

DIAMOND HILL

INVESTED IN THE LONG RUN

Schedule of Investments
Diamond Hill Short Duration Securitized Bond Fund
29 February 2024

Net Assets: \$1,738,819,051

Cusip	Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
35563JAB9	MultiFamily Structured Credit Risk	8.695%	07/25/41	39,250,000	\$34,461,692	1.98%
38384CW21	GNMA	7.000%	08/20/63	28,040,559	29,680,293	1.71%
74331CAA6	Progress Residential Trust	1.732%	04/17/37	27,224,119	26,082,595	1.50%
35563GAA7	MultiFamily Structured Credit Risk	7.622%	11/25/51	18,052,517	17,627,692	1.01%
00201QAC3	Antler Mortgage Trust	6.438%	05/25/25	16,188,000	15,106,035	0.87%
873059AB5	TVC Mortgage Trust	9.500%	11/25/27	15,000,000	14,950,313	0.86%
35563JAA1	MultiFamily Structured Credit Risk	7.145%	07/25/41	15,757,477	14,911,000	0.86%
9128286Z8	U.S. Treasury Notes	1.750%	06/30/24	15,000,000	14,822,461	0.85%
66981PAG3	Continental Credit Card, LLC	6.010%	12/17/29	16,210,000	14,216,893	0.82%
36179YMQ4	GNMA	8.000%	12/20/53	13,443,745	13,811,843	0.79%
02665UAA3	American Homes 4 Rent	3.790%	10/17/36	13,417,861	13,229,427	0.76%
30331GAG6	First Help Financial, LLC	7.880%	07/15/30	12,907,000	12,909,052	0.74%
224092AA4	CPF IV, LLC	7.480%	03/15/32	12,543,551	12,575,030	0.72%
30259RAK1	FMC GMSR Issuer Trust	3.850%	10/25/26	14,280,000	12,425,679	0.71%
68377WAB7	Oportun Funding, LLC	2.670%	10/08/31	13,000,000	12,149,316	0.70%
694961AB9	Pagaya AI Debt Selection Trust	6.611%	08/15/31	12,000,000	12,028,272	0.69%
66981EAG8	A10 Securitization	4.129%	08/15/40	11,991,000	11,945,962	0.69%
22534NAA6	Credibility Asset Securitization	2.390%	04/15/26	12,000,000	11,924,274	0.69%
35634EAD1	Freedom Financial Trust	7.360%	08/20/29	11,500,000	11,547,132	0.66%
91282CCA7	U.S. Treasury Inflation-Protected Notes	0.125%	04/15/26	11,697,500	11,208,491	0.64%
68377GAD8	Oportun Funding, LLC	5.410%	05/08/31	11,814,000	10,694,970	0.62%
61945WAC3	Mosaic Solar Loans, LLC	8.180%	09/22/53	11,000,000	10,491,873	0.60%
34513GAA1	FORA Financial Asset Securitization	2.620%	05/15/27	11,000,000	10,491,812	0.60%
68377JAG5	Oportun Funding, LLC	12.072%	04/08/31	10,500,000	10,488,713	0.60%
3133CAQK9	FHLMC	6.500%	08/01/53	10,158,306	10,477,772	0.60%
05353LAC9	Avant Loans Funding Trust	2.300%	07/15/30	10,750,000	10,373,876	0.60%
58940BAU0	Mercury Financial Credit Card Master Trust	17.070%	09/20/27	10,000,000	10,156,634	0.58%
30322JAC0	FHF Trust	1.630%	09/15/27	10,900,000	10,141,735	0.58%
91282CCX7	U.S. Treasury Notes	0.375%	09/15/24	10,000,000	9,741,406	0.56%
91282CDB4	U.S. Treasury Notes	0.625%	10/15/24	10,000,000	9,720,313	0.56%
3136AGDJ8	FNMA	3.500%	09/25/33	10,186,783	9,653,249	0.56%
00161CAB4	ACM Auto Trust	11.400%	01/21/31	9,500,000	9,613,914	0.55%
78472JAE3	SPS Servicer Advance Receivables	1.830%	11/15/55	10,250,000	9,571,119	0.55%
42704RAG6	HERA Commercial Mortgage Ltd.	7.399%	02/18/38	10,000,000	9,555,660	0.55%
38384BBT7	GNMA	5.500%	05/20/34	9,603,654	9,544,610	0.55%
588926AE5	Merchants Fleet Funding, LLC	10.800%	05/20/36	9,640,000	9,543,897	0.55%
38384JE26	GNMA	6.000%	12/20/34	9,554,000	9,454,124	0.54%
912828P46	U.S. Treasury Notes	1.625%	02/15/26	10,000,000	9,441,016	0.54%
00178CAB5	AMCR ABS Trust	8.700%	01/21/31	9,228,000	9,301,521	0.54%
38384FAK8	GNMA	6.500%	08/20/34	8,853,482	9,047,060	0.52%
66981PAB4	Continental Credit Card, LLC	3.660%	12/15/28	9,200,000	8,853,219	0.51%
62547NAC3	MultiFamily Connecticut Avenue	10.936%	10/25/49	8,960,000	8,826,938	0.51%
745935AC0	Purchasing Power Funding	6.800%	08/15/28	8,820,000	8,810,530	0.51%
68377XAC3	Oportun Funding, LLC	6.000%	06/15/29	9,000,000	8,787,864	0.51%
89616LAA0	Tricolor Auto Securitization Trust	6.610%	10/15/27	8,650,180	8,647,962	0.50%
38384AMQ3	GNMA	6.000%	05/20/53	8,567,421	8,636,727	0.50%
30259RAH8	FMC GMSR Issuer Trust	3.620%	07/25/26	9,900,000	8,609,668	0.50%
62548QAF8	MultiFamily Connecticut Avenue	12.936%	03/25/50	8,563,000	8,468,943	0.49%

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Schedule of Investments (continued)
Diamond Hill Short Duration Securitized Bond Fund
29 February 2024

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3618F8SP8	GNMA	7.000%	08/20/63	8,139,782	\$8,259,485	0.48%
30259RAE5	FMC GMSR Issuer Trust	4.450%	01/25/26	8,850,000	8,045,576	0.46%
58940BAK2	Mercury Financial Credit Card Master Trust	10.830%	03/22/27	8,000,000	8,005,731	0.46%
68377JAA8	Oportun Funding, LLC	6.334%	04/08/31	8,000,000	8,004,975	0.46%
50203RAB6	LHOME Mortgage Trust	3.228%	09/25/26	8,250,000	7,781,310	0.45%
89054JAB2	Toorak Mortgage Corp.	4.948%	03/25/29	8,000,000	7,692,170	0.44%
56848MAD1	Mariner Finance Issuance Trust	5.750%	08/21/34	8,230,000	7,679,500	0.44%
50204DAC4	LHOME Mortgage Trust	6.900%	02/25/27	7,927,500	7,469,509	0.43%
77118TAB9	ROC Securities Trust	3.351%	08/25/26	7,900,000	7,384,636	0.42%
68378NAC4	Oportun Funding, LLC	7.400%	06/09/31	7,600,000	7,362,499	0.42%
67578KAD8	Ocwen Loan Investment Trust	3.000%	06/25/36	9,000,000	7,334,400	0.42%
26210YAG1	Drop Mortgage Trust	7.132%	10/15/43	7,885,000	7,273,912	0.42%
10638BAA2	Brean Asset Backed Securities	4.500%	03/25/78	8,000,000	7,204,910	0.41%
224936AE4	Credit Acceptance Auto Loan Trust	7.620%	12/15/33	7,000,000	7,157,646	0.41%
58940BAR7	Mercury Financial Credit Card Master Trust	8.040%	09/20/27	7,000,000	7,070,498	0.41%
12468RAC4	Corevest American Finance Ltd.	3.104%	03/28/29	7,500,000	7,038,351	0.40%
37186XAP0	Genesis Sales Finance Master Trust	3.770%	12/21/26	8,000,000	6,977,654	0.40%
74969VAA3	RMF Proprietary Issuance Trust	2.125%	09/25/61	8,191,204	6,973,020	0.40%
31735JAF2	Finance of America HECM Buyout Trust	7.870%	02/25/32	8,000,000	6,945,386	0.40%
3140JB4Y9	FNMA	1.694%	10/01/51	7,748,933	6,934,511	0.40%
05609GAJ7	BXMT Ltd.	7.696%	05/15/38	8,250,000	6,756,585	0.39%
12434LAA2	BXMT Ltd.	6.346%	02/15/38	7,047,571	6,738,901	0.39%
35563HAA5	MultiFamily Structured Credit Risk	9.572%	05/25/52	6,655,659	6,738,724	0.39%
35563GAC3	MultiFamily Structured Credit Risk	12.172%	11/25/51	7,500,000	6,679,020	0.38%
04681EAL1	A10 Securitization	4.409%	10/01/38	7,546,818	6,638,943	0.38%
38384BBX8	GNMA	5.500%	05/20/34	6,569,777	6,569,577	0.38%
224092AC0	CPF IV, LLC	7.560%	03/15/32	7,000,000	6,549,264	0.38%
694961AA1	Pagaya AI Debt Selection Trust	6.319%	08/15/31	6,500,000	6,507,466	0.37%
50205DAA7	LHOME Mortgage Trust	7.017%	01/25/29	6,500,000	6,497,995	0.37%
10637WAA7	Brean Asset Backed Securities	4.500%	09/25/62	7,261,596	6,445,564	0.37%
06051GHY8	Bank of America Corp.	2.015%	02/13/26	6,600,000	6,376,289	0.37%
66981PAE8	Continental Credit Card, LLC	3.490%	12/17/29	6,700,000	6,301,693	0.36%
66981PAF5	Continental Credit Card, LLC	4.020%	12/17/29	6,900,000	6,239,208	0.36%
53934QAC6	Reach Financial, LLC	3.540%	05/15/29	6,700,000	6,214,461	0.36%
77118TAC7	ROC Securities Trust	5.682%	08/25/26	6,745,000	6,156,629	0.35%
317380AE3	Finance of America HECM Buyout Trust	6.000%	08/01/32	6,500,000	5,982,645	0.34%
12433UAN5	BX Trust	7.585%	05/15/35	6,000,000	5,940,000	0.34%
35563FAA9	MultiFamily Structured Credit Risk	7.322%	01/25/51	6,059,249	5,922,552	0.34%
65254RAB2	Newtek Small Business Loan Trust	9.250%	07/25/50	5,921,730	5,896,863	0.34%
3617YTKJ5	GNMA	5.000%	08/20/52	6,133,002	5,896,759	0.34%
588926AD7	Merchants Fleet Funding, LLC	8.200%	05/20/36	5,700,000	5,735,080	0.33%
00489TAJ5	Acre Commercial Mortgage Trust	8.034%	12/18/37	6,000,000	5,721,174	0.33%
43732VAE6	Home Partners of America Trust	2.652%	12/17/26	6,251,609	5,662,932	0.33%
05609VAJ4	BX Trust	6.532%	09/15/36	5,735,000	5,641,806	0.32%
00161CAA6	ACM Auto Trust	7.710%	01/21/31	5,563,689	5,590,797	0.32%
60510MAS7	Mission Lane Credit Card Master	15.730%	07/17/28	5,500,000	5,527,270	0.32%
60510MAR9	Mission Lane Credit Card Master	11.950%	07/17/28	5,500,000	5,526,966	0.32%
95003LAN0	Wells Fargo Mortgage Trust	9.082%	02/15/40	5,680,000	5,495,363	0.32%
00092CAE2	ACHV ABS Trust	10.500%	11/25/30	5,500,000	5,456,659	0.31%
35708UAC8	FREMF Mortgage Trust	7.946%	11/25/24	5,498,458	5,432,413	0.31%
68377WAD3	Oportun Funding, LLC	5.570%	10/08/31	6,275,000	5,428,594	0.31%
68236WAD4	OnDeck Asset Securitization Trust	4.940%	05/17/27	5,500,000	5,380,703	0.31%
74969TAE0	RMF Buyout Issuance Trust	4.704%	11/25/31	6,350,000	5,353,548	0.31%
68267EAD6	OneMain Direct Auto Receivables	4.680%	04/14/31	5,500,000	5,325,569	0.31%
04047JAC9	Arivo Acceptance Auto Loan Receivables Trust	9.840%	03/15/29	5,700,000	5,315,138	0.31%

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26210YAA4	Drop Mortgage Trust	6.582%	10/15/43	5,525,000	\$5,301,530	0.31%
62955TAB7	New York Mortgage Trust	4.948%	11/25/27	5,473,910	5,295,675	0.30%
53949FAA7	Lobel Automobile Receivables Trust	7.590%	04/16/29	5,234,730	5,278,304	0.30%
35563GAB5	MultiFamily Structured Credit Risk	9.322%	11/25/51	5,400,000	5,197,692	0.30%
37186XAQ8	Genesis Sales Finance Master Trust	5.590%	12/21/26	6,000,000	5,104,428	0.29%
00092CAB8	ACHV ABS Trust	7.240%	11/25/30	5,000,000	5,040,848	0.29%
91680YBE0	Upstart Structured Pass-Through Trust	8.540%	11/15/30	5,000,000	5,035,902	0.29%
30298NAG2	FREMF Mortgage Trust	7.696%	08/25/29	5,355,660	5,026,070	0.29%
37186XAT2	Genesis Sales Finance Master Trust	9.530%	09/20/27	5,000,000	5,011,264	0.29%
38141GYL2	Goldman Sachs Group, Inc.	5.846%	10/21/24	5,000,000	5,002,400	0.29%
67108SAC2	OnDeck Asset Securitization Trust	9.930%	08/19/30	5,000,000	4,960,610	0.29%
92512BAC7	Veros Auto Receivables Trust	3.640%	08/15/28	5,000,000	4,930,900	0.28%
66981PAL2	Continental Credit Card, LLC	12.420%	10/15/30	5,000,000	4,924,518	0.28%
3618F8LP5	GNMA	7.000%	07/20/63	4,814,357	4,885,157	0.28%
30259RAP0	FMC GMSR Issuer Trust	7.900%	07/25/27	4,850,000	4,879,525	0.28%
35563JAC7	MultiFamily Structured Credit Risk	10.845%	07/25/41	6,154,000	4,873,588	0.28%
91282CDH1	U.S. Treasury Notes	0.750%	11/15/24	5,000,000	4,848,242	0.28%
858558AB5	Stellar Jay Ireland DAC	5.926%	10/15/41	6,028,165	4,831,818	0.28%
02079YAA5	AlphaFlow Transitional Mortgage Co.	3.280%	01/25/26	5,006,277	4,816,575	0.28%
37187PAD3	Genesis Private Label Amortization Trust	6.630%	07/20/30	4,815,659	4,804,339	0.28%
26210YAJ5	Drop Mortgage Trust	7.682%	10/15/43	5,500,000	4,757,500	0.27%
30333LAE8	First Help Financial, LLC	9.503%	10/15/30	4,500,000	4,657,977	0.27%
50203RAC4	LHOME Mortgage Trust	5.193%	09/25/26	5,000,000	4,653,222	0.27%
12434LAE4	BXMT Ltd.	6.846%	02/18/38	5,250,000	4,640,627	0.27%
62890QAD7	NMEF Funding, LLC	8.040%	06/17/30	4,500,000	4,480,864	0.26%
96033EAD0	Westgate Resorts	10.140%	12/20/37	4,456,053	4,466,376	0.26%
37186XAU9	Genesis Sales Finance Master Trust	10.970%	09/20/27	4,350,000	4,327,830	0.25%
675952AE5	Ocwen Loan Investmetn Trust	3.000%	02/25/37	5,700,000	4,221,271	0.24%
75907VAC1	Regional Management Issuance Trust	3.040%	03/17/31	4,650,000	4,218,003	0.24%
68377BAD9	Oportun Funding, LLC	5.400%	03/08/28	4,454,733	4,160,201	0.24%
525919AD8	LendingPoint Asset Securitization	10.730%	02/15/30	4,920,000	4,129,456	0.24%
66981PAK4	Continental Credit Card, LLC	9.330%	10/15/30	4,100,000	4,088,181	0.24%
501895AC0	LHOME Mortgage Trust	4.458%	06/25/26	4,350,000	4,084,879	0.24%
02666AAA6	American Homes 4 Rent	3.467%	04/17/52	4,163,316	4,067,557	0.23%
31288QQF0	FHLMC	3.480%	11/01/48	4,093,860	4,064,137	0.23%
02665XAA7	American Homes 4 Rent	3.678%	12/17/36	4,131,877	4,059,153	0.23%
00461VAC7	ACM Auto Trust	8.590%	01/22/30	4,000,000	4,036,992	0.23%
58940BAQ9	Mercury Financial Credit Card Master Trust	17.760%	06/21/27	4,000,000	4,028,044	0.23%
10638RAC3	Brean Asset Backed Securities	4.000%	09/25/63	4,828,092	4,004,281	0.23%
80290CCF9	Satander Bank, NA	12.240%	12/15/33	4,000,000	3,996,316	0.23%
3136A2TR4	FNMA	3.500%	12/25/41	4,343,823	3,978,737	0.23%
38384EPF6	GNMA	6.000%	07/20/34	3,886,637	3,969,136	0.23%
41975AAJ1	Hawaii Hotel Trust	7.540%	05/15/38	4,000,000	3,949,590	0.23%
86744WAC3	Helios Issuer, LLC	6.000%	11/22/49	4,298,228	3,941,823	0.23%
12434LAJ3	BXMT Ltd.	7.396%	02/15/38	4,725,000	3,887,291	0.22%
30308EAG0	FREMF Mortgage Trust	7.496%	06/25/28	4,142,895	3,848,735	0.22%
05608XAA0	BXMT Ltd.	6.836%	11/15/37	3,965,011	3,833,000	0.22%
20824DAB9	Conn Funding II, L.P.	9.800%	01/16/29	3,831,000	3,829,380	0.22%
61747YEB7	Morgan Stanley	0.791%	01/22/25	3,800,000	3,803,344	0.22%
12526WAA7	Cascade Funding Mortgage Trust	3.750%	04/25/25	3,843,468	3,779,416	0.22%
3133CAQJ2	FHLMC	6.500%	08/01/53	3,595,819	3,719,744	0.21%
53934QAB8	Reach Financial, LLC	2.170%	05/15/29	3,800,000	3,706,382	0.21%
30297VAA8	FREMF Mortgage Trust	7.696%	01/25/29	3,926,928	3,696,183	0.21%
69354WAF3	PNMAC GMSR Issuer Trust	9.572%	05/25/27	3,625,000	3,671,802	0.21%
02079YAB3	AlphaFlow Transitional Mortgage Co.	5.610%	01/25/26	3,797,176	3,658,690	0.21%

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22534NAB4	Credibility Asset Securitization	3.380%	04/15/26	3,650,000	\$3,615,421	0.21%
46647PCT1	JPMorgan Chase & Co.	1.561%	12/10/25	3,700,000	3,583,384	0.21%
08862GAC8	Bankers Healthcare Group Securitization Trust	8.150%	12/17/36	3,500,000	3,580,671	0.21%
75526PAB7	Reach Financial, LLC	6.290%	02/18/31	3,500,000	3,505,606	0.20%
58940BAN6	Mercury Financial Credit Card Master Trust	10.680%	06/21/27	3,500,000	3,500,474	0.20%
14367RAG3	CarNow Auto Receivables Trust	7.990%	02/15/28	3,500,000	3,498,746	0.20%
68236WAB8	OnDeck Asset Securitization Trust	2.280%	05/17/27	3,500,000	3,465,045	0.20%
924933AA2	Veros Auto Receivables Trust	7.120%	11/15/28	3,443,787	3,457,749	0.20%
36259AAL3	Goldman Sachs Mortgage Securities Corp. Trust	7.073%	07/15/25	3,476,136	3,447,892	0.20%
05549GAG6	BHMS Mortgage Trust	7.115%	07/15/35	3,500,000	3,444,558	0.20%
68377WAC5	Oportun Funding, LLC	3.610%	10/08/31	3,750,000	3,438,015	0.20%
37045XDD5	General Motors Financial Co.	1.250%	01/08/26	3,700,000	3,428,604	0.20%
74969DAE5	RFS Asset Securitization, LLC	5.891%	07/15/26	3,500,000	3,386,026	0.19%
00178CAA7	AMCR ABS Trust	7.660%	01/21/31	3,309,138	3,320,818	0.19%
68377GAA4	Oportun Funding, LLC	1.470%	05/08/31	3,500,000	3,309,357	0.19%
91534HAA4	Upstart Pass-Through Trust	2.000%	07/20/27	3,437,813	3,309,060	0.19%
68236WAC6	OnDeck Asset Securitization Trust	2.970%	05/17/27	3,250,000	3,184,923	0.18%
12529KAB8	Cascade Funding Mortgage Trust	1.830%	03/20/41	3,588,000	3,152,734	0.18%
10638RAD1	Brean Asset Backed Securities	4.000%	09/25/63	4,065,761	3,117,888	0.18%
00111JAB0	ACHV ABS Trust	6.880%	05/20/30	3,094,545	3,099,768	0.18%
04681EAN7	A10 Securitization	4.937%	10/01/38	3,575,985	3,095,819	0.18%
694961AD5	Pagaya AI Debt Selection Trust	9.000%	08/15/31	3,250,000	3,095,486	0.18%
30310WAF8	FREMF Mortgage Trust	7.496%	04/25/26	3,251,649	3,059,912	0.18%
00792FAB4	Affirm, Inc.	7.440%	09/15/28	3,000,000	3,050,497	0.18%
00092CAC6	ACHV ABS Trust	7.710%	11/25/30	3,000,000	3,048,446	0.18%
21134LAC2	Continental Credit Card, LLC	6.160%	08/15/26	3,000,000	2,976,270	0.17%
95003LAJ9	Wells Fargo Mortgage Trust	7.232%	02/15/40	3,040,000	2,963,997	0.17%
46647PCH7	JPMorgan Chase & Co.	0.824%	06/01/25	3,000,000	2,960,464	0.17%
66981PAA6	Continental Credit Card, LLC	2.240%	12/15/28	2,995,160	2,955,979	0.17%
29449WAK3	Equitable Financial Life	1.100%	11/12/24	3,050,000	2,950,883	0.17%
05609VAL9	BX Trust	7.082%	09/15/36	3,000,000	2,949,375	0.17%
74331GAJ8	Progress Residential Trust	4.750%	10/17/28	3,141,000	2,881,679	0.17%
67571AAC9	Octane Receivables Trust	2.230%	11/20/28	3,000,000	2,852,630	0.16%
12530BAD1	Cascade Funding Mortgage Trust	3.849%	10/27/31	3,000,000	2,807,811	0.16%
21134LAB4	Continental Credit Card, LLC	4.950%	08/15/26	2,801,619	2,798,617	0.16%
02530QAF4	American Credit Acceptance Receivables Trust	5.220%	08/13/27	2,800,000	2,798,409	0.16%
34513GAC7	FORA Financial Asset Securitization	3.850%	05/15/27	3,000,000	2,796,064	0.16%
12526WAD1	Cascade Funding Mortgage Trust	3.750%	04/25/25	3,000,000	2,767,539	0.16%
92939UAF3	WEC Energy Group, Inc.	0.800%	03/15/24	2,750,000	2,745,717	0.16%
68377BAC1	Oportun Funding XIV, LLC	3.440%	03/08/28	2,838,154	2,725,581	0.16%
78472JAH6	SPS Servicer Advance Receivables	3.160%	11/15/55	3,000,000	2,717,741	0.16%
172967ND9	Citigroup, Inc.	1.281%	11/03/25	2,750,000	2,665,194	0.15%
05493JAJ0	BDS Ltd.	7.334%	01/18/36	2,750,000	2,664,755	0.15%
22534NAC2	Credibility Asset Securitization	5.930%	04/15/26	2,676,000	2,647,918	0.15%
10638BAD6	Brean Asset Backed Securities	4.500%	03/25/78	3,916,059	2,624,456	0.15%
37187PAE1	Genesis Private Label Amortization Trust	9.760%	07/20/30	2,625,000	2,618,324	0.15%
74969TAD2	RMF Buyout Issuance Trust	3.690%	11/25/31	3,000,000	2,598,836	0.15%
30333LAD0	First Help Financial, LLC	8.104%	12/17/29	2,500,000	2,574,472	0.15%
12434LAL8	BXMT Ltd.	7.496%	02/15/38	3,500,000	2,573,147	0.15%
74969XAC5	RMF Proprietary Issuance Trust III	3.000%	01/25/62	4,000,000	2,523,404	0.15%
50205DAB5	LHOME Mortgage Trust	9.165%	01/25/29	2,500,000	2,498,922	0.14%
31568AAD8	First Help Financial LLC	7.420%	05/15/31	2,500,000	2,489,673	0.14%
00833PAB3	Affirm, Inc.	6.490%	06/15/27	2,500,000	2,478,696	0.14%
62956MAB1	New York Mortgage Trust	8.617%	02/25/29	2,500,000	2,476,574	0.14%
14369GAJ9	CarNow Auto Receivables Trust	5.120%	07/15/27	2,500,000	2,475,542	0.14%

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
34513GAB9	FORA Financial Asset Securitization	2.970%	05/15/27	2,600,000	\$2,440,884	0.14%
69290LAJ6	PFP Ltd.	7.836%	04/14/38	2,499,875	2,397,030	0.14%
75907QAB4	Regional Management Issuance Trust	3.230%	10/15/30	2,500,000	2,389,203	0.14%
35709BAC9	FREMF Mortgage Trust	7.359%	07/25/28	2,503,081	2,367,997	0.14%
91680YAY7	Upstart Structured Pass-Through Trust	4.250%	06/17/30	2,383,012	2,326,107	0.13%
05608XAC6	BXMT Ltd.	7.186%	11/15/37	2,500,000	2,311,760	0.13%
65254BAB7	Newtek Small Business Loan Trust	8.750%	10/25/49	2,315,517	2,290,036	0.13%
694961AC7	Pagaya AI Debt Selection Trust	7.573%	08/15/31	2,250,000	2,251,458	0.13%
50205DAC3	LHOME Mortgage Trust	11.949%	01/25/29	2,250,000	2,248,989	0.13%
90357PAV6	US Bank, NA	6.789%	08/25/32	2,226,916	2,241,012	0.13%
675952AB1	Ocwen Loan Investmetn Trust	3.000%	02/25/37	2,500,000	2,230,481	0.13%
745935AE6	Purchasing Power Funding	10.180%	08/15/28	2,200,000	2,197,324	0.13%
19421UAD6	College Ave Student Loans	4.460%	12/28/48	2,330,890	2,179,183	0.13%
48275RAC1	KKR Real Estate Finance Trust	6.736%	02/15/39	2,250,000	2,166,905	0.12%
00161AAA0	ACM Auto Trust	7.970%	06/20/30	2,144,964	2,157,213	0.12%
37186XAN5	Genesis Sales Finance Master Trust	2.090%	12/21/26	2,350,000	2,150,737	0.12%
04047AAC8	Arivo Acceptance Auto Loan Receivables Trust	2.020%	02/16/27	2,223,000	2,145,546	0.12%
30296DAG6	FREMF Mortgage Trust	7.596%	01/25/28	2,254,710	2,145,052	0.12%
69290LAL1	PFP Ltd.	8.436%	04/14/38	2,249,888	2,144,066	0.12%
38375BXT4	GNMA	5.993%	10/20/62	2,129,977	2,124,585	0.12%
14369GAG5	CarNow Auto Receivables Trust	3.640%	02/17/26	2,131,561	2,123,970	0.12%
69357XAL5	PFP III	7.935%	08/09/37	2,250,000	2,108,588	0.12%
53946XAA1	Lobel Automobile Receivables Trust	6.970%	07/15/26	2,102,611	2,106,628	0.12%
14367RAC2	CarNow Auto Receivables Trust	6.950%	03/16/26	2,094,188	2,094,095	0.12%
35708AAG3	FREMF Mortgage Trust	7.496%	10/25/25	2,133,604	2,070,202	0.12%
00834KAD9	Affirm, Inc.	9.550%	11/15/28	2,000,000	2,061,378	0.12%
25216CAE0	DEXT	8.300%	05/15/34	2,120,000	2,046,943	0.12%
00092CAD4	ACHV ABS Trust	8.600%	11/25/30	2,000,000	2,045,182	0.12%
00792FAG3	Affirm, Inc.	7.440%	09/15/28	2,000,000	2,033,665	0.12%
95003LAL4	Wells Fargo Mortgage Trust	7.932%	02/15/40	2,083,200	2,027,214	0.12%
22535PAC6	Credit Acceptance Auto Loan Trust	7.300%	04/17/34	2,000,000	2,025,513	0.12%
52603DAD5	Lendmark Funding Trust	7.210%	06/21/32	2,000,000	2,015,035	0.12%
78472JAF0	SPS Servicer Advance Receivables	2.130%	11/15/55	2,213,000	2,009,010	0.12%
69548AAA9	Pagaya AI Debt Selection Trust	6.660%	07/15/31	2,000,000	2,006,426	0.12%
87276VAG0	TPG Real Estate Finance	7.546%	10/17/34	2,041,989	2,002,039	0.12%
49327M3C6	KeyBank NA	5.630%	06/14/24	2,000,000	1,992,994	0.11%
92512BAB9	Veros Auto Receivables Trust	1.490%	10/15/26	1,996,415	1,977,723	0.11%
61747YEA9	Morgan Stanley	0.790%	05/30/25	2,000,000	1,971,851	0.11%
3136ADQF9	FNMA	3.000%	05/25/42	2,107,229	1,958,696	0.11%
78016EZX8	Royal Bank of Canada	0.750%	10/07/24	2,000,000	1,944,367	0.11%
46591HBZ2	Chase Mortgage Finance Corp.	6.872%	02/25/50	2,135,351	1,939,977	0.11%
30297XAG1	FREMF Mortgage Trust	7.796%	02/25/29	2,045,713	1,936,841	0.11%
3140KEKW7	FNMA	2.205%	08/01/50	2,087,658	1,926,390	0.11%
69357XAG6	PFP Ltd.	7.235%	08/09/37	2,000,000	1,920,088	0.11%
74390NAG7	Prosper Marketplace Issuance Trust	11.240%	07/16/29	1,900,000	1,918,037	0.11%
822866AG4	Shelter Growth Capital Partners, LLC	7.582%	09/15/36	2,000,000	1,916,530	0.11%
254709AL2	Discover Financial Services	3.750%	03/04/25	1,949,000	1,911,987	0.11%
00489TAL0	Acre Commercial Mortgage Trust	8.534%	12/18/37	2,000,000	1,880,246	0.11%
53948PAA6	Loanpal Solar Loan Ltd.	2.290%	01/20/48	2,342,778	1,873,388	0.11%
55282XAC4	MF1 Multifamily Housing Mortgage Trust	6.632%	07/15/36	1,904,000	1,870,960	0.11%
51507KAB2	Lendmark Funding Trust	3.540%	04/21/31	2,000,000	1,816,244	0.10%
000876AD4	ACHV ABS Trust	8.360%	08/19/30	1,750,000	1,801,557	0.10%
74969VAC9	RMF Proprietary Issuance Trust	2.125%	09/25/61	2,631,154	1,743,932	0.10%
51889RAC3	Laurel Road Prime Student Loan	3.000%	10/25/48	1,842,377	1,712,383	0.10%
46591HBK5	J.P. Morgan Wealth Management	6.622%	03/25/51	1,811,547	1,709,455	0.10%

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	1,805,179	\$1,693,547	0.10%
74969DAK1	RFS Asset Securitization, LLC	5.891%	07/15/26	1,750,000	1,692,905	0.10%
10638BAB0	Brean Asset Backed Securities	4.500%	03/25/78	2,000,000	1,673,940	0.10%
74368CBF0	Protective Life Global Funding	0.781%	07/05/24	1,700,000	1,672,844	0.10%
66981EAE3	A10 Securitization	3.363%	08/15/40	1,627,081	1,624,290	0.09%
56848DAD1	Mariner Finance Issuance Trust	4.340%	03/20/36	1,850,000	1,622,028	0.09%
95000U2N2	Wells Fargo & Co.	2.188%	04/30/26	1,675,000	1,607,215	0.09%
00834BAC1	Affirm, Inc.	6.160%	02/15/29	1,600,000	1,595,124	0.09%
256746AG3	Dollar Tree, Inc.	4.000%	05/15/25	1,600,000	1,571,362	0.09%
56847MAC4	Mariner Finance Issuance Trust	4.010%	07/20/32	1,551,066	1,545,125	0.09%
74970CAD6	RMF Proprietary Issuance Trust	3.750%	06/25/62	2,600,000	1,505,684	0.09%
94988J6F9	Wells Fargo Bank, NA	5.254%	12/11/26	1,500,000	1,505,488	0.09%
00217LAG7	AREIT CRE Trust	7.336%	09/14/36	1,589,000	1,471,706	0.08%
30296JAC2	FREMF Mortgage Trust	7.596%	02/25/25	1,494,342	1,469,674	0.08%
00111JAC8	ACHV ABS Trust	7.270%	05/20/30	1,450,000	1,464,612	0.08%
46647PCP9	JPMorgan Chase & Co.	1.470%	09/22/27	1,600,000	1,453,813	0.08%
31735JAD7	Finance of America HECM Buyout Trust	5.084%	02/25/32	1,600,000	1,451,925	0.08%
12530AAD3	Cascade Funding Mortgage Trust	3.086%	11/25/50	1,662,000	1,448,519	0.08%
501895AB2	LHOME Mortgage Trust	2.783%	06/25/26	1,500,000	1,428,999	0.08%
74969TAA8	RMF Buyout Issuance Trust	1.259%	11/25/31	1,468,318	1,422,589	0.08%
04685A2L4	Athene Global Funding	2.500%	01/14/25	1,450,000	1,407,197	0.08%
53948QAA4	Loanpal Solar Loan Ltd.	2.220%	03/20/48	1,799,611	1,395,077	0.08%
69357XAA9	PPF Ltd.	6.435%	08/09/37	1,373,496	1,362,163	0.08%
78485WAC3	Starwood Commercial Mortgage Trust	6.832%	07/15/38	1,367,000	1,348,387	0.08%
86746CAA9	Helios Issuer, LLC	2.980%	06/20/47	1,455,588	1,338,855	0.08%
19424KAC7	College Ave Student Loans	2.320%	07/25/51	1,503,031	1,327,388	0.08%
68378NAD2	Oportun Funding, LLC	8.500%	06/09/31	1,500,000	1,294,078	0.07%
44644MAH4	Huntington National Bank	5.699%	11/18/25	1,300,000	1,289,197	0.07%
55285BAJ4	MF1 Multifamily Housing Mortgage Trust	11.045%	09/17/37	1,250,000	1,250,223	0.07%
46591HBM1	J.P. Morgan Wealth Management	7.122%	03/25/51	1,367,274	1,249,334	0.07%
023765AA8	American Airlines Pass-Through Trust	3.200%	12/15/29	1,349,000	1,236,768	0.07%
74256LEQ8	Principal Life Global Funding II	0.750%	08/23/24	1,265,000	1,236,221	0.07%
91680YBD2	Upstart Structured Pass-Through Trust	7.010%	11/15/30	1,226,433	1,227,176	0.07%
00834BAD9	Affirm, Inc.	6.890%	02/15/29	1,175,000	1,172,573	0.07%
59217GEP0	Met Life Global Funding I	0.700%	09/27/24	1,200,000	1,167,843	0.07%
74969XAB7	RMF Proprietary Issuance Trust II	3.000%	01/25/62	1,600,000	1,155,637	0.07%
75526PAC5	Reach Financial, LLC	6.900%	02/18/31	1,150,000	1,148,533	0.07%
75907QAA6	Regional Management Issuance Trust	2.340%	10/15/30	1,154,133	1,131,837	0.07%
30296TAG1	FREMF Mortgage Trust	7.409%	03/25/25	1,125,038	1,091,545	0.06%
316773DD9	Fifth Third Bancorp	1.707%	11/01/27	1,200,000	1,077,549	0.06%
91683NAA0	Upstart Pass-Through Trust	2.600%	03/20/30	1,070,355	1,052,083	0.06%
14732FAC6	Cascade Manufactured Housing Asset Trust	5.985%	11/25/44	1,100,000	1,051,939	0.06%
10638JAD9	Brean Asset Backed Securities	3.000%	07/25/62	1,464,025	1,025,761	0.06%
025816DL0	American Express Co.	6.338%	10/30/26	1,000,000	1,015,216	0.06%
66981EAJ2	A10 Securitization	5.465%	08/15/40	1,050,000	1,013,401	0.06%
29278NAN3	Energy Transfer Operating, LP	5.500%	06/01/27	1,000,000	1,003,427	0.06%
65252XAA3	Newtek Small Business Loan Trust	7.600%	12/25/44	1,012,419	1,002,363	0.06%
25179MBC6	Devon Energy Corp.	5.250%	09/15/24	1,000,000	996,984	0.06%
233851DX9	Mercedes-Benz Financing	2.700%	06/14/24	1,000,000	992,043	0.06%
12327BAC0	Business Jet Securities, LLC	5.067%	04/15/36	1,035,587	991,739	0.06%
14040HCM5	Capital One Financial Corp.	2.636%	03/03/26	1,000,000	969,798	0.06%
30306MAG4	FREMF Mortgage Trust	7.659%	12/25/24	968,352	953,162	0.06%
91159HJP6	US Bancorp	6.787%	10/26/27	900,000	929,879	0.05%
29278NAH6	Energy Transfer Operating, LP	4.500%	04/15/24	925,000	923,365	0.05%
65252MAB5	Newtek Small Business Loan Trust	8.450%	02/25/44	921,223	915,645	0.05%

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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
86745YAC8	Helios Issuer, LLC	6.000%	08/22/50	971,531	\$913,885	0.05%
44891ACQ8	Hyundai Capital America	6.250%	11/03/25	900,000	910,302	0.05%
51507KAC0	Lendmark Funding Trust	4.690%	04/21/31	1,000,000	906,144	0.05%
74969XAA9	RMF Proprietary Issuance Trust	3.000%	01/25/62	1,066,342	906,029	0.05%
44891ACG0	Hyundai Capital America	5.650%	06/26/26	900,000	902,785	0.05%
3136AWFA0	FNMA	4.000%	03/25/53	922,654	900,801	0.05%
61946NAB4	Mosaic Solar Loans, LLC	3.100%	04/20/46	1,029,956	897,671	0.05%
78016FZY3	Royal Bank of Canada	4.950%	04/25/25	900,000	897,338	0.05%
86746EAA5	Helios Issuer, LLC	1.800%	02/20/48	1,025,582	893,856	0.05%
716973AB8	Pfizer, Inc.	4.450%	05/19/26	900,000	888,740	0.05%
89114TZE5	Toronto-Dominion Bank (The)	0.700%	09/10/24	900,000	877,475	0.05%
76971EAE4	RMF Buyout Issuance Trust	3.630%	10/25/50	1,000,000	875,517	0.05%
438127AA0	Honda Motor Co.	2.271%	03/10/25	900,000	874,340	0.05%
25273CAB6	Diamond Resorts Owner Trust	2.050%	11/21/33	910,329	857,963	0.05%
75973LAA6	Renew Financial, LLC	3.670%	09/20/52	932,995	849,168	0.05%
04047AAA2	Arivo Acceptance Auto Loan Receivables Trust	1.190%	01/15/27	839,889	831,075	0.05%
75907VAB3	Regional Management Issuance Trust	2.420%	03/17/31	895,000	830,844	0.05%
19424KAE3	College Ave Student Loans	4.120%	07/25/51	891,897	804,724	0.05%
55389TAD3	MVW Own Trust	3.170%	01/22/41	872,095	799,588	0.05%
89788MAF9	Truist Financial Corp.	5.720%	06/09/25	800,000	797,834	0.05%
64952WEJ8	New York Life Global Funding	0.900%	10/29/24	800,000	776,417	0.04%
25466AAJ0	Discover Bank	3.450%	07/27/26	801,000	759,654	0.04%
06051GJD2	Bank of America Corp.	1.319%	06/19/26	776,000	734,493	0.04%
12327BAB2	Business Jet Securities, LLC	2.918%	04/15/36	787,046	730,679	0.04%
89352HBB4	TransCanada Pipeline Ltd.	1.000%	10/12/24	750,000	728,392	0.04%
76209PAA1	RGA Global Funding	2.000%	11/30/26	800,000	728,004	0.04%
90931GAA7	United Airlines Pass-Through Trust	5.875%	04/15/29	718,765	725,662	0.04%
10084LAC5	Boston Lending Trust	2.750%	02/25/62	1,058,245	710,172	0.04%
742855AA7	Prodigy Finance	6.685%	07/25/51	701,903	700,186	0.04%
19423DAC4	College Ave Student Loans	4.750%	12/26/47	731,235	698,014	0.04%
40439HAC3	Holiday Inn Timeshare Trust	3.420%	10/09/39	680,901	642,113	0.04%
3137H4KF6	FHLMC	2.000%	12/25/51	1,163,171	600,172	0.03%
46591HCF5	Chase Auto Credit Linked Notes	1.009%	02/26/29	619,729	599,702	0.03%
12327FAC1	Business Jet Securities, LLC	7.142%	11/15/35	519,919	513,296	0.03%
29273VAR1	Energy Transfer, LP	6.050%	12/01/26	500,000	508,851	0.03%
46591HCG3	Chase Auto Credit Linked Notes	2.102%	02/26/29	516,441	501,578	0.03%
48125LRU8	JPMorgan Chase Bank, NA	5.110%	12/08/26	500,000	500,652	0.03%
822866AA7	Shelter Growth Capital Partners, LLC	6.512%	09/15/36	493,147	492,119	0.03%
89114TZK1	Toronto-Dominion Bank (The)	1.250%	12/13/24	500,000	484,023	0.03%
61947DAD1	Mosaic Solar Loans, LLC	3.710%	12/20/46	567,622	482,824	0.03%
30260WAA9	FHF Trust	1.270%	03/15/27	492,099	480,411	0.03%
55282XAJ9	MF1 Multifamily Housing Mortgage Trust	7.932%	07/15/36	500,000	479,768	0.03%
00178UAH2	AMSR Trust	4.000%	07/17/37	500,000	477,481	0.03%
233331BG1	DTE Energy Co.	1.050%	06/01/25	500,000	473,438	0.03%
025816CS6	American Express Co.	2.550%	03/04/27	500,000	464,051	0.03%
19423DAD2	College Ave Student Loans	5.500%	12/26/47	449,052	436,076	0.03%
31395NXE2	FNMA	6.109%	07/25/36	420,306	418,917	0.02%
65252MAA7	Newtek Small Business Loan Trust	7.950%	02/25/44	418,738	415,360	0.02%
05607UAC3	BXG Receivables Note Trust	4.440%	02/02/34	421,718	404,638	0.02%
3137BRZK4	FHLMC	6.539%	11/15/37	390,781	384,778	0.02%
68377HAA2	Oportun Funding, LLC	5.940%	10/09/29	379,057	378,930	0.02%
12327FAB3	Business Jet Securities, LLC	3.967%	11/15/35	386,040	373,316	0.02%
01166VAA7	Alaska Airlines Pass-Through Trust	4.800%	02/15/29	362,813	352,410	0.02%
31335AJA7	FHLMC	5.500%	06/01/41	335,367	340,995	0.02%
96034LAE1	Westgate Resorts	6.213%	03/20/34	329,713	327,426	0.02%

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Diamond Hill Short Duration Securitized Bond Fund
29 February 2024

Cusip	Coupon	Maturity	Shares	Market Value	% of Net Assets	
38375BZS4	GNMA	5.978%	10/20/62	327,230	\$325,928	0.02%
61946GAB9	Mosaic Solar Loans, LLC	4.770%	06/22/43	348,878	313,690	0.02%
40439HAD1	Holiday Inn Timeshare Trust	5.500%	10/09/39	316,698	298,659	0.02%
24703TAE6	Dell International, LLC/EMC Corp.	4.900%	10/01/26	300,000	297,250	0.02%
3136AOK48	FNMA	5.986%	09/25/41	302,082	297,186	0.02%
60920LAQ7	Mondelez International, Inc.	0.750%	09/24/24	300,000	291,740	0.02%
55284JAL3	MF1 Multifamily Housing Mortgage Trust	8.466%	02/19/37	300,000	280,003	0.02%
75973LAB4	Renew Financial, LLC	5.750%	09/20/52	275,741	265,784	0.02%
74362YAA0	Prosper Marketplace Issuance Trust	0.000%	07/15/25	81,061,702	244,968	0.01%
48128U2Q1	JPMorgan Chase Bank, NA	2.280%	12/26/28	245,658	241,565	0.01%
31395UML2	FHLMC	5.889%	05/15/35	242,137	238,723	0.01%
25273CAD2	Diamond Resorts Owner Trust	3.830%	11/21/33	260,094	238,469	0.01%
31396JFX8	FHLMC	5.839%	03/15/36	210,069	207,267	0.01%
20268KAD2	CommonBond Student Loan Trust	4.440%	09/25/42	227,751	190,064	0.01%
31396LTA8	FNMA	5.816%	11/25/36	193,140	190,015	0.01%
31398STC7	FNMA	5.936%	12/25/40	184,096	180,279	0.01%
42771VAA8	Hero Funding Trust	4.990%	09/20/47	182,128	180,033	0.01%
3137ACUF4	FHLMC	5.939%	07/15/41	170,594	168,062	0.01%
05972AAJ9	Bancorp Commercial Mortgage Trust (The)	9.193%	08/15/32	165,016	163,213	0.01%
91683KAA6	Upstart Pass-Through Trust	1.850%	09/20/29	147,532	147,172	0.01%
3136A3D24	FNMA	5.836%	02/25/42	129,255	126,945	0.01%
31364JZN6	FNMA	0.000%	04/25/29	126,039	112,083	0.01%
3136A5TH9	FNMA	5.956%	04/25/42	90,295	89,031	0.01%
3137B9GS8	FHLMC	5.839%	07/15/43	72,294	71,755	0.00%
38375UWR7	GNMA	4.869%	05/20/66	67,465	67,214	0.00%
3136AKUA9	FNMA	4.000%	08/25/44	374,921	41,540	0.00%
31282YEU9	FHLMC	1.161%	05/15/36	400,035	41,448	0.00%
3137AFGG1	FHLMC	5.889%	01/15/41	40,472	40,323	0.00%
3136ABNP4	FNMA	4.000%	01/25/28	895,699	33,089	0.00%
31398PWQ8	FNMA	1.114%	05/25/40	259,691	21,807	0.00%
38379JUK5	GNMA	4.000%	03/20/42	601,240	12,672	0.00%
17307GLA4	Citigroup Mortgage Loan Trust, Inc.	6.098%	08/25/34	3,618	3,413	0.00%
Money Market Funds						8.72%
85749P9B9	State Street Institutional Liquid Reserves Fund - Premier Class			151,537,973	\$151,598,589	8.72%

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.