000%	08/20/52	6,141,104	6,004,132	0.36%
65254RAB2	Newtek Small Business Loan Trust	9.250%	07/25/50	5,995,102	5,969,585	0.36%
12433UAN5	BX Trust	7.629%	05/15/35	6,000,000	5,932,500	0.36%
35563FAA9	MultiFamily Structured Credit Risk	7.345%	01/25/51	6,087,559	5,920,344	0.36%
588926AD7	Merchants Fleet Funding, LLC	8.200%	05/20/36	5,700,000	5,782,313	0.35%
00489TAJ5	Acre Commercial Mortgage Trust	8.049%	12/18/37	6,000,000	5,700,954	0.34%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	6,253,721	5,681,668	0.34%
53949FAA7	Lobel Automobile Receivables Trust	7.590%	04/16/29	5,607,894	5,648,328	0.34%
60510MAR9	Mission Lane Credit Card Master	11.950%	07/17/28	5,500,000	5,540,388	0.33%
60510MAS7	Mission Lane Credit Card Master	15.730%	07/17/28	5,500,000	5,539,007	0.33%
00092CAE2	ACHV ABS Trust	10.500%	11/25/30	5,500,000	5,475,292	0.33%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	01/25/26	5,658,369	5,441,178	0.33%
74969TAE0	RMF Buyout Issuance Trust	4.704%	11/25/31	6,350,000	5,430,229	0.33%
68377WAD3	Oportun Funding, LLC	5.570%	10/08/31	6,275,000	5,423,963	0.33%
3618F8LP5	GNMA	7.000%	07/20/63	5,299,248	5,414,345	0.33%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	5,500,000	5,367,728	0.32%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	5,500,000	5,343,018	0.32%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	9.840%	03/15/29	5,700,000	5,333,266	0.32%
68236WAD4	OnDeck Asset Securitization Trust	4.940%	05/17/27	5,500,000	5,326,973	0.32%
95003LAA8	Wells Fargo Mortgage Trust	6.626%	02/15/40	5,408,638	5,273,422	0.32%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/30	5,279,412	5,247,401	0.32%
35563GAB5	MultiFamily Structured Credit Risk	9.345%	11/25/51	5,400,000	5,152,453	0.31%
37186XAQ8	Genesis Sales Finance Master Trust	5.590%	12/21/26	6,000,000	5,126,180	0.31%
95003LAN0	Wells Fargo Mortgage Trust	9.098%	02/15/40	5,680,000	5,064,943	0.30%
91680YBE0	Upstart Structured Pass-Through Trust	8.540%	11/15/30	5,000,000	5,058,721	0.30%
00092CAB8	ACHV ABS Trust	7.240%	11/25/30	5,000,000	5,054,697	0.30%

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**Schedule of Investments (continued)**  
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37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	5,000,000	\$5,038,913	0.30%
20824DAA1	Conn Funding II, L.P.	7.050%	01/16/29	5,000,000	5,010,117	0.30%
67108SAC2	OnDeck Asset Securitization Trust	9.930%	08/19/30	5,000,000	5,002,543	0.30%
38141GYL2	Goldman Sachs Group, Inc.	5.846%	10/21/24	5,000,000	5,002,500	0.30%
30298NAG2	FREMF Mortgage Trust	7.709%	08/25/29	5,356,104	4,985,563	0.30%
30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	4,850,000	4,958,833	0.30%
66981PAL2	Continental Credit Card, LLC	12.420%	10/15/30	5,000,000	4,923,443	0.30%
35563JAC7	MultiFamily Structured Credit Risk	10.845%	07/25/41	6,154,000	4,869,075	0.29%
91282CDH1	U.S. Treasury Notes	0.750%	11/15/24	5,000,000	4,840,430	0.29%
858558AB5	Stellar Jay Ireland DAC	5.926%	10/15/41	6,028,165	4,831,878	0.29%
92512BAC7	Veros Auto Receivables Trust	3.640%	08/15/28	5,000,000	4,826,437	0.29%
26210YAJ5	Drop Mortgage Trust	7.697%	10/15/43	5,500,000	4,702,500	0.28%
30333LAE8	First Help Financial, LLC	9.503%	10/15/30	4,500,000	4,684,444	0.28%
50203RAC4	LHOME Mortgage Trust	5.193%	09/25/26	5,000,000	4,653,235	0.28%
96033EAD0	Westgate Resorts	10.140%	12/20/37	4,539,932	4,579,694	0.28%
68377BAD9	Oportun Funding, LLC	5.400%	03/08/28	4,861,815	4,570,005	0.28%
12434LAE4	BXMT Ltd.	6.876%	02/18/38	5,250,000	4,561,520	0.27%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	4,350,000	4,353,256	0.26%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	4,650,000	4,202,831	0.25%
525919AD8	LendingPoint Asset Securitization	10.730%	02/15/30	4,920,000	4,161,512	0.25%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	01/25/26	4,291,777	4,137,222	0.25%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	4,100,000	4,100,942	0.25%
31288QQF0	FHLMC	3.480%	11/01/48	4,128,255	4,090,803	0.25%
3136A2TR4	FNMA	3.500%	12/25/41	4,361,411	4,080,487	0.25%
501895AC0	LHOME Mortgage Trust	4.458%	06/25/26	4,350,000	4,077,398	0.25%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	4,144,917	4,076,127	0.25%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	4,172,206	4,074,026	0.25%
38384EPF6	GNMA	6.000%	07/20/34	3,909,081	4,058,858	0.24%
58940BAQ9	Mercury Financial Credit Card Master Trust	17.760%	06/21/27	4,000,000	4,032,958	0.24%
10638RAC3	Brean Asset Backed Securities	4.000%	09/25/63	4,812,051	4,029,524	0.24%
80290CCF9	Satander Bank, NA	12.240%	12/15/33	4,000,000	4,023,431	0.24%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	4,000,000	3,980,092	0.24%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	4,039,633	3,970,458	0.24%
41975AAJ1	Hawaii Hotel Trust	7.540%	05/15/38	4,000,000	3,940,000	0.24%
30297VAA8	FREMF Mortgage Trust	7.709%	01/25/29	4,163,283	3,896,322	0.23%
05609VAL9	BX Trust	7.098%	09/15/36	3,890,000	3,816,719	0.23%
20824DAB9	Conn Funding II, L.P.	9.800%	01/16/29	3,831,000	3,810,169	0.23%
61747YEB7	Morgan Stanley	0.791%	01/22/25	3,800,000	3,798,404	0.23%
35708UAC8	FREMF Mortgage Trust	7.959%	11/25/24	3,844,388	3,789,797	0.23%
86744WAC3	Helios Issuer, LLC	6.000%	11/22/49	4,328,263	3,777,851	0.23%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	3,782,068	3,770,422	0.23%
3133CAQJ2	FHLMC	6.500%	08/01/53	3,609,725	3,753,443	0.23%
00178CAA7	AMCR ABS Trust	7.660%	01/21/31	3,728,671	3,738,712	0.23%
924933AA2	Veros Auto Receivables Trust	7.120%	11/15/28	3,694,932	3,709,495	0.22%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	3,800,000	3,692,919	0.22%
69354WAF3	PNMAC GMSR Issuer Trust	9.595%	05/25/27	3,625,000	3,652,241	0.22%
08862GAC8	Bankers Healthcare Group Securitization Trust	8.150%	12/17/36	3,500,000	3,617,139	0.22%
22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	3,650,000	3,591,923	0.22%
46647PCT1	JPMorgan Chase & Co.	1.561%	12/10/25	3,700,000	3,577,801	0.22%
12434LAJ3	BXMT Ltd.	7.426%	02/15/38	4,725,000	3,561,355	0.21%
00111JAB0	ACHV ABS Trust	6.880%	05/20/30	3,549,656	3,557,552	0.21%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	3,600,000	3,549,102	0.21%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	3,674,224	3,532,396	0.21%
75526PAB7	Reach Financial, LLC	6.290%	02/18/31	3,500,000	3,531,138	0.21%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	3,500,000	3,509,655	0.21%

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**Schedule of Investments (continued)**  
**Diamond Hill Short Duration Securitized Bond Fund**  
**31 January 2024**

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	3,500,000	\$3,504,190	0.21%
37045XDD5	General Motors Financial Co.	1.250%	01/08/26	3,700,000	3,442,963	0.21%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	7.093%	07/15/25	3,476,136	3,441,374	0.21%
05549GAG6	BHMS Mortgage Trust	7.130%	07/15/35	3,500,000	3,439,490	0.21%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	3,500,000	3,434,116	0.21%
68377WAC5	Oportun Funding, LLC	3.610%	10/08/31	3,750,000	3,380,455	0.20%
74969DAE5	RFS Asset Securitization, LLC	5.891%	07/15/26	3,500,000	3,362,076	0.20%
26210YAA4	Drop Mortgage Trust	6.597%	10/15/43	3,500,000	3,338,125	0.20%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	3,500,000	3,309,649	0.20%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	3,588,000	3,160,929	0.19%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	3,250,000	3,154,257	0.19%
10638RAD1	Brean Asset Backed Securities	4.000%	09/25/63	4,052,254	3,142,558	0.19%
04681EAN7	A10 Securitization	4.937%	10/01/38	3,575,985	3,115,673	0.19%
00092CAC6	ACHV ABS Trust	7.710%	11/25/30	3,000,000	3,062,984	0.18%
00792FAB4	Affirm, Inc.	7.440%	09/15/28	3,000,000	3,060,579	0.18%
30310WAF8	FREMF Mortgage Trust	7.509%	04/25/26	3,252,422	3,046,852	0.18%
62890QAD7	NMEF Funding, LLC	8.040%	06/17/30	3,000,000	2,993,243	0.18%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	3,097,510	2,981,821	0.18%
46647PCH7	JPMorgan Chase & Co.	0.824%	06/01/25	3,000,000	2,950,142	0.18%
29449WAK3	Equitable Financial Life	1.100%	11/12/24	3,050,000	2,946,718	0.18%
21134LAC2	Continental Credit Card, LLC	6.160%	08/15/26	3,000,000	2,942,391	0.18%
74331GAJ8	Progress Residential Trust	4.750%	10/17/28	3,141,000	2,899,655	0.17%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	3,000,000	2,842,560	0.17%
95003LAJ9	Wells Fargo Mortgage Trust	7.276%	02/15/40	3,040,000	2,812,000	0.17%
12530BAD1	Cascade Funding Mortgage Trust	3.849%	10/27/31	3,000,000	2,811,148	0.17%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	3,000,000	2,797,393	0.17%
02530QAF4	American Credit Acceptance Receivables Trust	5.220%	08/13/27	2,800,000	2,792,733	0.17%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	3,000,000	2,762,061	0.17%
30308EAG0	FREMF Mortgage Trust	7.509%	06/25/28	3,078,461	2,760,062	0.17%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	2,750,000	2,732,953	0.16%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	3,000,000	2,663,523	0.16%
05493JAJ0	BDS Ltd.	7.349%	01/18/36	2,750,000	2,659,938	0.16%
172967ND9	Citigroup, Inc.	1.281%	11/03/25	2,750,000	2,656,383	0.16%
10638BAD6	Brean Asset Backed Securities	4.500%	03/25/78	3,901,428	2,641,485	0.16%
22534NAC2	Credibility Asset Securitization	5.930%	04/15/26	2,676,000	2,628,457	0.16%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	3,000,000	2,623,856	0.16%
30333LAD0	First Help Financial, LLC	8.104%	12/17/29	2,500,000	2,598,435	0.16%
37187PAE1	Genesis Private Label Amortization Trust	9.760%	07/20/30	2,625,000	2,582,515	0.16%
501894AC3	LHOME Mortgage Trust	4.458%	02/25/26	2,750,000	2,544,176	0.15%
62956MAB1	New York Mortgage Trust	8.617%	02/25/29	2,500,000	2,497,586	0.15%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	06/17/30	2,529,683	2,474,176	0.15%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	4,000,000	2,466,599	0.15%
14369GAJ9	CarNow Auto Receivables Trust	5.120%	07/15/27	2,500,000	2,457,840	0.15%
12434LAL8	BXMT Ltd.	7.526%	02/15/38	3,500,000	2,455,464	0.15%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	2,500,000	2,447,407	0.15%
34513GAB9	FORA Financial Asset Securitization	2.970%	05/15/27	2,600,000	2,440,861	0.15%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	2,446,211	2,418,021	0.15%
69290LAJ6	PPF Ltd.	7.876%	04/14/38	2,499,875	2,406,227	0.14%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	2,385,874	2,384,236	0.14%
75907QAB4	Regional Management Issuance Trust	3.230%	10/15/30	2,500,000	2,372,587	0.14%
00161AAA0	ACM Auto Trust	7.970%	06/20/30	2,347,666	2,366,137	0.14%
53946XAA1	Lobel Automobile Receivables Trust	6.970%	07/15/26	2,342,627	2,347,475	0.14%
74390NAC6	Prosper Marketplace Issuance Trust	7.480%	07/16/29	2,300,000	2,341,650	0.14%
90357PAV6	US Bank, NA	6.789%	08/25/32	2,325,394	2,340,538	0.14%
65254BAB7	Newtek Small Business Loan Trust	8.750%	10/25/49	2,346,852	2,320,746	0.14%



# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments (continued)**  
**Diamond Hill Short Duration Securitized Bond Fund**  
**31 January 2024**

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
35709BAC9	FREMF Mortgage Trust	7.359%	07/25/28	2,503,081	\$2,319,439	0.14%
56847MAC4	Mariner Finance Issuance Trust	4.010%	07/20/32	2,331,979	2,319,340	0.14%
38375BXT4	GNMA	5.990%	10/20/62	2,290,281	2,284,138	0.14%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	2,382,612	2,243,983	0.14%
14369GAG5	CarNow Auto Receivables Trust	3.640%	02/17/26	2,250,000	2,235,862	0.13%
35563GAC3	MultiFamily Structured Credit Risk	12.195%	11/25/51	2,500,000	2,225,371	0.13%
48275RAC1	KKR Real Estate Finance Trust	6.752%	02/15/39	2,250,000	2,164,082	0.13%
69290LAL1	PFP Ltd.	8.476%	04/14/38	2,249,888	2,163,485	0.13%
04047AAC8	Arivo Acceptance Auto Loan Receivables Trust	2.020%	02/16/27	2,223,000	2,138,988	0.13%
30296DAG6	FREMF Mortgage Trust	7.609%	01/25/28	2,254,710	2,134,348	0.13%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	2,350,000	2,114,535	0.13%
87276VAG0	TPG Real Estate Finance	7.576%	10/17/34	2,137,712	2,095,621	0.13%
25216CAE0	DEXT	8.300%	05/15/34	2,120,000	2,064,049	0.12%
35708AAG3	FREMF Mortgage Trust	7.509%	10/25/25	2,133,604	2,063,362	0.12%
00092CAD4	ACHV ABS Trust	8.600%	11/25/30	2,000,000	2,052,216	0.12%
00834KAD9	Affirm, Inc.	9.550%	11/15/28	2,000,000	2,044,667	0.12%
00792FAG3	Affirm, Inc.	7.440%	09/15/28	2,000,000	2,040,386	0.12%
22535PAC6	Credit Acceptance Auto Loan Trust	7.300%	04/17/34	2,000,000	2,030,868	0.12%
78472JAF0	SPS Servicer Advance Receivables	2.130%	11/15/55	2,213,000	2,023,735	0.12%
52603DAD5	Lendmark Funding Trust	7.210%	06/21/32	2,000,000	2,018,988	0.12%
69548AAA9	Pagaya AI Debt Selection Trust	6.660%	07/15/31	2,000,000	2,009,225	0.12%
3136ADQF9	FNMA	3.000%	05/25/42	2,123,390	2,005,784	0.12%
49327M3C6	KeyBank, NA	5.630%	06/14/24	2,000,000	1,987,832	0.12%
61747YEA9	Morgan Stanley	0.790%	05/30/25	2,000,000	1,962,373	0.12%
74390NAE2	Prosper Marketplace Issuance Trust	8.290%	07/16/29	1,900,000	1,948,238	0.12%
3140KEKW7	FNMA	2.205%	08/01/50	2,092,872	1,946,556	0.12%
78016EZX8	Royal Bank of Canada	0.750%	10/07/24	2,000,000	1,939,300	0.12%
74390NAG7	Prosper Marketplace Issuance Trust	11.240%	07/16/29	1,900,000	1,935,768	0.12%
30297XAG1	FREMF Mortgage Trust	7.809%	02/25/29	2,045,713	1,925,768	0.12%
69357XAG6	PFP Ltd.	7.252%	08/09/37	2,000,000	1,917,262	0.12%
46591HBZ2	Chase Mortgage Finance Corp.	6.895%	02/25/50	2,148,270	1,915,265	0.12%
822866AG4	Shelter Growth Capital Partners, LLC	7.598%	09/15/36	2,000,000	1,913,586	0.12%
254709AL2	Discover Financial Services	3.750%	03/04/25	1,949,000	1,909,664	0.12%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	2,360,738	1,900,462	0.11%
95003LAL4	Wells Fargo Mortgage Trust	7.976%	02/15/40	2,083,200	1,886,100	0.11%
00489TAL0	Acre Commercial Mortgage Trust	8.549%	12/18/37	2,000,000	1,872,876	0.11%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	6.676%	07/15/36	1,904,000	1,864,353	0.11%
51507KAB2	Lendmark Funding Trust	3.540%	04/21/31	2,000,000	1,830,773	0.11%
000876AD4	ACHV ABS Trust	8.360%	08/19/30	1,750,000	1,810,299	0.11%
40439HAE9	Holiday Inn Timeshare Trust	6.500%	10/09/39	1,832,498	1,725,836	0.10%
51889RAC3	Laurel Road Prime Student Loan	3.000%	10/25/48	1,842,377	1,722,112	0.10%
46591HBK5	J.P. Morgan Wealth Management	6.645%	03/25/51	1,818,184	1,715,680	0.10%
10638BAB0	Brean Asset Backed Securities	4.500%	03/25/78	2,000,000	1,695,733	0.10%
74969DAK1	RFS Asset Securitization, LLC	5.891%	07/15/26	1,750,000	1,680,906	0.10%
74368CBF0	Protective Life Global Funding	0.781%	07/05/24	1,700,000	1,664,620	0.10%
74969VAC9	RMF Proprietary Issuance Trust	2.125%	09/25/61	2,626,503	1,650,045	0.10%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,850,000	1,638,342	0.10%
66981EAE3	A10 Securitization	3.363%	08/15/40	1,632,814	1,629,730	0.10%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	1,675,000	1,611,417	0.10%
74969TAA8	RMF Buyout Issuance Trust	1.259%	11/25/31	1,647,015	1,587,386	0.10%
256746AG3	Dollar Tree, Inc.	4.000%	05/15/25	1,600,000	1,575,517	0.09%
94988J6F9	Wells Fargo Bank, NA	5.254%	12/11/26	1,500,000	1,521,516	0.09%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	2,600,000	1,493,885	0.09%
00111JAC8	ACHV ABS Trust	7.270%	05/20/30	1,450,000	1,466,311	0.09%
30296JAC2	FREMF Mortgage Trust	7.609%	02/25/25	1,494,342	1,465,966	0.09%

# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments (continued)**  
**Diamond Hill Short Duration Securitized Bond Fund**  
**31 January 2024**

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
31735JAD7	Finance of America HECM Buyout Trust	5.084%	02/25/32	1,600,000	\$1,464,221	0.09%
00217LAG7	AREIT CRE Trust	7.376%	09/14/36	1,589,000	1,464,197	0.09%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,600,000	1,460,466	0.09%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	1,662,000	1,456,726	0.09%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	1,811,417	1,430,098	0.09%
04685A2L4	Athene Global Funding	2.500%	01/14/25	1,450,000	1,407,690	0.08%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	1,500,000	1,402,223	0.08%
68378NAD2	Oportun Funding, LLC	8.500%	06/09/31	1,500,000	1,376,996	0.08%
91680YBD2	Upstart Structured Pass-Through Trust	7.010%	11/15/30	1,367,056	1,367,721	0.08%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	1,530,278	1,364,467	0.08%
69357XAA9	PFP Ltd.	6.452%	08/09/37	1,373,496	1,361,645	0.08%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	1,464,729	1,346,848	0.08%
78485WAC3	Starwood Commercial Mortgage Trust	6.848%	07/15/38	1,367,000	1,332,999	0.08%
44644MAH4	Huntington National Bank	5.699%	11/18/25	1,300,000	1,292,993	0.08%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	1,299,970	1,270,763	0.08%
46591HBM1	J.P. Morgan Wealth Management	7.145%	03/25/51	1,372,283	1,253,876	0.08%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	11.066%	09/17/37	1,250,000	1,250,226	0.08%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	1,349,000	1,236,728	0.07%
74256LEQ8	Principal Life Global Funding II	0.750%	08/23/24	1,265,000	1,233,532	0.07%
26210YAG1	Drop Mortgage Trust	7.147%	10/15/43	1,310,000	1,172,450	0.07%
59217GEP0	Met Life Global Funding I	0.700%	09/27/24	1,200,000	1,163,986	0.07%
75526PAC5	Reach Financial, LLC	6.900%	02/18/31	1,150,000	1,161,941	0.07%
75907VAD9	Regional Management Issuance Trust	5.070%	03/17/31	1,300,000	1,143,281	0.07%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	1,163,469	1,143,119	0.07%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,600,000	1,126,315	0.07%
30296TAG1	FREMF Mortgage Trust	7.409%	03/25/25	1,125,038	1,087,749	0.07%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	1,200,000	1,087,098	0.07%
12327BAC0	Business Jet Securities, LLC	5.067%	04/15/36	1,112,057	1,064,905	0.06%
14732FAC6	Cascade Manufactured Housing Asset Trust	5.985%	11/25/44	1,100,000	1,054,468	0.06%
10638JAD9	Brean Asset Backed Securities	3.000%	07/25/62	1,460,374	1,032,908	0.06%
65252XAA3	Newtek Small Business Loan Trust	7.600%	12/25/44	1,040,397	1,029,835	0.06%
025816DL0	American Express Co.	6.338%	10/30/26	1,000,000	1,020,526	0.06%
66981EAJ2	A10 Securitization	5.465%	08/15/40	1,050,000	1,015,127	0.06%
29278NAN3	Energy Transfer Operating, LP	5.500%	06/01/27	1,000,000	1,014,203	0.06%
25179MBC6	Devon Energy Corp.	5.250%	09/15/24	1,000,000	998,022	0.06%
233851DX9	Mercedes-Benz Financing	2.700%	06/14/24	1,000,000	989,191	0.06%
14040HCM5	Capital One Financial Corp.	2.636%	03/03/26	1,000,000	967,021	0.06%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	979,239	966,015	0.06%
65252MAB5	Newtek Small Business Loan Trust	9.250%	02/25/44	958,752	952,764	0.06%
30306MAG4	FREMF Mortgage Trust	7.659%	12/25/24	968,352	950,752	0.06%
91159HJP6	US Bancorp	6.787%	10/26/27	900,000	938,913	0.06%
61946NAB4	Mosaic Solar Loans, LLC	3.100%	04/20/46	1,043,161	923,818	0.06%
29278NAH6	Energy Transfer Operating, LP	4.500%	04/15/24	925,000	922,449	0.06%
86745YAC8	Helios Issuer, LLC	6.000%	08/22/50	973,595	921,159	0.06%
3136AWFA0	FNMA	4.000%	03/25/53	938,884	918,584	0.06%
44891ACQ8	Hyundai Capital America	6.250%	11/03/25	900,000	914,670	0.06%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	1,000,000	912,086	0.05%
44891ACG0	Hyundai Capital America	5.650%	06/26/26	900,000	908,822	0.05%
78016FZY3	Royal Bank of Canada	4.950%	04/25/25	900,000	901,344	0.05%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	1,031,239	899,238	0.05%
716973AB8	Pfizer, Inc.	4.450%	05/19/26	900,000	895,901	0.05%
76971EAE4	RMF Buyout Issuance Trust	3.630%	10/25/50	1,000,000	892,446	0.05%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	939,621	890,660	0.05%
89114TZE5	Toronto-Dominion Bank (The)	0.700%	09/10/24	900,000	875,326	0.05%
438127AA0	Honda Motor Co.	2.271%	03/10/25	900,000	874,664	0.05%

# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments (continued)**  
**Diamond Hill Short Duration Securitized Bond Fund**  
**31 January 2024**

Cusip		Coupon	Maturity	Shares	Market Value	% of Net Assets
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	936,081	\$863,178	0.05%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	932,496	845,554	0.05%
55389TAD3	MVW Own Trust	3.170%	01/22/41	903,222	821,367	0.05%
75907VAB3	Regional Management Issuance Trust	2.420%	03/17/31	895,000	820,693	0.05%
68377HAA2	Oportun Funding, LLC	5.940%	10/09/29	819,970	819,081	0.05%
89788MAF9	Truist Financial Corp.	5.720%	06/09/25	800,000	793,309	0.05%
64952WEJ8	New York Life Global Funding	0.900%	10/29/24	800,000	775,661	0.05%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	927,836	771,689	0.05%
25466AAJ0	Discover Bank	3.450%	07/27/26	801,000	761,565	0.05%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	814,361	755,988	0.05%
76209PAA1	RGA Global Funding	2.000%	11/30/26	800,000	735,933	0.04%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	776,000	734,288	0.04%
742855AA7	Prodigy Finance	6.700%	07/25/51	733,862	732,056	0.04%
89352HBB4	TransCanada Pipeline Ltd.	1.000%	10/12/24	750,000	726,923	0.04%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	718,765	724,975	0.04%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	748,019	720,320	0.04%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	1,055,826	708,950	0.04%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	691,205	654,626	0.04%
46591HCF5	Chase Auto Credit Linked Notes	1.009%	02/26/29	671,176	648,559	0.04%
82650TAD9	Sierra Receivables Funding	9.220%	06/20/40	636,234	643,736	0.04%
3137H4KF6	FHLMC	2.000%	12/25/51	1,163,171	620,521	0.04%
12327FAC1	Business Jet Securities, LLC	7.142%	11/15/35	551,300	543,283	0.03%
46591HCG3	Chase Auto Credit Linked Notes	2.102%	02/26/29	559,313	542,842	0.03%
30260WAA9	FHF Trust	1.270%	03/15/27	529,477	513,675	0.03%
29273VAR1	Energy Transfer, LP	6.050%	12/01/26	500,000	513,576	0.03%
48125LRU8	JPMorgan Chase Bank, NA	5.110%	12/08/26	500,000	506,392	0.03%
61947DAD1	Mosaic Solar Loans, LLC	3.710%	12/20/46	576,266	492,913	0.03%
822866AA7	Shelter Growth Capital Partners, LLC	6.528%	09/15/36	493,147	492,063	0.03%
89114TZK1	Toronto-Dominion Bank (The)	1.250%	12/13/24	500,000	483,862	0.03%
55282XAJ9	MF1 Multifamily Housing Mortgage Trust	7.946%	07/15/36	500,000	478,875	0.03%
00178UAH2	AMSR Trust	4.000%	07/17/37	500,000	477,236	0.03%
233331BG1	DTE Energy Co.	1.050%	06/01/25	500,000	473,440	0.03%
025816CS6	American Express Co.	2.550%	03/04/27	500,000	468,840	0.03%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	459,324	448,934	0.03%
65252MAA7	Newtek Small Business Loan Trust	7.950%	02/25/44	435,796	432,170	0.03%
31395NXE2	FNMA	6.109%	07/25/36	429,689	428,862	0.03%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	438,161	421,519	0.03%
3137BRZK4	FHLMC	6.560%	11/15/37	392,994	387,636	0.02%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	400,544	387,314	0.02%
96034LAE1	Westgate Resorts	6.213%	03/20/34	377,563	374,614	0.02%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	02/15/29	382,418	373,717	0.02%
31335AJA7	FHLMC	5.500%	06/01/41	340,695	350,891	0.02%
38375BZS4	GNMA	5.975%	10/20/62	341,295	339,861	0.02%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	353,739	322,430	0.02%
74362YAA0	Prosper Marketplace Issuance Trust	0.000%	07/15/25	81,061,702	312,412	0.02%
3136A0K48	FNMA	6.009%	09/25/41	309,312	304,440	0.02%
40439HAD1	Holiday Inn Timeshare Trust	5.500%	10/09/39	321,491	304,400	0.02%
24703TAE6	Dell International, LLC/EMC Corp.	4.900%	10/01/26	300,000	300,071	0.02%
91683KAA6	Upstart Pass-Through Trust	1.850%	09/20/29	298,162	296,990	0.02%
60920LAQ7	Mondelez International, Inc.	0.750%	09/24/24	300,000	290,927	0.02%
55284JAL3	MF1 Multifamily Housing Mortgage Trust	8.506%	02/19/37	300,000	279,425	0.02%
48128U2Q1	JPMorgan Chase Bank, NA	2.280%	12/26/28	277,710	272,724	0.02%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	275,741	265,623	0.02%
25273CAD2	Diamond Resorts Owner Trust	3.830%	11/21/33	268,463	247,392	0.01%
31395UML2	FHLMC	5.910%	05/15/35	244,048	240,742	0.01%

# DIAMOND HILL

INVESTED IN THE LONG RUN

**Schedule of Investments (continued)**  
**Diamond Hill Short Duration Securitized Bond Fund**  
**31 January 2024**

<b>Cusip</b>		<b>Coupon</b>	<b>Maturity</b>	<b>Shares</b>	<b>Market Value</b>	<b>% of Net Assets</b>
31396JFX8	FHLMC	5.860%	03/15/36	215,365	\$212,535	0.01%
20268KAD2	CommonBond Student Loan Trust	4.440%	09/25/42	227,751	193,850	0.01%
31396LTA8	FNMA	5.839%	11/25/36	194,255	191,245	0.01%
31398STC7	FNMA	5.959%	12/25/40	185,573	181,830	0.01%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	182,128	179,585	0.01%
3137ACUF4	FHLMC	5.960%	07/15/41	171,297	168,740	0.01%
05972AAJ9	Bancorp Commercial Mortgage Trust (The)	9.193%	08/15/32	165,016	163,225	0.01%
3136A3D24	FNMA	5.859%	02/25/42	130,548	128,321	0.01%
31364JZN6	FNMA	0.000%	04/25/29	128,856	115,120	0.01%
3136A5TH9	FNMA	5.979%	04/25/42	91,219	90,058	0.01%
3137B9GS8	FHLMC	5.860%	07/15/43	73,164	72,621	0.00%
38375UWR7	GNMA	4.869%	05/20/66	69,400	69,148	0.00%
22551EAA4	Credito Real USA Auto Receivable	1.350%	02/16/27	64,566	64,494	0.00%
31282YEU9	FHLMC	1.140%	05/15/36	404,182	46,443	0.00%
3136AKUA9	FNMA	4.000%	08/25/44	376,061	42,074	0.00%
3137AFGG1	FHLMC	5.910%	01/15/41	41,057	40,903	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	958,576	36,332	0.00%
14369GAE0	CarNow Auto Receivables Trust	2.160%	02/17/26	30,699	30,674	0.00%
31398PWQ8	FNMA	1.091%	05/25/40	260,671	24,409	0.00%
38379JUK5	GNMA	4.000%	03/20/42	629,117	14,028	0.00%
17307GLA4	Citigroup Mortgage Loan Trust, Inc.	6.098%	08/25/34	3,641	3,454	0.00%
<b>Money Market Funds</b>						<b>9.94%</b>
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class			165,119,924	\$165,202,484	9.94%

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