



**Schedule of Investments**  
*Diamond Hill Core Bond Fund*  
*October 31, 2018*

**Net Assets:**                     \$ 54,038,876

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.500%	03/25/27	1,000,000	\$1,003,960	1.86%
U.S. Treasury Notes	2.000%	11/30/22	1,000,000	962,969	1.78%
U.S. Treasury Notes	1.625%	11/15/22	1,000,000	949,062	1.76%
U.S. Treasury Notes	2.000%	08/15/25	950,000	887,656	1.64%
FNMA	4.940%	12/01/43	794,039	829,991	1.54%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	735,472	1.36%
U.S. Treasury Bonds	2.750%	11/15/42	800,000	716,344	1.33%
GNMA	2.000%	12/20/42	973,942	680,111	1.26%
Social Professional Loan Program	4.160%	11/26/40	700,000	674,294	1.25%
FNMA	2.810%	07/01/26	700,000	665,259	1.23%
U.S. Treasury STRIPS	0.000%	02/15/23	700,000	615,568	1.14%
FNMA	5.000%	03/25/41	570,000	602,616	1.12%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	594,924	1.10%
U.S. Treasury Bonds	4.750%	02/15/41	450,000	548,719	1.02%
U.S. Treasury Bonds	3.750%	11/15/43	500,000	530,566	0.98%
Tunisian Republic	1.416%	08/05/21	500,000	478,400	0.89%
U.S. Treasury Notes	1.625%	02/15/26	525,000	475,166	0.88%
U.S. Treasury Bonds	1.500%	03/31/23	500,000	469,609	0.87%
FREMF Mortgage Trust	3.936%	07/25/22	450,000	445,715	0.82%
U.S. Treasury STRIPS	0.000%	02/15/33	600,000	373,685	0.69%
GNMA	4.510%	06/20/63	346,656	353,525	0.65%
GNMA	6.000%	06/20/34	308,911	352,139	0.65%
U.S. Treasury Notes	4.250%	11/15/40	300,000	342,035	0.63%
FNMA	3.000%	02/25/43	350,000	328,298	0.61%
FNMA	4.000%	07/25/41	321,407	322,064	0.60%
GNMA	3.063%	05/20/66	293,193	295,930	0.55%
GNMA	5.000%	08/20/40	275,082	290,476	0.54%
U.S. Treasury Notes	1.375%	04/30/21	300,000	288,996	0.53%
FHLMC	7.500%	01/15/36	267,180	287,941	0.53%
FHLMC	5.000%	02/15/41	262,142	287,091	0.53%
FNMA	4.000%	12/01/44	282,295	284,128	0.53%
FNMA	7.500%	03/25/34	236,069	270,624	0.50%
FNMA	2.500%	09/25/42	329,000	268,545	0.50%
FHLMC	2.779%	10/15/40	267,522	268,247	0.50%
FNMA	3.000%	01/25/43	279,000	264,812	0.49%
FNMA	2.000%	07/25/42	298,000	258,900	0.48%
GNMA	4.582%	08/20/67	253,253	257,818	0.48%
OneMain Financial Issuance Trust	5.940%	03/20/28	250,000	254,440	0.47%
Social Professional Loan Program	2.360%	12/27/32	260,000	253,556	0.47%
ReadyCap Commercial Mortgage Trust	6.131%	05/25/34	250,000	251,251	0.46%
Bancorp Commercial Mortgage Trust (The)	4.629%	08/15/32	250,000	250,911	0.46%
U.S. Treasury Notes	1.250%	12/31/18	250,000	249,598	0.46%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	250,000	249,173	0.46%
OSCAR US Funding Trust	2.550%	12/15/21	249,133	248,583	0.46%
Wells Fargo & Co.	2.400%	01/15/20	250,000	247,872	0.46%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	247,238	0.46%
FNMA	3.500%	06/01/33	247,313	244,745	0.45%
CVS Health Corp.	5.050%	03/25/48	250,000	243,711	0.45%
A10 Securitization	4.050%	03/15/36	250,000	243,663	0.45%
Mariner Finance Issuance Trust	4.570%	12/20/29	250,000	243,618	0.45%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**October 31, 2018**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Notes	2.500%	05/15/24	250,000	\$243,428	0.45%
Key Bank NA	2.500%	11/22/21	250,000	242,795	0.45%
A10 Securitization	4.700%	03/15/36	250,000	242,231	0.45%
FHLMC	0.000%	08/15/36	277,771	241,637	0.45%
Social Professional Loan Program	3.590%	10/26/37	243,156	240,874	0.45%
Regions Financial Corp.	2.750%	08/14/22	250,000	240,388	0.44%
U.S. Treasury Notes	2.250%	11/15/24	250,000	239,121	0.44%
GNMA	4.500%	09/20/42	239,187	233,662	0.43%
FNMA	6.000%	04/25/34	204,117	231,931	0.43%
FNMA	5.500%	02/25/35	211,000	227,220	0.42%
Progress Residential Trust	2.740%	06/12/32	227,061	223,404	0.41%
Westgate Resorts	3.580%	12/20/31	222,316	220,140	0.41%
Social Professional Loan Program	2.720%	11/26/40	225,000	217,204	0.40%
FHLMC	2.500%	01/15/33	240,915	214,797	0.40%
FNMA	5.000%	02/25/40	200,000	212,695	0.39%
Progress Residential Trust	3.067%	11/12/32	212,820	210,413	0.39%
Prestige Auto Receivables Trust	4.670%	01/17/22	200,000	200,992	0.37%
FNMA	4.250%	05/25/37	194,299	200,614	0.37%
Consumer Loan Underlying Bond Credit Trust	3.500%	01/16/24	200,000	199,936	0.37%
New Residential Advance Receivables Trust	4.387%	12/15/50	200,000	198,575	0.37%
Social Professional Loan Program	4.140%	02/25/48	200,000	198,209	0.37%
CAL Funding Ltd.	4.340%	09/25/43	198,333	198,050	0.37%
Earnest Student Loan Program LLC	3.590%	01/25/41	198,535	197,423	0.37%
FNMA	2.931%	07/25/36	195,975	197,102	0.36%
Tricon American Homes	3.530%	05/17/37	200,000	194,278	0.36%
FHLMC	3.500%	06/25/28	200,000	194,100	0.36%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	193,200	0.36%
Social Professional Loan Program	4.430%	10/25/41	200,000	191,605	0.35%
GNMA	2.500%	06/20/42	225,000	191,560	0.35%
TES LLC	4.330%	10/20/47	195,988	190,103	0.35%
FHLMC	2.779%	07/15/41	187,596	189,975	0.35%
U.S. Treasury Bonds	3.000%	02/15/48	200,000	185,453	0.34%
A10 Securitization	3.130%	03/15/36	184,266	184,358	0.34%
GNMA	5.000%	02/20/35	170,000	182,730	0.34%
Mosaic Solar Loans LLC	4.010%	06/22/43	179,647	177,814	0.33%
FNMA	3.550%	08/01/30	181,115	177,363	0.33%
FNMA	6.500%	03/01/29	160,492	173,237	0.32%
GNMA	2.500%	08/20/46	209,902	171,690	0.32%
Hertz Fleet Lease Funding LP	3.140%	04/10/31	172,000	170,075	0.31%
FHLMC	3.380%	11/15/37	158,905	162,735	0.30%
U.S. Treasury STRIPS	0.000%	11/15/31	250,000	162,599	0.30%
FNMA	4.820%	12/01/29	150,852	158,462	0.29%
GNMA	2.614%	07/20/64	156,171	156,575	0.29%
FNMA	3.769%	07/25/44	1,115,658	155,931	0.29%
FNMA	2.661%	11/25/36	154,366	154,608	0.29%
Lendmark Funding Trust	5.410%	01/22/24	150,000	152,436	0.28%
FHLMC	2.779%	06/15/42	149,734	150,968	0.28%
Invitation Homes Trust	3.930%	07/17/37	150,000	150,612	0.28%
Invitation Homes Trust	4.280%	03/17/37	150,000	150,414	0.28%
NextGear Floorplan Master Owner Trust	2.919%	02/15/23	150,000	150,368	0.28%
Marlette Funding Trust	4.114%	03/15/24	150,000	150,341	0.28%
Social Professional Loan Program	2.631%	02/25/42	150,283	150,308	0.28%
Navistar Dealer Note Master Owner Trust	3.831%	09/25/23	150,000	150,042	0.28%
Freedom Financial	3.990%	10/20/25	150,000	150,000	0.28%
U.S. Treasury Notes	1.125%	01/15/19	150,000	149,652	0.28%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**October 31, 2018**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Upstart Securitization Trust	3.802%	06/20/24	150,000	\$149,615	0.28%
Laurel Road Prime Student Loan	3.540%	05/26/43	150,000	149,088	0.28%
PRICOA Global Funding I	1.450%	09/13/19	150,000	147,925	0.27%
Daimler Finance NA LLC	1.750%	10/30/19	150,000	147,851	0.27%
Hero Funding Trust	4.670%	09/20/48	141,929	144,536	0.27%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	144,204	0.27%
Social Professional Loan Program	4.440%	05/25/40	150,000	144,030	0.27%
Hero Funding Trust	3.750%	09/20/41	144,794	143,808	0.27%
FHLMC	0.000%	04/15/36	174,725	143,414	0.27%
Citigroup, Inc.	4.125%	07/25/28	150,000	142,403	0.26%
Tennessee Valley Authority	4.625%	09/15/60	125,000	141,003	0.26%
FNMA	4.870%	10/01/41	135,536	138,631	0.26%
Business Jet Securities LLC	4.447%	06/15/33	138,460	138,379	0.26%
American Homes 4 Rent	3.678%	12/17/36	139,718	137,959	0.26%
OSCAR US Funding Trust	2.934%	11/10/20	136,487	136,627	0.25%
Arroyo Mortgage Trust	3.763%	04/25/48	136,833	136,589	0.25%
Amgen, Inc.	2.650%	05/11/22	140,000	135,266	0.25%
FNMA	6.000%	12/25/32	122,926	133,596	0.25%
MarketPlace Loan Trust	3.500%	01/18/22	132,645	132,148	0.24%
Cascade Funding Mortgage Trust	4.580%	06/25/48	131,651	131,651	0.24%
Hero Funding Trust	3.570%	09/20/47	134,124	131,282	0.24%
Hero Funding Trust	3.190%	09/20/48	132,306	126,975	0.23%
Comcast Corp.	3.969%	11/01/47	144,000	124,968	0.23%
Marlette Funding Trust	3.190%	03/15/28	126,000	124,764	0.23%
FHLMC	6.500%	09/01/38	112,496	123,885	0.23%
GoodGreen Trust	3.740%	10/15/52	120,471	118,771	0.22%
American Homes 4 Rent	3.467%	04/17/52	120,751	117,669	0.22%
OSCAR US Funding Trust	3.084%	05/11/20	117,049	117,140	0.22%
FHLMC	4.500%	12/15/39	109,000	114,731	0.21%
U.S. Treasury Bonds	4.250%	05/15/39	100,000	113,926	0.21%
General Electric Capital Corp.	6.750%	03/15/32	100,000	112,966	0.21%
FHLMC	0.000%	07/15/37	130,732	109,961	0.20%
American Credit Acceptance Receivables Trust	3.540%	03/13/23	110,000	109,610	0.20%
GNMA	5.000%	12/20/38	105,694	109,440	0.20%
FNMA	4.280%	12/25/39	101,793	108,772	0.20%
GNMA	2.614%	07/20/64	107,616	107,950	0.20%
B2R Mortgage Trust	3.336%	11/15/48	108,282	107,562	0.20%
FHLMC	4.321%	05/15/36	788,043	105,567	0.20%
FNMA	5.000%	10/25/43	100,000	105,412	0.20%
GNMA	4.420%	06/20/37	835,566	105,170	0.19%
Business Jet Securities LLC	4.335%	02/15/33	105,241	104,896	0.19%
FNMA	5.000%	08/25/36	97,869	104,346	0.19%
FHLMC	4.500%	11/15/39	100,000	103,189	0.19%
FNMA	0.000%	10/25/36	114,797	103,121	0.19%
Colony American Finance Ltd.	2.544%	06/15/48	104,742	102,881	0.19%
FHLMC	5.000%	07/15/33	107,012	102,864	0.19%
Abbott Laboratories	4.750%	11/30/36	100,000	101,649	0.19%
FourSight Capital Automobile Receivables Trust	5.280%	08/15/24	100,000	101,537	0.19%
JPMorgan Chase & Co.	3.436%	01/15/23	100,000	100,954	0.19%
Drive Auto Receivables Trust	4.300%	09/16/24	100,000	100,806	0.19%
ACC Trust	3.700%	12/21/20	100,727	100,783	0.19%
Bancorp Commercial Mortgage Trust (The)	8.316%	11/15/33	100,000	100,764	0.19%
WF-RBS Commercial Mortgage Trust	5.651%	02/15/44	100,000	100,582	0.19%
Mariner Finance Issuance Trust	4.740%	02/20/29	100,000	100,561	0.19%
Verizon Communications, Inc.	3.414%	05/15/25	100,000	100,515	0.19%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**October 31, 2018**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
College Ave Student Loans	5.500%	12/26/47	100,000	\$100,513	0.19%
Progress Residential Trust	4.673%	11/12/32	100,000	100,510	0.19%
Citigroup, Inc.	3.646%	07/01/26	100,000	100,343	0.19%
Cosmopolitan Hotel Trust	4.530%	11/15/34	100,000	100,249	0.19%
Drive Auto Receivables Trust	4.140%	08/15/24	100,000	100,233	0.19%
United Auto Credit Securitization Trust	4.260%	05/10/23	100,000	100,097	0.19%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	100,069	0.19%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	100,000	100,068	0.19%
Prime Finance Partners III	4.780%	01/14/35	100,000	100,054	0.19%
CPS Auto Trust	4.340%	09/16/24	100,000	100,038	0.19%
Commercial Mortgage Trust	3.877%	02/13/32	100,000	100,031	0.19%
Veros Auto Receivables Trust	3.630%	05/15/23	100,000	100,012	0.19%
AMSR Trust	3.680%	11/17/33	100,000	100,000	0.19%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	100,000	99,996	0.19%
Upgrade Receivables Trust	3.760%	11/15/24	100,000	99,995	0.19%
Drive Auto Receivables Trust	4.090%	01/15/26	100,000	99,992	0.18%
Lendmark Funding Trust	0.000%	04/20/27	100,000	99,987	0.18%
SPS Servicer Advance Receivables Trust	4.500%	10/17/50	100,000	99,986	0.19%
Comcast Corp.	3.450%	10/01/21	100,000	99,960	0.18%
SunTrust Bank	3.525%	10/26/21	100,000	99,942	0.18%
Ocwen Master Advance Receivables Trust	4.236%	08/15/49	100,000	99,930	0.18%
Earnest Student Loan Program LLC	2.680%	07/25/35	101,668	99,900	0.18%
Finance of America Structured Securities	4.392%	09/25/28	100,000	99,875	0.18%
Prosper Marketplace Issuance Trust	3.480%	09/15/23	100,000	99,846	0.18%
Consumer Loan Underlying Bond Credit Trust	3.670%	05/15/24	100,000	99,779	0.18%
Drive Auto Receivables Trust	3.530%	12/15/23	100,000	99,745	0.18%
Ocwen Master Advance Receivables Trust	4.532%	08/15/50	100,000	99,710	0.18%
Prosper Marketplace Issuance Trust	3.900%	06/17/24	100,000	99,709	0.18%
Freedom Financial	4.560%	07/18/24	100,000	99,687	0.18%
GNMA	2.500%	10/20/41	107,660	99,647	0.18%
FourSight Capital Automobile Receivables Trust	4.190%	11/15/23	100,000	99,512	0.18%
California Republic Auto Receivables Trust	4.230%	09/15/22	100,000	99,456	0.18%
Mosaic Solar Loans LLC	4.770%	09/20/42	100,000	99,372	0.18%
Lendmark Funding Trust	3.770%	01/22/24	100,000	99,308	0.18%
OnDeck Asset Securitization Trust	4.020%	04/18/22	100,000	99,280	0.18%
CPS Auto Trust	3.010%	10/17/22	100,000	98,969	0.18%
College Ave Student Loans	4.750%	12/26/47	100,000	98,968	0.18%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	98,935	0.18%
JPMorgan Chase & Co.	2.250%	01/23/20	100,000	98,815	0.18%
Social Professional Loan Program	2.510%	09/27/32	100,844	98,798	0.18%
SPS Servicer Advance Receivables Trust	3.590%	11/15/49	100,000	98,752	0.18%
Morgan Stanley	3.737%	04/24/24	100,000	98,751	0.18%
American Express Credit Corp.	1.700%	10/30/19	100,000	98,674	0.18%
Mariner Finance Issuance Trust	2.920%	12/20/29	100,000	98,457	0.18%
Realty Income Corp.	3.875%	04/15/25	100,000	98,427	0.18%
GNMA	3.500%	09/20/35	100,000	98,407	0.18%
LendingClub Issuance Trust	6.500%	06/15/22	97,863	98,176	0.18%
Tricon American Homes	3.487%	11/17/33	100,000	97,729	0.18%
Morgan Stanley	3.700%	10/23/24	100,000	97,628	0.18%
Anheuser-Busch InBev SA/NV	3.500%	01/12/24	100,000	97,338	0.18%
Bank of America Corp.	2.881%	04/24/23	100,000	96,755	0.18%
Principal Life Global Funding II	2.375%	11/21/21	100,000	96,451	0.18%
New York Life Global Holdings	2.900%	01/17/24	100,000	96,297	0.18%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	96,291	0.18%
Progress Residential Trust	3.196%	12/17/34	100,000	96,278	0.18%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**October 31, 2018**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Kirby Corp.	4.200%	03/01/28	100,000	\$96,255	0.18%
Wells Fargo & Co.	3.550%	09/29/25	100,000	96,029	0.18%
Bank of America Corp.	3.824%	01/20/28	100,000	95,874	0.18%
Huntington Bancshares, Inc.	2.300%	01/14/22	100,000	95,571	0.18%
Anheuser-Busch InBev SA/NV	4.700%	02/01/36	100,000	95,361	0.18%
Citigroup, Inc.	3.300%	04/27/25	100,000	95,299	0.18%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	95,191	0.18%
Lincoln National Corp.	3.625%	12/12/26	100,000	95,044	0.18%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	94,926	0.18%
Resource Capital Corp. Ltd.	4.158%	07/15/34	94,832	94,832	0.18%
Spirit Realty LP	4.450%	09/15/26	100,000	94,823	0.18%
American Homes 4 Rent	4.250%	02/15/28	100,000	94,795	0.18%
U.S. Treasury Notes	2.250%	11/15/25	100,000	94,773	0.18%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	94,680	0.18%
Lennox International, Inc.	3.000%	11/15/23	100,000	94,549	0.17%
Morgan Stanley	3.625%	01/20/27	100,000	94,500	0.17%
Actavis Funding SCS	4.550%	03/15/35	100,000	94,353	0.17%
U.S. Treasury Notes	1.625%	04/30/23	100,000	94,332	0.17%
Discover Financial Services, Inc.	4.100%	02/09/27	100,000	94,278	0.17%
GNMA	6.000%	03/20/38	686,354	94,096	0.17%
Time Warner, Inc.	3.800%	02/15/27	100,000	93,625	0.17%
Apple, Inc.	3.000%	06/20/27	100,000	93,592	0.17%
Business Jet Securities LLC	5.437%	06/15/33	93,493	93,569	0.17%
Hero Funding Trust	3.080%	09/20/42	96,827	93,471	0.17%
Goldman Sachs Group, Inc.	3.500%	11/16/26	100,000	93,446	0.17%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	93,416	0.17%
Cimarex Energy Co.	3.900%	05/15/27	100,000	93,326	0.17%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	93,296	0.17%
LTCG Securitization	4.590%	06/15/48	93,585	93,179	0.17%
Life Storage LP	3.875%	12/15/27	100,000	92,877	0.17%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	92,732	0.17%
Valero Energy Corp.	3.400%	09/15/26	100,000	92,454	0.17%
Barclays Commercial Mortgage Securities	2.937%	08/14/36	100,000	92,255	0.17%
Shell International Finance BV	6.375%	12/15/38	73,000	92,079	0.17%
Capital One Financial Corp.	3.750%	07/28/26	100,000	91,990	0.17%
ERP Operating LP	2.850%	11/01/26	100,000	91,810	0.17%
Morgan Stanley	3.125%	07/27/26	100,000	91,761	0.17%
Noble Energy, Inc.	3.850%	01/15/28	100,000	91,701	0.17%
Realty Income Corp.	3.000%	01/15/27	100,000	91,669	0.17%
General Motors Financial Co.	4.000%	10/06/26	100,000	91,635	0.17%
Southwest Airlines Co.	3.000%	11/15/26	100,000	91,518	0.17%
Thermo Fisher Scientific, Inc.	2.950%	09/19/26	100,000	91,329	0.17%
FNMA	3.000%	08/25/42	95,574	91,162	0.17%
CMS Energy Corp.	2.950%	02/15/27	100,000	91,074	0.17%
Southwestern Electric Power	2.750%	10/01/26	100,000	90,807	0.17%
Ford Motor Co.	4.346%	12/08/26	100,000	90,713	0.17%
FHLMC	0.000%	05/25/37	103,672	90,711	0.17%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	90,534	0.17%
DTE Energy Co.	2.850%	10/01/26	100,000	90,477	0.17%
AT&T, Inc.	4.500%	05/15/35	100,000	90,380	0.17%
Public Service Electric	2.250%	09/15/26	100,000	89,600	0.17%
FREMF Mortgage Trust	3.656%	10/25/45	90,000	89,154	0.16%
OSCAR US Funding Trust	2.774%	04/12/21	88,968	89,012	0.16%
Business Jet Securities LLC	6.048%	02/15/33	86,741	88,420	0.16%
Kroger Co. (The)	2.650%	10/15/26	100,000	87,528	0.16%



**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**October 31, 2018**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
CSX Corp.	4.250%	11/01/66	100,000	\$85,217	0.16%
Global SC Finance SRL	3.090%	07/17/29	86,250	84,032	0.16%
Renew Financial LLC	3.220%	09/22/53	85,407	81,169	0.15%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	80,924	0.15%
Ford Motor Co.	7.450%	07/16/31	75,000	79,025	0.15%
GNMA	5.000%	11/16/41	361,988	77,485	0.14%
Renew Financial LLC	5.750%	09/20/52	75,834	77,158	0.14%
Goldman Sachs Group, Inc.	3.500%	01/23/25	80,000	76,587	0.14%
Westpac Banking Corp.	1.600%	08/19/19	75,000	74,175	0.14%
Canadian Imperial Bank	1.600%	09/06/19	75,000	74,089	0.14%
Nissan Motor Acceptance Corp.	1.550%	09/13/19	75,000	74,084	0.14%
E.I. du Pont de Nemours & Co.	2.200%	05/01/20	75,000	74,078	0.14%
Toyota Motor Credit Corp.	1.950%	04/17/20	75,000	73,862	0.14%
FNMA	5.500%	08/25/35	69,439	73,620	0.14%
Renew Financial LLC	3.670%	09/20/52	73,507	72,147	0.13%
Crown Castle International Corp.	2.250%	09/01/21	75,000	71,935	0.13%
Vendee Mortgage Trust	7.250%	09/15/25	64,471	70,149	0.13%
FNMA	2.000%	12/25/32	81,672	69,671	0.13%
U.S. Treasury STRIPS	0.000%	08/15/41	150,000	68,714	0.13%
GNMA	2.550%	03/20/43	66,262	65,638	0.12%
FHLMC	6.000%	06/15/34	59,880	65,028	0.12%
Hero Funding Trust	4.990%	09/20/47	64,241	64,695	0.12%
Bank of Nova Scotia	1.650%	06/14/19	65,000	64,481	0.12%
FNMA	4.000%	01/25/28	546,141	60,703	0.11%
SCF Equipment Trust LLC	3.770%	01/20/23	58,640	58,515	0.11%
Southern Power Co.	1.950%	12/15/19	55,000	54,145	0.10%
GNMA	4.000%	08/20/43	670,495	53,900	0.10%
Wells Fargo Mortgage Backed Securities	4.724%	09/25/33	52,781	53,504	0.10%
Upstart Securitization Trust	2.508%	03/20/25	51,428	51,307	0.09%
Axis Equipment Finance Receivables Trust	2.210%	11/20/21	51,250	50,955	0.09%
FNMA	6.500%	01/25/24	48,073	50,953	0.09%
Goldman Sachs Group, Inc.	3.618%	04/26/22	50,000	50,503	0.09%
Jackson National Life Global Funding	2.811%	06/11/21	50,000	50,191	0.09%
Hero Funding Trust	5.240%	09/20/42	49,613	50,013	0.09%
FNMA	6.500%	12/25/34	235,687	49,969	0.09%
WEC Energy Group, Inc.	3.375%	06/15/21	50,000	49,863	0.09%
Zoetis, Inc.	3.250%	08/20/21	50,000	49,744	0.09%
FCRE LLC	8.132%	05/21/36	49,212	49,191	0.09%
AT&T, Inc.	3.200%	03/01/22	50,000	49,126	0.09%
L-3 Communications Corp.	3.850%	12/15/26	50,000	48,392	0.09%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	47,919	0.09%
American Tower Corp.	2.250%	01/15/22	50,000	47,654	0.09%
GNMA	1.191%	05/20/68	1,879,214	46,980	0.09%
Hero Funding Trust	4.500%	09/21/42	46,789	46,556	0.09%
U.S. Airways Pass-Through Trust	7.125%	04/22/25	41,769	45,738	0.08%
Entergy Corp.	2.950%	09/01/26	50,000	45,280	0.08%
CubeSmart LP	3.125%	09/01/26	50,000	45,099	0.08%
New York Life Global Funding	2.350%	07/14/26	50,000	45,038	0.08%
Boston Properties LP	2.750%	10/01/26	50,000	44,825	0.08%
FHLMC	4.125%	12/15/37	42,606	43,853	0.08%
FNMA	3.500%	11/25/27	478,525	43,723	0.08%
GNMA	2.500%	02/20/45	52,909	41,056	0.08%
Upstart Securitization Trust	2.639%	06/20/24	40,950	40,897	0.08%
Consumer Loan Underlying Bond Credit Trust	2.420%	09/15/23	40,843	40,733	0.08%
MarketPlace Loan Trust	7.500%	10/15/21	40,406	40,463	0.07%





**Schedule of Investments (continued)**  
**Diamond Hill Core Bond Fund**  
**October 31, 2018**

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
United Airlines Pass-Through Trust	5.375%	02/15/23	37,984	\$38,796	0.07%
GNMA	0.807%	08/20/66	3,164,663	38,569	0.07%
United Airlines Pass-Through Trust	6.636%	07/02/22	35,465	37,016	0.07%
GNMA	1.799%	01/20/62	1,307,096	36,230	0.07%
FNMA	6.000%	01/25/34	159,042	36,147	0.07%
FNMA	4.101%	01/01/21	35,045	35,509	0.07%
DT Auto Owner Trust	5.430%	11/15/22	35,000	35,466	0.07%
General Motors Financial Co.	3.200%	07/06/21	35,000	34,241	0.06%
Continental Airlines Pass-Through Trust	6.250%	10/11/21	33,192	34,015	0.06%
RAIT Trust	4.915%	11/13/31	33,731	33,721	0.06%
FNMA	5.000%	06/25/40	264,483	32,765	0.06%
FNMA	4.000%	10/25/39	33,378	32,694	0.06%
FNMA	3.219%	10/25/34	526,464	30,960	0.06%
Royal Bank of Canada	1.500%	07/29/19	30,000	29,676	0.05%
Toronto-Dominion Bank	1.450%	08/13/19	30,000	29,661	0.05%
Sempra Energy	1.625%	10/07/19	30,000	29,569	0.05%
Gold Key Resorts LLC	3.220%	03/17/31	29,235	28,981	0.05%
FNMA	4.269%	05/25/40	182,917	25,937	0.05%
Goldman Sachs Group, Inc.	2.300%	12/13/19	25,000	24,739	0.05%
BMW U.S. Capital LLC	1.450%	09/13/19	25,000	24,627	0.05%
FHLMC	3.000%	02/15/22	640,195	24,384	0.05%
WaMu Mortgage Pass-Through Certificate	4.336%	10/25/33	22,601	22,906	0.04%
Honor Automobile Trust Securitization	2.940%	11/15/19	20,049	20,047	0.04%
GNMA	2.210%	05/31/64	1,043,964	16,827	0.03%
Arcadia Receivables Credit Trust	3.250%	06/15/23	16,421	16,420	0.03%
FHLMC	4.500%	08/15/25	360,128	16,378	0.03%
Structured Asset Securities Corp.	4.363%	12/25/33	16,209	16,319	0.03%
GNMA	4.120%	05/16/38	96,178	11,964	0.02%
GNMA	2.278%	11/20/67	677,056	10,627	0.02%
FHLMC	0.000%	05/15/37	10,732	9,472	0.02%
GNMA	4.000%	03/20/41	5,316	5,300	0.01%
<b>Money Market Funds</b>					<b>0.82%</b>
State Street Institutional Liquid Reserves Fund - Premier Class			443,407	\$443,407	0.82%

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. 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, semi-annual report, or Form N-Q.