



Schedule of Investments
Diamond Hill Core Bond Fund
February 28, 2021

Net Assets: \$ 346,889,078

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Bonds	1.250%	05/15/50	10,050,000	\$8,116,160	2.34%
U.S. Treasury Notes	0.875%	11/15/30	8,200,000	7,818,188	2.25%
U.S. Treasury Bonds	1.125%	08/15/40	7,200,000	6,158,250	1.78%
FNMA	4.000%	12/25/43	4,624,230	5,065,656	1.46%
U.S. Treasury Notes	1.625%	02/15/26	3,000,000	3,133,945	0.90%
U.S. Treasury Notes	0.625%	08/15/30	3,313,900	3,093,836	0.89%
FNMA	3.500%	02/25/47	2,883,484	3,056,947	0.88%
FNMA	3.500%	11/25/47	2,247,108	2,373,624	0.68%
U.S. Treasury Bonds	3.000%	02/15/48	1,975,000	2,341,764	0.68%
U.S. Treasury Bonds	2.000%	02/15/50	2,350,000	2,289,139	0.66%
U.S. Treasury Notes	2.875%	08/15/28	2,000,000	2,245,234	0.65%
FNMA	3.000%	07/25/45	2,044,494	2,221,523	0.64%
FNMA	3.000%	03/25/50	2,077,414	2,209,337	0.64%
U.S. Treasury Notes	2.250%	11/15/25	2,000,000	2,147,109	0.62%
FHLMC	3.500%	12/15/47	1,959,092	2,092,546	0.60%
FNMA	3.500%	10/25/47	1,976,286	2,083,608	0.60%
GNMA	2.500%	07/20/50	1,975,000	2,008,115	0.58%
Commercial Mortgage Trust	2.173%	11/10/46	2,000,000	2,004,802	0.58%
U.S. Treasury Bonds	3.750%	11/15/43	1,500,000	1,967,109	0.57%
U.S. Treasury Bonds	2.375%	11/15/49	1,750,000	1,849,395	0.53%
U.S. Treasury Bonds	2.250%	08/15/46	1,780,000	1,828,741	0.53%
FHLMC	4.000%	08/15/43	1,519,824	1,707,074	0.49%
Hertz Fleet Lease Funding LP	3.140%	04/10/31	1,565,000	1,577,207	0.45%
FHLMC	3.500%	01/15/48	1,452,137	1,572,444	0.45%
FNMA	4.000%	03/01/35	1,425,234	1,567,094	0.45%
U.S. Treasury Notes	2.000%	11/30/22	1,500,000	1,548,867	0.45%
FHLMC	3.000%	11/15/46	1,385,000	1,485,258	0.43%
U.S. Treasury Notes	4.250%	11/15/40	1,050,000	1,451,010	0.42%
GNMA	3.000%	05/20/46	1,348,000	1,405,286	0.41%
FHLMC	3.500%	11/15/45	1,314,325	1,402,201	0.40%
BX Commercial Mortgage Trust	3.540%	03/09/44	1,300,000	1,390,269	0.40%
GNMA	2.500%	02/20/50	1,385,112	1,374,769	0.40%
Continental Credit Card LLC	2.240%	12/15/28	1,350,000	1,353,853	0.39%
U.S. Treasury Bonds	1.500%	03/31/23	1,225,000	1,259,310	0.36%
U.S. Treasury STRIPS	0.000%	02/15/37	1,725,000	1,252,552	0.36%
Upstart Securitization Trust	2.500%	04/20/27	1,250,000	1,249,550	0.36%
Continental Credit Card LLC	3.830%	08/15/26	1,200,000	1,228,620	0.35%
FHLMC	4.000%	05/15/48	1,116,074	1,225,030	0.35%
FHLMC	2.045%	01/25/51	1,200,000	1,215,617	0.35%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
BX Commercial Mortgage Trust	2.212%	11/15/32	1,200,000	\$1,205,628	0.35%
Star	1.700%	04/17/38	1,200,000	1,200,000	0.35%
New York Life Global Funding	1.200%	08/07/30	1,250,000	1,177,767	0.34%
FNMA	3.500%	02/25/48	1,113,780	1,175,241	0.34%
FNMA	4.500%	07/25/41	1,091,229	1,170,478	0.34%
Drive Auto Receivables Trust	2.280%	08/17/26	1,118,000	1,154,675	0.33%
GNMA	3.000%	12/20/45	1,052,889	1,135,248	0.33%
FHLMC	3.500%	09/25/49	1,000,000	1,098,420	0.32%
Invitation Homes Trust	1.106%	07/17/37	1,069,997	1,074,327	0.31%
Protective Life Global Funding	1.737%	09/21/30	1,100,000	1,066,494	0.31%
Sunnova Solar Issuer LLC	2.730%	11/01/55	1,093,755	1,064,057	0.31%
U.S. Treasury Notes	2.000%	08/15/25	1,000,000	1,061,563	0.31%
FHLMC	3.000%	11/15/44	1,020,410	1,052,545	0.30%
FNMA	3.500%	05/25/42	965,989	1,048,580	0.30%
Freedom Financial	4.180%	09/20/27	1,000,000	1,029,336	0.30%
U.S. Treasury Bonds	4.750%	02/15/41	700,000	1,029,273	0.30%
Wells Fargo & Co.	3.550%	09/29/25	925,000	1,021,026	0.29%
Upstart Securitization Trust	3.734%	09/20/29	1,000,000	1,019,322	0.29%
FNMA	4.500%	06/01/37	920,633	1,017,002	0.29%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	1,000,000	1,016,545	0.29%
ReadyCap Commercial Mortgage Trust	2.268%	02/25/35	999,980	1,007,972	0.29%
FNMA	3.500%	03/25/43	1,000,000	1,007,246	0.29%
FHLMC	5.287%	02/15/33	951,013	1,003,480	0.29%
Credit Suisse First Boston	3.781%	12/06/22	1,000,000	1,001,266	0.29%
FMC GMSR Issuer Trust	4.500%	01/25/26	1,000,000	1,001,108	0.29%
Acre Mortgage Trust	2.750%	12/15/37	1,000,000	1,000,809	0.29%
BXMT Ltd.	2.808%	06/15/35	1,000,000	1,000,312	0.29%
J.P. Morgan Wealth Management	1.700%	02/26/71	1,000,000	1,000,000	0.29%
BXMT Ltd.	1.508%	02/18/38	1,000,000	1,000,000	0.29%
Cascade Funding Mortgage Trust	1.830%	03/20/41	1,000,000	999,500	0.29%
BXMT Ltd	1.758%	02/18/38	1,000,000	999,375	0.29%
PNMAC GMSR Issuer Trust	2.768%	08/25/23	1,000,000	995,011	0.29%
KKR Real Estate Finance Trust, Inc.	1.208%	06/15/36	994,470	994,779	0.29%
Allstate Corp.	0.750%	12/15/25	1,000,000	990,934	0.29%
Loanpal Solar Loan Ltd.	2.840%	01/20/48	1,000,000	983,773	0.28%
Upstart Securitization Trust	2.750%	02/20/27	981,469	981,168	0.28%
U.S. Treasury Notes	0.625%	03/31/27	1,000,000	980,547	0.28%
Goldman Sachs Mortgage Securities Corp. Trust	1.362%	07/16/35	967,132	965,295	0.28%
FHLMC	2.500%	05/15/42	1,000,000	960,106	0.28%
FNMA	4.000%	02/25/44	914,266	955,922	0.28%
LL ABS Trust	3.790%	03/15/23	900,000	929,861	0.27%
Continental Credit Card LLC	3.660%	12/15/28	900,000	925,820	0.27%
FNMA	3.000%	10/25/46	850,000	919,957	0.27%
FNMA	4.940%	12/01/43	764,909	915,347	0.26%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	912,798	0.26%
U.S. Treasury Bonds	1.375%	11/15/40	1,000,000	894,375	0.26%
Westgate Resorts	6.213%	03/20/34	845,361	893,378	0.26%
FNMA	3.000%	05/25/42	862,167	885,288	0.26%
FHLMC	3.500%	02/15/52	782,468	854,049	0.25%
Progress Residential Trust	1.303%	04/17/38	850,000	846,836	0.24%
FNMA	3.140%	07/01/32	750,000	845,653	0.24%
Comcast Corp.	3.950%	10/15/25	750,000	844,558	0.24%
GNMA	3.000%	02/16/40	811,015	831,038	0.24%
BSPRT Issuer Ltd.	1.157%	09/17/35	826,441	826,441	0.24%
GNMA	3.000%	04/20/50	790,700	822,724	0.24%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FHLMC	2.957%	07/16/35	800,000	\$812,991	0.23%
Invitation Homes Trust	0.956%	12/19/36	807,717	809,350	0.23%
Upgrade Received Trust	3.510%	10/15/25	800,000	805,714	0.23%
U.S. Treasury Notes	2.500%	05/15/24	750,000	802,588	0.23%
SFS Asset Securitization LLC	4.238%	06/10/25	800,000	800,914	0.23%
Colony American Finance Ltd.	1.707%	12/15/52	800,000	800,581	0.23%
AlphaFlow Transitional Mortgage Co.	3.280%	03/25/25	800,000	800,240	0.23%
Foursight Capital Automobile Receivables	5.500%	10/15/24	750,000	792,541	0.23%
Multi Family Housing Mortgage Loan	1.260%	11/27/34	786,454	787,191	0.23%
Goldman Sachs Mortgage Securities Corp. Trust	1.032%	07/16/35	773,706	774,427	0.22%
Colony American Finance Ltd.	2.712%	12/15/52	800,000	772,013	0.22%
Freedom Mortgage Trust	6.000%	06/18/27	725,000	771,693	0.22%
JPMorgan Chase & Co.	2.522%	04/22/31	750,000	770,427	0.22%
U.S. Treasury STRIPS	0.000%	05/15/35	1,000,000	763,578	0.22%
FNMA	3.500%	06/01/31	695,571	756,252	0.22%
Tennessee Valley Authority	4.625%	09/15/60	525,000	754,324	0.22%
Credibly Asset Securitization LLC	4.800%	11/15/23	750,000	751,553	0.22%
OneMain Direct Auto Receivables	4.680%	04/14/31	675,000	750,360	0.22%
J.P. Morgan Wealth Management	1.700%	02/26/71	750,000	750,000	0.22%
Invitation Homes Trust	1.056%	03/17/37	750,000	750,000	0.22%
Colony American Finance Ltd.	3.379%	12/15/52	750,000	749,820	0.22%
Social Professional Loan Program	3.050%	11/16/48	730,000	745,748	0.22%
FHLMC	2.500%	05/25/49	758,520	742,953	0.21%
Social Professional Loan Program	4.160%	11/26/40	700,000	734,165	0.21%
FNMA	3.877%	04/25/43	753,785	733,084	0.21%
GNMA	3.500%	09/20/48	689,379	732,234	0.21%
Loanpal Solar Loan Ltd.	2.290%	01/20/48	720,657	728,745	0.21%
Newtek Small Business Loan Trust	2.090%	02/25/44	744,093	725,659	0.21%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	724,904	0.21%
Tesla Auto Lease Trust	2.680%	01/20/23	700,000	720,077	0.21%
Newtek Small Business Loan Trust	2.350%	12/25/44	730,658	719,436	0.21%
Volt LXXXIX LLC	2.981%	03/25/50	708,637	711,416	0.21%
Progress Residential Trust	2.106%	04/17/38	700,000	707,991	0.20%
Finance Of American HECM Buyout	3.640%	02/25/31	700,000	700,700	0.20%
Cosmopolitan Hotel Trust	1.042%	11/17/36	700,000	700,548	0.20%
FREMF Mortgage Trust	2.044%	07/25/28	703,561	692,727	0.20%
FHLMC	4.500%	12/01/37	621,011	689,877	0.20%
U.S. Treasury Bonds	4.250%	05/15/39	500,000	685,605	0.20%
Aventura Mall Trust	4.249%	07/09/40	650,000	676,600	0.20%
Acre Mortgage Trust	3.250%	12/15/37	675,000	675,271	0.19%
U.S. Treasury Bonds	2.750%	11/15/42	600,000	675,047	0.19%
Ocwen Master Advance Receivables	1.300%	08/15/52	670,000	674,736	0.19%
AT&T, Inc.	2.300%	06/01/27	650,000	673,310	0.19%
College Ave Student Loans	2.320%	07/25/51	675,000	667,494	0.19%
BX Commercial Mortgage Trust	2.843%	03/09/44	650,000	667,383	0.19%
Holiday Inn Timeshare Trust	3.420%	10/09/39	639,834	666,073	0.19%
Anheuser-Busch InBev SA/NV	3.500%	06/01/30	600,000	663,194	0.19%
FNMA	5.000%	03/25/41	570,000	660,235	0.19%
FHLMC	3.000%	03/15/43	651,608	654,087	0.19%
Oportun Funding VIII LLC	4.450%	03/08/24	650,000	650,593	0.19%
Small Business Lending Trust	3.200%	12/15/26	646,000	650,106	0.19%
U.S. Treasury STRIPS	0.000%	02/15/33	800,000	648,951	0.19%
PFP Ltd.	1.757%	04/16/36	650,000	648,381	0.19%
FNMA	3.500%	06/01/33	594,686	642,795	0.19%
Exantas Capital Corp.	1.108%	04/15/22	640,011	639,216	0.18%



Schedule of Investments (continued)
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February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Home Partners of America Trust	2.922%	10/19/39	634,838	\$637,013	0.18%
CLI Funding VI LLC	3.620%	09/18/45	616,417	631,306	0.18%
FNMA	3.500%	05/25/42	600,000	630,070	0.18%
FNMA	3.500%	05/25/48	600,000	628,388	0.18%
Helios Issuer LLC	1.800%	02/20/48	625,000	624,514	0.18%
Upstart Pass Through Trust	3.000%	01/20/27	623,484	624,391	0.18%
BXMT Ltd.	2.058%	02/16/37	625,000	623,439	0.18%
Regional Management Issuance	3.040%	03/17/31	625,000	619,609	0.18%
BX Trust	3.202%	12/11/41	577,000	619,490	0.18%
Upstart Securitization Trust	3.829%	01/21/30	600,000	616,233	0.18%
Realty Income Corp.	0.750%	03/15/26	625,000	612,032	0.18%
Skopos Auto Receivables Trust	3.430%	09/15/23	600,000	607,432	0.18%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	600,000	606,492	0.17%
FNMA	3.500%	03/25/49	536,199	605,275	0.17%
Multi Family Housing Mortgage Loan	1.826%	11/15/35	600,000	605,054	0.17%
GLS Auto Receivables Trust	1.640%	10/15/26	600,000	601,967	0.17%
JPMorgan Chase & Co.	4.023%	12/05/24	550,000	601,955	0.17%
Truist Financial Corp.	1.267%	03/02/27	600,000	600,934	0.17%
Loanpal Solar Loan Ltd.	3.450%	12/20/47	600,000	600,397	0.17%
TPG Real Estate Finance	1.276%	10/15/34	600,000	600,045	0.17%
FNMA	4.000%	09/25/48	529,683	598,554	0.17%
Freedom Mortgage Trust	2.170%	10/27/25	602,393	598,456	0.17%
FHLMA	3.500%	01/15/45	563,462	591,076	0.17%
FHLMC	4.000%	11/15/40	555,000	590,720	0.17%
Multi Family Connecticut Avenue	1.818%	10/15/49	584,901	585,629	0.17%
U.S. Treasury STRIPS	0.000%	08/15/34	750,000	584,587	0.17%
GNMA	3.000%	08/20/49	540,446	581,291	0.17%
FNMA	2.500%	02/25/43	605,474	580,550	0.17%
FREMF Mortgage Trust	2.369%	08/25/29	579,500	578,058	0.17%
GNMA	3.000%	01/20/43	532,000	575,520	0.17%
Home Partners of America Trust	3.157%	09/17/27	566,349	574,897	0.17%
Lendmark Funding Trust	4.690%	04/21/31	550,000	569,146	0.16%
FNMA	1.950%	04/25/28	548,711	567,982	0.16%
Morgan Stanley	3.875%	01/27/26	500,000	562,892	0.16%
Credit Acceptance Auto Loan Trust	2.280%	02/15/30	550,000	562,375	0.16%
Citigroup, Inc.	3.887%	01/10/28	500,000	561,134	0.16%
Santander Drive Auto Trust	2.680%	10/15/25	545,000	560,228	0.16%
GNMA	3.500%	08/20/49	517,000	560,168	0.16%
CVS Health Corp.	3.750%	04/01/30	500,000	559,069	0.16%
FNMA	2.750%	10/25/49	544,516	555,331	0.16%
Business Jet Securities LLC	5.437%	06/15/33	545,670	554,913	0.16%
FNMA	3.000%	02/25/49	527,739	553,653	0.16%
Oncor Electric Delivery Co. LLC	3.750%	04/01/45	490,000	553,012	0.16%
GNMA	4.500%	08/16/40	480,775	551,663	0.16%
Business Jet Securities LLC	5.193%	07/15/34	545,533	546,458	0.16%
Genesis Sales Finance Master Trust	2.240%	09/22/25	535,000	543,634	0.16%
GNMA	3.000%	07/20/49	500,000	542,715	0.16%
FNMA	3.500%	02/01/33	496,740	536,969	0.15%
Social Professional Loan Program	4.140%	02/25/48	500,000	533,106	0.15%
GNMA	5.500%	11/15/38	458,670	532,919	0.15%
GNMA	4.000%	04/20/49	490,565	531,309	0.15%
Principal Life Global Funding II	1.250%	06/23/25	525,000	528,885	0.15%
GNMA	3.000%	09/20/46	500,000	525,376	0.15%
FNMA	0.000%	11/25/32	556,783	524,975	0.15%
GNMA	3.000%	09/20/46	500,000	523,712	0.15%



Schedule of Investments (continued)
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February 28, 2021

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Goldman Sachs Group, Inc.	2.600%	02/07/30	500,000	\$521,280	0.15%
GNMA	3.500%	01/20/30	493,928	520,052	0.15%
GNMA	2.500%	01/20/50	531,000	519,472	0.15%
Chevron Corp.	1.995%	05/11/27	500,000	518,696	0.15%
Zoetis, Inc.	2.000%	05/15/30	525,000	518,202	0.15%
United Airlines	4.875%	07/15/27	500,000	515,835	0.15%
FedEx Corp.	1.875%	02/20/34	510,963	512,282	0.15%
Oportun Funding XIII LLC	3.870%	08/08/25	500,000	511,952	0.15%
Citigroup, Inc	1.678%	05/15/24	500,000	511,949	0.15%
GNMA	5.893%	02/16/41	2,674,414	510,675	0.15%
MF1 Ltd.	3.107%	07/16/35	500,000	503,740	0.15%
Volkswagen Group America	0.750%	11/23/22	500,000	502,225	0.14%
FHLMC	4.000%	11/15/46	471,592	502,093	0.14%
Wells Fargo Mortgage Trust	2.650%	02/15/40	500,000	501,840	0.14%
KeyBank NA	0.423%	01/03/24	500,000	501,203	0.14%
Wells Fargo Mortgage Trust	1.300%	02/15/40	500,000	500,907	0.14%
Morgan Stanley	0.529%	01/25/24	500,000	500,255	0.14%
AlphaFlow Transitional Mortgage Co.	5.610%	03/25/25	500,000	500,230	0.14%
Carvana Auto Receivable Trust	1.320%	11/09/26	500,000	499,170	0.14%
Charles Schwab Corp. (The)	0.900%	03/11/26	500,000	497,111	0.14%
FHLMA	3.500%	02/15/30	456,539	496,498	0.14%
American Electric Power, Inc.	1.000%	11/01/25	500,000	495,488	0.14%
LL ABS Trust	2.330%	07/15/22	490,381	495,295	0.14%
JPMorgan Chase & Co.	1.045%	11/19/26	500,000	494,925	0.14%
College Ave Student Loans	4.120%	07/25/51	500,000	494,545	0.14%
Pacific Life Global Fund II	1.450%	01/20/28	500,000	493,662	0.14%
Apple, Inc.	0.700%	02/08/6	500,000	493,996	0.14%
FNMA	3.500%	03/01/35	455,134	493,650	0.14%
Cold Storage Trust	2.878%	11/16/37	491,495	493,024	0.14%
Tunisian Republic	1.416%	08/05/21	500,000	492,800	0.14%
Principal Life Global Fund II	0.875%	01/12/26	500,000	491,979	0.14%
Air Products and Chemicals, Inc.	1.850%	05/15/27	475,000	491,189	0.14%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	480,000	490,533	0.14%
SPS Servicer Advance Receivables	3.160%	11/15/55	494,000	488,551	0.14%
FHF Trust	2.590%	12/15/23	483,464	487,390	0.14%
FHLMC	2.500%	07/15/42	475,000	485,423	0.14%
Home Depot, Inc. (The)	0.900%	03/15/28	500,000	484,051	0.14%
Met Life Global Financials	1.550%	01/07/31	500,000	481,870	0.14%
Morgan Stanley	1.794%	02/13/32	500,000	479,799	0.14%
Berkshire Hathaway Energy Corp.	1.650%	05/15/31	500,000	479,770	0.14%
Verizon Communications, Inc.	1.750%	01/20/31	500,000	476,525	0.14%
BX Trust	3.605%	12/09/41	435,000	476,260	0.14%
FHLMC	6.000%	07/25/36	402,846	475,502	0.14%
FREMF Mortgage Trust	2.270%	02/25/25	475,641	474,626	0.14%
GNMA	6.539%	12/20/39	2,222,024	471,905	0.14%
Freedom Financial	3.870%	06/18/26	465,891	471,644	0.14%
FHLMC	3.000%	12/15/47	441,240	469,226	0.14%
Freedom Mortgage Trust	2.620%	11/25/24	469,572	469,077	0.14%
GNMA	5.939%	03/20/46	2,499,519	468,237	0.14%
GNMA	3.500%	09/20/35	436,000	467,946	0.14%
CIG Auto Receivables Trust	1.750%	02/12/26	460,000	467,192	0.13%
FNMA	3.882%	11/25/42	503,929	464,151	0.13%
GNMA	3.000%	12/20/49	450,000	463,533	0.13%
GNMA	6.000%	06/20/34	387,747	459,794	0.13%
Bank of America Corp.	3.458%	03/15/25	425,000	459,374	0.13%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	11.349%	08/25/43	350,236	\$451,764	0.13%
GoodGreen Trust	2.630%	04/15/55	429,461	447,602	0.13%
FNMA	4.000%	01/25/48	4,952,645	445,409	0.13%
GNMA	4.000%	02/20/34	417,394	443,905	0.13%
Social Professional Loan Program	3.120%	05/15/46	425,000	438,440	0.13%
GNMA	3.500%	05/20/47	399,012	434,154	0.13%
GNMA	3.000%	01/20/29	407,820	433,344	0.13%
FNMA	3.000%	11/01/33	406,874	429,773	0.12%
Toronto-Dominion Bank (The)	0.500%	01/27/23	425,000	427,265	0.12%
Wells Fargo Mortgage Trust	1.950%	02/15/40	425,000	425,770	0.12%
BXMT Ltd.	1.008%	02/16/37	425,000	425,265	0.12%
Freedom Financial	2.830%	03/20/28	425,000	424,159	0.12%
GNMA	3.500%	08/20/49	3,458,323	421,475	0.12%
U.S. Treasury STRIPS	0.000%	11/15/31	500,000	419,149	0.12%
Credit Acceptance Auto Trust	3.060%	03/15/29	400,000	417,397	0.12%
CPS Auto Receivables Trust	2.410%	11/16/26	400,000	413,799	0.12%
Bank of America Corp.	2.015%	02/13/26	400,000	413,577	0.12%
Hilton Grand Vacations Trust	4.220%	02/25/39	381,942	409,044	0.12%
Santander Consumer Auto Receivables	2.140%	12/15/26	400,000	406,591	0.12%
General Electric Capital Corp.	6.750%	03/15/32	300,000	405,405	0.12%
Exeter Automobile Receivables Trust	4.730%	04/15/26	375,000	404,250	0.12%
KeyCorp	2.550%	10/01/29	385,000	403,022	0.12%
MidAmerican Energy Co.	3.650%	04/15/29	350,000	402,211	0.12%
Carvana Auto Receivable Trust	1.820%	09/08/27	400,000	401,770	0.12%
Chase Credit Linked Notes	1.140%	02/25/28	400,000	401,757	0.12%
GNMA	4.500%	07/15/40	332,279	400,585	0.12%
FMC GMSR Issuer Trust	4.230%	09/25/24	400,000	400,556	0.12%
FHLMC	0.000%	09/15/43	453,256	393,780	0.11%
BXG Receivables	4.440%	02/02/34	379,579	393,006	0.11%
FNMA	3.000%	05/15/45	380,165	391,616	0.11%
FREMF Mortgage Trust	2.270%	01/25/28	390,924	389,722	0.11%
Goldman Sachs Group, Inc.	3.500%	11/16/26	350,000	385,483	0.11%
FNMA	3.000%	01/25/43	352,000	380,334	0.11%
Exantas Capital Corp.	5.608%	04/17/37	374,220	377,446	0.11%
FNMA	3.000%	02/25/43	350,000	374,271	0.11%
FNMA	5.500%	07/25/35	330,508	373,767	0.11%
GNMA	3.000%	01/20/48	378,391	373,206	0.11%
US Bancorp	2.400%	07/30/24	350,000	371,384	0.11%
Royal Bank of Canada	1.150%	06/10/25	365,000	366,912	0.11%
FNMA	4.000%	07/25/41	321,407	365,863	0.11%
American Airlines Pass-Through Trust	3.200%	12/15/29	364,275	364,175	0.11%
Tesla Auto Lease Trust	3.370%	01/20/23	350,000	363,679	0.10%
GNMA	5.000%	03/20/49	317,277	363,406	0.10%
FNMA	2.000%	07/25/42	355,210	362,882	0.10%
Abbvie, Inc.	2.950%	11/21/26	335,000	362,179	0.10%
GNMA	0.640%	07/20/64	360,431	361,487	0.10%
American Homes 4 Rent	3.678%	12/17/36	332,903	357,355	0.10%
GNMA	2.500%	06/20/50	350,000	353,891	0.10%
Motel 6 Trust	2.262%	08/15/34	353,077	353,294	0.10%
LendingPoint Asset Securitization Trust	3.107%	02/10/26	350,000	351,924	0.10%
FNMA	4.500%	11/25/43	300,000	351,803	0.10%
GNMA	4.225%	06/20/63	337,984	351,727	0.10%
BB-UBS Trust	3.430%	11/05/36	335,000	351,665	0.10%
FNMA	4.000%	07/25/49	318,000	350,600	0.10%
FHLMC	0.512%	01/15/35	343,981	346,448	0.10%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Duke Energy Indiana LLC	2.750%	04/01/50	370,000	\$345,393	0.10%
FHLMC	0.000%	07/15/37	383,252	344,205	0.10%
Toronto-Dominion Bank (The)	0.750%	01/06/26	350,000	343,860	0.10%
BSPRT Issuer Ltd.	1.157%	03/15/28	338,361	338,361	0.10%
FNMA	16.518%	11/25/31	247,202	336,486	0.10%
Bank of America Corp.	3.875%	08/01/25	300,000	334,710	0.10%
Bancorp Commercial Mortgage Trust (The)	1.177%	09/17/36	334,363	334,363	0.10%
American Homes 4 Rent	6.418%	12/18/36	300,000	333,356	0.10%
Simon Property Group LP	2.000%	09/13/24	320,000	332,983	0.10%
BMW US Capital, LLC	3.900%	04/09/25	300,000	332,243	0.10%
FNMA	2.500%	09/25/42	329,000	331,560	0.10%
FHLMC	3.000%	02/15/43	333,058	331,303	0.10%
American Homes 4 Rent	6.231%	10/17/36	300,000	330,425	0.10%
DT Auto Owner Trust	4.730%	03/16/26	300,000	329,620	0.10%
Royal Dutch Shell plc	2.375%	11/07/29	320,000	329,406	0.10%
United Airlines Pass-Through Trust	5.875%	04/15/29	292,748	328,877	0.09%
FMC Corp.	3.450%	10/01/29	300,000	328,432	0.09%
GNMA	2.000%	09/20/42	342,000	328,250	0.09%
Atmos Energy Corp.	2.625%	09/15/29	310,000	327,165	0.09%
Multi Family Connecticut Avenue	2.068%	03/25/50	325,388	326,848	0.09%
Oracle Corp.	2.800%	04/01/27	300,000	322,669	0.09%
Bancorp Commercial Mortgage Trust (The)	2.812%	03/16/35	324,000	322,095	0.09%
Amgen, Inc.	1.900%	02/21/25	310,000	321,323	0.09%
U.S. Treasury STRIPS	0.000%	08/15/41	500,000	320,126	0.09%
Business Jet Securities LLC	3.967%	11/15/35	319,617	318,861	0.09%
American Water Capital Corp.	2.800%	05/01/30	300,000	318,480	0.09%
FHLMC	6.588%	08/15/30	2,219,613	317,310	0.09%
GNMA	5.000%	02/20/35	281,995	317,281	0.09%
Freedom Financial	2.520%	03/18/27	314,609	317,244	0.09%
GNMA	2.500%	06/20/42	318,000	316,279	0.09%
CVS Health Corp.	5.050%	03/25/48	250,000	315,746	0.09%
Suncor Energy, Inc.	2.800%	05/15/23	300,000	314,748	0.09%
Octane Receivables Trust	1.710%	02/20/25	311,091	314,072	0.09%
PPG Industries, Inc.	2.550%	06/15/30	300,000	313,842	0.09%
FNMA	6.500%	09/25/32	266,793	313,210	0.09%
Continental Credit Card LLC	4.950%	08/15/26	300,000	311,870	0.09%
FHLMC	3.000%	10/15/45	293,690	310,274	0.09%
GNMA	3.500%	02/20/49	288,228	307,826	0.09%
First Tennessee Bank	5.750%	05/01/30	250,000	306,871	0.09%
FHLMC	3.857%	07/15/35	300,000	305,621	0.09%
OneMain Direct Auto Receivables	3.710%	04/14/25	300,000	305,457	0.09%
CIG Auto Receivables Trust	2.350%	01/12/26	300,000	305,293	0.09%
Oportun Funding VII LLC	4.100%	10/08/24	300,000	304,654	0.09%
FHLMC	5.000%	02/15/41	262,142	304,222	0.09%
Invitation Homes Trust	0.806%	03/19/37	303,620	304,107	0.09%
Mosaic Solar Loans LLC	2.100%	04/20/46	297,960	303,641	0.09%
Bancorp Commercial Mortgage Trust (The)	1.112%	03/17/36	301,949	301,772	0.09%
Hertz Fleet Lease Funding LP	4.170%	05/10/32	300,000	301,691	0.09%
FNMA	5.000%	10/25/43	250,000	301,595	0.09%
Genesis Sales Finance Master Trust	2.990%	09/22/25	300,000	301,515	0.09%
Multi Family Housing Mortgage Loan	2.130%	12/25/34	300,000	300,094	0.09%
FHLMC	7.500%	01/15/36	265,760	299,980	0.09%
20 Times Square Trust	3.100%	05/17/35	300,000	299,909	0.09%
TES LLC	4.330%	10/20/47	286,854	299,400	0.09%
FNMA	2.550%	12/01/28	276,449	297,961	0.09%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
A10 Securitization	2.617%	08/15/40	300,000	\$297,417	0.09%
Fidelity National Information Services	1.650%	03/01/28	300,000	297,246	0.09%
FHLMC	6.508%	07/15/42	1,256,418	297,120	0.09%
Toyota Motor Credit Corp.	0.800%	01/09/26	300,000	297,019	0.09%
DT Auto Owner Trust	2.960%	04/15/25	285,000	295,386	0.09%
British Telecommunications plc	3.250%	11/08/29	275,000	294,745	0.09%
U.S. Treasury Bonds	3.500%	02/15/39	235,000	294,448	0.09%
CubeSmart LP	3.000%	02/15/30	280,000	294,418	0.09%
Apple, Inc.	1.650%	05/11/30	300,000	294,197	0.08%
Newtek Small Business Loan Trust	3.500%	12/25/44	310,530	293,462	0.08%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	293,305	0.08%
FHLMC	4.500%	02/15/42	2,322,735	292,762	0.08%
BX Trust	3.856%	12/11/41	270,000	290,607	0.08%
Waste Management, Inc.	1.150%	03/15/28	300,000	290,365	0.08%
Credit Suisse First Boston	4.782%	04/17/36	300,000	289,678	0.08%
Finance of America HECM	1.710%	07/25/30	295,941	289,522	0.08%
Kroger Co. (The)	1.700%	01/15/31	300,000	288,570	0.08%
Fifth Third Bancorp	2.375%	01/28/25	275,000	288,532	0.08%
Regions Financial Corp.	2.250%	05/18/25	275,000	287,962	0.08%
Wells Fargo & Co.	2.188%	04/30/26	275,000	285,719	0.08%
Upstart Pass-Through Trust	3.500%	03/20/28	279,885	285,496	0.08%
Navistar Financial Dealer Note Master Trust	1.568%	05/28/24	285,000	285,408	0.08%
FNMA	6.000%	04/25/34	224,529	282,807	0.08%
FNMA	3.280%	12/01/32	250,000	281,753	0.08%
Daimler Finance LLC	1.750%	03/10/23	275,000	281,545	0.08%
GNMA	3.000%	06/20/49	847,484	279,928	0.08%
BHMS Mortgage Trust	1.362%	07/16/35	280,000	279,818	0.08%
GNMA	4.636%	08/20/67	269,609	279,730	0.08%
FHLMC	3.500%	04/15/44	250,000	277,108	0.08%
International Exchange, Inc.	0.700%	06/15/23	275,000	276,399	0.08%
BXMT Ltd.	1.627%	06/15/35	275,000	275,086	0.08%
GNMA	4.500%	09/20/42	265,615	274,726	0.08%
Helios Issuer LLC	2.980%	06/20/47	270,525	273,713	0.08%
Goldman Sachs Group, Inc.	3.500%	04/01/25	250,000	273,425	0.08%
GNMA	6.000%	04/20/36	236,040	271,656	0.08%
FHLMC	3.000%	05/15/43	272,207	271,247	0.08%
FNMA	4.000%	12/01/44	239,968	270,940	0.08%
Walgreens Boots Alliance, Inc.	3.200%	04/15/30	250,000	268,552	0.08%
PNC Financial Services	2.600%	07/23/26	250,000	268,516	0.08%
Ameriprise Financial, Inc.	3.000%	04/02/25	250,000	268,165	0.08%
Progressive Corp.	3.200%	03/26/30	240,000	267,472	0.08%
GNMA	2.750%	01/20/48	284,000	266,740	0.08%
U.S. Treasury Notes	2.250%	11/15/24	250,000	266,689	0.08%
Comerica Bank	2.500%	07/23/24	250,000	266,597	0.08%
FNMA	3.500%	05/25/48	247,826	266,592	0.08%
Phillips 66 Partners LP	3.700%	04/06/23	250,000	266,229	0.08%
Cooperatieve Rabobank UA	2.625%	07/22/24	250,000	265,588	0.08%
FNMA	5.000%	07/25/38	232,706	264,591	0.08%
CPS Auto Trust	3.730%	09/15/23	260,000	263,968	0.08%
Truist Financial Corp.	2.150%	12/06/24	250,000	263,310	0.08%
Business Jet Securities LLC	4.447%	06/15/33	256,886	262,267	0.08%
PNC Bank NA	2.700%	10/22/29	250,000	262,162	0.08%
FNMA	4.000%	08/25/33	2,481,594	261,848	0.08%
Valero Energy Corp.	2.700%	04/15/23	250,000	260,620	0.08%
FHLMC	4.000%	11/01/34	239,869	260,106	0.08%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
GNMA	1.402%	05/20/66	259,713	\$260,010	0.08%
Wells Fargo & Co.	2.393%	06/02/28	250,000	259,652	0.08%
Spirit Realty LP	3.200%	02/15/31	250,000	259,312	0.07%
College Ave Student Loans	4.460%	12/28/48	250,000	259,283	0.07%
Nucor Corp.	2.000%	06/01/25	250,000	258,980	0.07%
Discover Bank	2.700%	02/06/30	250,000	258,955	0.07%
Exxon Mobil Corp.	2.992%	03/19/25	240,000	258,808	0.07%
FHLMC	0.000%	08/15/42	290,693	258,777	0.07%
Apple, Inc.	2.200%	09/11/29	250,000	257,851	0.07%
Carrier Global Corp.	2.700%	02/15/31	250,000	257,650	0.07%
Royal Bank of Canada	1.950%	01/17/23	250,000	257,507	0.07%
Bank of America Corp.	2.592%	04/29/31	250,000	256,767	0.07%
Tesla Auto Lease Trust	2.330%	02/20/24	250,000	255,888	0.07%
FNMA	4.000%	01/01/35	235,488	255,288	0.07%
CPS Auto Trust	2.840%	06/16/25	250,000	254,962	0.07%
Tesla Auto Lease Trust	5.290%	11/22/21	250,000	254,626	0.07%
Sherwin-Williams Co.	2.300%	05/15/30	250,000	253,699	0.07%
Colony American Finance Ltd.	2.296%	03/15/50	250,000	253,613	0.07%
PNC Bank NA	1.743%	02/24/23	250,000	253,302	0.07%
Regional Management Issuance Trust	2.340%	10/15/30	250,000	253,291	0.07%
Met Life Global Funding I	0.900%	06/08/23	250,000	252,824	0.07%
Berkshire Hathaway Financial	1.850%	03/12/30	250,000	252,196	0.07%
RMF Buyout Issuance Trust	3.091%	06/25/30	250,000	251,156	0.07%
Bancorp Commercial Mortgage Trust (The)	2.477%	08/15/32	250,000	250,505	0.07%
Goldman Sachs Group, Inc.	1.093%	12/09/26	250,000	248,093	0.07%
Spirit Realty LP	2.100%	03/15/28	250,000	247,123	0.07%
Comcast Corp.	1.950%	01/15/31	250,000	246,135	0.07%
A10 Securitization	4.129%	08/15/40	250,000	246,106	0.07%
A10 Securitization	5.465%	08/15/40	250,000	245,371	0.07%
FNMA	4.000%	04/01/42	1,821,475	245,297	0.07%
Upgrade Master Pass-Thru Trust	4.000%	07/15/25	242,104	244,930	0.07%
FNMA	3.500%	10/01/46	233,966	244,722	0.07%
GNMA	2.500%	01/20/50	257,000	243,995	0.07%
Citizens Financial Group	2.850%	07/27/26	225,000	242,933	0.07%
Hero Funding Trust	3.570%	09/20/47	232,300	242,358	0.07%
GNMA	2.000%	12/20/42	237,380	240,444	0.07%
Georgia Power Co.	2.100%	07/30/23	230,000	239,149	0.07%
BX Trust	4.075%	12/09/41	225,000	237,441	0.07%
Hertz Fleet Lease Funding LP	0.591%	01/10/33	236,706	237,256	0.07%
Athene Global Funding	2.500%	01/14/25	225,000	235,663	0.07%
FNMA	5.000%	02/25/40	200,000	234,499	0.07%
A10 Securitization	2.021%	09/15/50	233,332	233,323	0.07%
Freedom Financial	3.060%	03/18/27	225,000	229,356	0.07%
FHLMC	2.000%	09/25/50	262,000	226,273	0.07%
Goldman Sachs Group, Inc.	3.500%	01/23/25	205,000	222,835	0.06%
Freedom Financial	4.520%	06/18/27	220,431	222,634	0.06%
U.S. Treasury Notes	0.125%	04/15/21	217,284	218,701	0.06%
Hero Funding Trust	3.080%	09/20/42	211,441	216,408	0.06%
Citigroup, Inc.	3.352%	04/24/25	200,000	215,742	0.06%
GNMA	4.500%	06/15/46	189,897	214,040	0.06%
U.S. Treasury Notes	4.750%	02/15/37	150,000	213,293	0.06%
Diamondback Energy, Inc.	3.250%	12/01/26	200,000	212,541	0.06%
Republic Services, Inc.	2.500%	08/15/24	200,000	211,979	0.06%
Social Professional Loan Program	4.430%	10/25/41	200,000	209,266	0.06%
Capital One Financial Corp.	2.600%	05/15/23	200,000	208,902	0.06%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	2.430%	10/01/29	194,833	\$208,438	0.06%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	208,187	0.06%
Hero Funding Trust	3.190%	09/20/48	202,456	207,240	0.06%
Met Life Global Funding I	1.950%	01/13/23	200,000	206,047	0.06%
Regional Management Issuance Trust	4.110%	11/15/28	200,000	206,021	0.06%
Bank of New York Mellon Corp. (The)	1.850%	01/27/23	200,000	205,529	0.06%
Genesis Private Label Amortization Trust	4.190%	07/20/30	200,000	203,225	0.06%
PECO Energy Co.	3.000%	09/15/49	200,000	202,557	0.06%
FNMA	0.628%	06/25/43	12,174,017	202,471	0.06%
DT Auto Owner Trust	3.480%	02/18/25	195,000	202,424	0.06%
Volkswagen AG	2.500%	09/24/21	200,000	202,414	0.06%
Prosper Marketplace Issuance Trust	3.200%	02/17/26	200,000	201,847	0.06%
FNMA	5.500%	02/25/35	178,929	201,794	0.06%
Avant Loans Funding Trust	2.170%	05/15/29	200,000	201,572	0.06%
SPS Servicer Advance Receivables	2.370%	11/15/52	199,000	199,892	0.06%
Laurel Road Prime Student Loan	2.730%	10/25/48	192,482	197,030	0.06%
FNMA	3.550%	08/01/30	173,626	196,664	0.06%
Citigroup Commerical Mortgage	1.212%	07/15/30	197,347	195,929	0.06%
Continental Credit Card LLC	6.410%	01/15/25	186,614	194,045	0.06%
CubeSmart LP	2.000%	02/15/31	200,000	192,647	0.06%
FHLMC	4.000%	12/01/28	174,010	191,370	0.06%
Citigroup, Inc.	2.976%	11/05/30	180,000	190,975	0.06%
Mill City Solar Loan Ltd.	3.690%	07/20/43	180,853	189,826	0.05%
FHLMC	6.588%	06/15/35	2,722,582	189,052	0.05%
BP Capital Markets plc	3.194%	04/06/25	175,000	188,938	0.05%
FNMA	3.500%	02/25/43	2,713,170	187,589	0.05%
Upstart Pass-Through Trust	3.750%	02/20/28	182,460	186,506	0.05%
State Street Corp.	2.354%	11/01/25	175,000	185,860	0.05%
FNMA	5.000%	05/25/39	1,003,220	184,600	0.05%
Morgan Stanley	2.699%	01/22/31	175,000	181,881	0.05%
Walt Disney Co. (The)	1.750%	08/30/24	175,000	181,723	0.05%
FNMA	7.500%	03/25/34	149,241	180,889	0.05%
LL ABS Trust	2.870%	03/15/27	180,043	180,629	0.05%
Newtek Small Business Loan Trust	4.000%	02/25/44	195,814	179,377	0.05%
Earnest Student Loan Program LLC	2.680%	07/25/35	178,248	178,701	0.05%
GNMA	6.589%	06/20/37	864,489	178,369	0.05%
Diamond Resorts Owner Trust	3.530%	02/20/32	170,658	175,501	0.05%
Westgate Resorts	3.963%	03/20/34	169,072	174,827	0.05%
GNMA	4.000%	02/20/44	1,896,715	172,640	0.05%
Pricoa Global Funding	3.450%	09/01/23	160,000	172,180	0.05%
Citigroup, Inc.	4.125%	07/25/28	150,000	169,974	0.05%
Hero Funding Trust	3.750%	09/20/41	162,283	169,309	0.05%
FHLMC	0.000%	08/15/36	178,762	164,738	0.05%
Comcast Corp.	3.969%	11/01/47	144,000	164,409	0.05%
FNMA	4.250%	05/25/37	151,658	163,837	0.05%
FNMA	2.000%	08/25/42	172,477	163,297	0.05%
Small Business Lending Trust	2.850%	07/15/26	162,982	162,713	0.05%
GNMA	5.250%	06/20/38	145,864	162,581	0.05%
United Airlines Pass-Through Trust	5.375%	02/15/23	161,013	162,227	0.05%
VMC Finance LLC	1.028%	10/15/35	159,347	159,572	0.05%
Alaska Airlines	4.800%	08/15/27	144,088	159,146	0.05%
FNMA	0.000%	01/25/43	207,129	159,141	0.05%
DTE Energy Co.	2.529%	10/01/24	150,000	158,889	0.05%
FHLMC	0.000%	02/01/34	170,436	158,402	0.05%
Social Professional Loan Program	4.440%	05/25/40	150,000	157,701	0.05%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
PPL Electric Utilities	3.000%	10/01/49	160,000	\$157,515	0.05%
FNMA	0.498%	11/25/36	155,121	156,778	0.05%
FNMA	0.518%	02/25/42	155,262	156,551	0.05%
Hawaii Hotel Trust	1.562%	05/17/38	156,000	155,947	0.05%
ERP Operating LP	2.500%	02/15/30	150,000	155,420	0.04%
Hero Funding Trust	4.990%	09/20/47	151,686	154,954	0.04%
College Ave Student Loans	1.530%	12/28/48	152,090	154,377	0.04%
FNMA	4.000%	02/25/47	2,218,319	153,287	0.04%
FNMA	2.000%	01/25/50	171,000	152,672	0.04%
OSCAR US Funding Trust	2.680%	09/10/26	145,000	151,269	0.04%
Prosper Marketplace Issuance Trust	3.590%	07/15/25	150,000	151,131	0.04%
Bank of America Corp.	1.319%	06/19/26	150,000	151,078	0.04%
JPMorgan Chase & Co.	0.653%	09/16/24	150,000	150,931	0.04%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	150,873	0.04%
LL ABS Trust	3.520%	03/15/27	150,000	150,816	0.04%
FNMA	4.870%	10/01/41	129,216	150,209	0.04%
GNMA	0.627%	01/16/40	148,841	150,137	0.04%
SFS Asset Securitization LLC	5.023%	06/10/25	150,000	149,973	0.04%
Social Professional Loan Program	2.720%	11/26/40	147,082	149,666	0.04%
Upstart Pass-Through Trust	3.350%	04/20/28	145,977	149,102	0.04%
BX Trust	2.082%	05/15/37	150,000	148,588	0.04%
FNMA	3.500%	10/01/29	137,572	147,975	0.04%
FHLMC	5.000%	07/15/33	120,225	147,965	0.04%
FNMA	4.820%	12/01/29	127,668	145,873	0.04%
Citigroup Commercial Mortgage	3.362%	07/15/30	150,000	145,499	0.04%
FNMA	5.000%	06/01/35	895,762	145,283	0.04%
Amgen, Inc.	2.650%	05/11/22	140,000	143,166	0.04%
FNMA	5.000%	03/25/35	863,755	141,451	0.04%
FNMA	2.000%	12/25/32	140,948	139,328	0.04%
FHLMC	0.612%	10/15/40	136,709	137,927	0.04%
FNMA	0.000%	10/25/43	158,000	137,762	0.04%
Ameren Corp.	2.500%	09/15/24	130,000	137,451	0.04%
FNMA	2.370%	10/01/26	128,573	137,411	0.04%
College Ave Student Loans	4.750%	12/26/47	128,375	136,441	0.04%
Bank of Nova Scotia	1.950%	02/01/23	130,000	134,071	0.04%
Citigroup, Inc.	5.316%	03/26/41	100,000	133,478	0.04%
FNMA	4.000%	12/25/28	120,000	133,184	0.04%
Huntington Bancshares, Inc.	2.625%	08/06/24	125,000	132,924	0.04%
DTE Energy Co.	2.950%	03/01/30	125,000	132,684	0.04%
Verizon Communications, Inc.	3.000%	03/22/27	120,000	130,143	0.04%
Abbott Laboratories	4.750%	11/30/36	100,000	129,944	0.04%
FNMA	0.768%	07/25/36	128,614	129,099	0.04%
Verizon Communicatoins, Inc.	2.987%	10/30/56	143,000	128,877	0.04%
Marlette Funding Trust	2.950%	12/17/29	125,000	127,916	0.04%
Total Capital International SA	2.829%	01/10/30	120,000	127,913	0.04%
Credit Suisse First Boston	4.782%	04/17/36	135,000	127,121	0.04%
FNMA	5.932%	07/25/44	660,399	127,073	0.04%
Credit Suisse First Boston	4.284%	04/17/36	127,000	126,723	0.04%
Kroger Co. (The)	2.200%	05/01/30	125,000	126,323	0.04%
Northern States Power Co. of Minnesota	2.900%	03/01/50	125,000	125,295	0.04%
Helios Issuer LLC	3.750%	06/20/46	118,548	124,666	0.04%
American Homes 4 Rent	3.467%	04/17/52	115,181	124,355	0.04%
FNMA	5.000%	08/25/36	108,094	122,140	0.04%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	122,067	0.04%
GNMA	6.089%	02/20/42	690,441	121,503	0.04%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.500%	03/25/35	1,263,322	\$121,116	0.04%
FNMA	3.500%	06/25/34	1,359,686	120,993	0.04%
GNMA	5.000%	12/20/38	109,743	120,776	0.03%
Abbvie, Inc.	4.550%	03/15/35	100,000	120,542	0.03%
CSX Corp.	4.250%	11/01/66	100,000	120,474	0.03%
Anheuser-Busch Cos., LLC	4.700%	02/01/36	100,000	120,057	0.03%
Mosaic Solar Loans LLC	4.010%	06/22/43	110,050	119,794	0.03%
FHLMC	0.612%	07/15/41	118,438	119,666	0.03%
LendingPoint Asset Securitization Trust	3.613%	08/15/25	119,203	119,418	0.03%
FHLMC	4.500%	12/15/39	106,463	118,881	0.03%
Dell International LLC	5.300%	10/01/29	100,000	118,846	0.03%
Anheuser-Busch InBev SA/NV	4.750%	01/23/29	100,000	118,283	0.03%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	116,027	0.03%
PPG Industries, Inc.	2.400%	08/15/24	110,000	115,752	0.03%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	115,303	0.03%
AT&T, Inc.	4.500%	05/15/35	100,000	115,165	0.03%
Walt Disney Co. (The)	3.800%	03/22/30	100,000	114,511	0.03%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	113,923	0.03%
Life Storage LP	3.875%	12/15/27	100,000	113,018	0.03%
Discover Financial Services	4.100%	02/09/27	100,000	112,975	0.03%
FNMA	3.000%	04/25/43	111,442	112,835	0.03%
Earnest Student Loan Program LLC	3.590%	01/25/41	111,466	112,799	0.03%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	112,623	0.03%
Bank of America Corp.	3.824%	01/20/28	100,000	112,520	0.03%
Spirit Realty LP	4.450%	09/15/26	100,000	112,438	0.03%
American Homes 4 Rent	4.250%	02/15/28	100,000	112,297	0.03%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	112,271	0.03%
Morgan Stanley	3.625%	01/20/27	100,000	112,188	0.03%
Lincoln National Corp.	3.625%	12/12/26	100,000	111,933	0.03%
American Tower Corp.	3.800%	08/15/29	100,000	111,620	0.03%
General Motors Financial Co., Inc.	4.000%	10/06/26	100,000	111,155	0.03%
Realty Income Corp.	3.875%	04/15/25	100,000	110,944	0.03%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	110,941	0.03%
FHLMC	1.212%	11/15/37	109,952	110,726	0.03%
FNMA	6.500%	03/01/29	99,472	110,682	0.03%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	110,509	0.03%
Morgan Stanley	3.700%	10/23/24	100,000	110,370	0.03%
Cimarex Energy Co.	3.900%	05/15/27	100,000	110,312	0.03%
FHLMC	4.500%	11/15/39	99,436	110,310	0.03%
Apple, Inc.	3.000%	06/20/27	100,000	110,226	0.03%
Capital One Financial Corp.	3.750%	07/28/26	100,000	110,204	0.03%
AT&T, Inc.	2.550%	12/01/33	114,000	110,132	0.03%
Citigroup, Inc.	3.300%	04/27/25	100,000	109,525	0.03%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	109,322	0.03%
Morgan Stanley	3.125%	07/27/26	100,000	109,314	0.03%
Kirby Corp.	4.200%	03/01/28	100,000	108,897	0.03%
Realty Income Corp.	3.000%	01/15/27	100,000	108,570	0.03%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	108,343	0.03%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	107,917	0.03%
ERP Operating LP	2.850%	11/01/26	100,000	107,710	0.03%
Valero Energy Corp.	3.400%	09/15/26	100,000	107,371	0.03%
DTE Energy Co.	2.850%	10/01/26	100,000	107,361	0.03%
CMS Energy Corp.	2.950%	02/15/27	100,000	107,179	0.03%
Kroger Co. (The)	2.650%	10/15/26	100,000	107,018	0.03%
New York Life Global Funding	2.900%	01/17/24	100,000	106,967	0.03%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Morgan Stanley	3.737%	04/24/24	100,000	\$106,769	0.03%
Ford Motor Co.	4.346%	12/08/26	100,000	106,574	0.03%
Southwestern Electric Power	2.750%	10/01/26	100,000	106,558	0.03%
Shell International Finance BV	6.375%	12/15/38	73,000	106,462	0.03%
Southwest Airlines Co.	3.000%	11/15/26	100,000	106,158	0.03%
Lennox International, Inc.	3.000%	11/15/23	100,000	106,003	0.03%
Freedom Financial	2.400%	09/20/27	105,315	105,948	0.03%
Public Service Electric & Gas Co.	2.250%	09/15/26	100,000	105,934	0.03%
College Ave Student Loans	5.500%	12/26/47	100,000	105,323	0.03%
JPMorgan Chase & Co.	2.739%	10/15/30	100,000	105,183	0.03%
Comcast Corp.	2.650%	02/01/30	100,000	104,954	0.03%
Phillips 66 Partners LP	2.450%	12/15/24	100,000	104,816	0.03%
Cascade Funding Mortgage Trust	5.985%	11/25/44	100,000	103,699	0.03%
FHLMC	0.000%	04/15/36	113,599	103,207	0.03%
U.S. Treasury Notes	1.625%	04/30/23	100,000	103,152	0.03%
Canadian Imperial Bank of Commerce	2.606%	07/22/23	100,000	103,105	0.03%
Citigroup, Inc.	1.487%	07/01/26	100,000	102,977	0.03%
Bank of America Corp.	2.881%	04/24/23	100,000	102,857	0.03%
Verizon Communications, Inc.	1.298%	05/15/25	100,000	102,778	0.03%
Hertz Fleet Lease Funding LP	4.620%	01/10/33	100,000	102,178	0.03%
GNMA	2.500%	08/20/46	102,760	101,773	0.03%
Oportun Funding XII LLC	4.830%	12/09/24	100,000	101,571	0.03%
Principal Life Global Funding II	2.375%	11/21/21	100,000	101,416	0.03%
JPMorgan Chase & Co.	1.241%	01/15/23	100,000	100,832	0.03%
LHFC Depositor LLC	4.948%	10/25/23	100,000	100,284	0.03%
Cosmopolitan Hotel Trust	2.362%	11/15/36	100,000	100,047	0.03%
Champlain Housing Mortgage Trust	1.512%	11/17/36	100,000	100,030	0.03%
American Tower Corp.	2.100%	06/15/30	100,000	98,066	0.03%
GNMA	3.000%	10/20/37	2,117,017	98,062	0.03%
FNMA	5.000%	02/01/36	736,981	97,741	0.03%
Ford Motor Co.	7.450%	07/16/31	75,000	97,219	0.03%
FHLMC	6.488%	05/15/36	476,062	96,422	0.03%
GNMA	2.000%	01/20/43	100,000	95,106	0.03%
Renew Financial LLC	3.670%	09/20/52	90,590	93,877	0.03%
FNMA	6.000%	12/25/32	79,144	93,693	0.03%
Social Professional Loan Program	3.590%	10/26/37	91,746	92,876	0.03%
CLI Funding VI LLC	3.710%	05/18/44	92,329	92,740	0.03%
Upgrade Master Pass-Thru Trust	3.750%	11/15/25	90,786	92,040	0.03%
Westgate Resorts	3.580%	12/20/31	90,163	89,933	0.03%
GNMA	0.644%	07/20/64	89,563	89,859	0.03%
Social Professional Loan Program	2.360%	12/27/32	88,733	89,830	0.03%
Westgate Resorts	4.100%	12/20/31	90,163	89,509	0.03%
FHLMC	6.500%	09/01/38	75,356	88,249	0.03%
BX Trust	1.200%	09/15/37	90,739	87,011	0.03%
Hero Funding Trust	4.670%	09/20/48	80,473	85,438	0.02%
FHLMC	0.412%	05/15/28	85,238	83,893	0.02%
Energy Transfer Operating LP	4.500%	04/15/24	75,000	82,231	0.02%
Octane Receivables Trust	3.160%	09/20/23	79,922	80,896	0.02%
GoodGreen Trust	3.740%	10/15/52	76,646	80,055	0.02%
FHLMC	3.500%	07/15/31	1,566,662	77,168	0.02%
Arivo Acceptance Auto Loan Receivables Trust	2.990%	07/15/24	75,063	76,066	0.02%
GNMA	3.500%	03/20/46	71,249	75,760	0.02%
FNMA	6.482%	05/25/35	472,780	75,314	0.02%
FNMA	4.000%	06/25/40	1,615,288	73,909	0.02%
FHLMC	4.500%	09/15/41	680,807	73,751	0.02%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Mosaic Solar Loans LLC	4.770%	06/22/43	65,744	\$71,111	0.02%
Laurel Road Prime Student Loan	3.540%	05/26/43	68,754	70,361	0.02%
Upstart Securitization Trust	2.897%	09/20/29	67,526	67,953	0.02%
Cascade Funding Mortgage Trust	4.580%	06/25/48	67,388	67,536	0.02%
FNMA	3.500%	07/25/35	624,321	67,197	0.02%
Spirit Realty LP	4.000%	07/15/29	60,000	66,862	0.02%
Social Professional Loan Program	0.480%	02/25/42	66,909	66,534	0.02%
Arroyo Mortgage Trust	3.763%	04/25/48	64,699	65,112	0.02%
FHLMC	0.000%	05/25/37	63,679	59,300	0.02%
L3 Harris Technologies, Inc.	3.850%	12/15/26	50,000	56,736	0.02%
FNMA	0.000%	10/25/36	59,236	56,634	0.02%
GNMA	2.500%	02/20/45	56,084	55,232	0.02%
FNMA	3.004%	12/25/39	52,661	54,845	0.02%
Twenty-First Century Fox, Inc.	4.030%	01/25/24	50,000	54,665	0.02%
CubeSmart LP	3.125%	09/01/26	50,000	53,976	0.02%
Boston Properties LP	2.750%	10/01/26	50,000	53,541	0.02%
Renew Financial LLC	3.220%	09/22/53	51,319	52,931	0.02%
FNMA	3.000%	08/25/42	50,394	52,853	0.02%
New York Life Global Funding	2.350%	07/14/26	50,000	52,836	0.02%
American Tower Corp.	2.250%	01/15/22	50,000	50,842	0.01%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	50,607	0.01%
Goldman Sachs Group, Inc.	1.325%	04/26/22	50,000	50,083	0.01%
Jackson National Life Global Funding	0.701%	06/11/21	50,000	50,061	0.01%
Renew Financial LLC	5.750%	09/20/52	42,887	44,004	0.01%
GNMA	8.518%	04/20/39	41,450	43,219	0.01%
Skopos Auto Receivables Trust	2.900%	12/15/22	40,884	40,992	0.01%
FHLMC	3.000%	06/15/31	1,021,717	38,679	0.01%
GNMA	5.000%	11/16/41	238,637	37,464	0.01%
GNMA	2.500%	10/20/41	35,203	36,343	0.01%
FNMA	3.500%	11/25/27	525,863	35,757	0.01%
General Motors Financial Co., Inc.	3.200%	07/06/21	35,000	35,252	0.01%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	32,384	33,077	0.01%
FHLMC	4.500%	11/15/44	30,536	30,696	0.01%
GNMA	0.478%	05/20/63	2,003,383	29,364	0.01%
GNMA	0.838%	05/20/68	1,213,912	27,489	0.01%
Antler Mortgage Trust	4.458%	06/27/22	25,140	25,120	0.01%
United Airlines Pass-Through Trust	6.636%	01/02/24	24,153	24,756	0.01%
GNMA	6.000%	03/20/38	331,740	23,889	0.01%
FNMA	4.000%	01/25/28	284,502	23,641	0.01%
FNMA	4.500%	12/25/40	430,345	22,742	0.01%
FNMA	6.000%	01/25/34	103,214	21,689	0.01%
Gold Key Resorts LLC	3.220%	03/17/31	17,980	18,208	0.01%
GNMA	0.358%	08/20/66	1,787,008	15,804	0.00%
FNMA	4.000%	02/25/40	453,485	15,544	0.00%
FNMA	6.432%	05/25/40	92,114	14,675	0.00%
Upstart Securitization Trust	4.190%	04/20/26	11,232	11,267	0.00%
Structured Asset Securities Corp.	2.405%	12/25/33	10,925	10,953	0.00%
GNMA	4.000%	08/20/43	286,866	10,482	0.00%
ReadyCap Commercial Mortgage Trust	2.818%	06/25/35	9,482	9,345	0.00%
GNMA	1.911%	01/20/62	147,841	5,978	0.00%
FNMA	5.000%	06/25/40	74,375	3,156	0.00%
Hero Funding Trust	4.500%	09/21/42	2,371	2,372	0.00%
GNMA	3.889%	11/20/67	39,400	2,294	0.00%
CPS Auto Trust	3.010%	10/17/22	2,147	2,150	0.00%
GNMA	3.898%	04/20/67	55,636	1,544	0.00%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
February 28, 2021

Money Market Funds			0.90%
State Street Institutional Liquid Reserves Fund - Premier Class	3,131,030	\$3,131,970	0.90%

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.