



Schedule of Investments
Diamond Hill Short Duration Total Return Fund
October 31, 2018

Net Assets: \$ 499,352,530

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
U.S. Treasury Notes	1.250%	08/31/19	12,000,000	\$11,860,781	2.38%
A10 Securitization	3.130%	03/15/36	10,871,690	10,877,114	2.18%
Mariner Finance Issuance Trust	4.570%	12/20/29	10,150,000	9,890,900	1.98%
U.S. Treasury Notes	3.125%	05/15/19	7,000,000	7,022,422	1.41%
Prosper Marketplace Issuance Trust	3.900%	06/17/24	7,000,000	6,979,617	1.40%
Consumer Loan Underlying Bond Credit Trust	3.560%	09/15/23	7,000,000	6,965,703	1.39%
Upgrade Receivables Trust	3.760%	11/15/24	6,900,000	6,899,631	1.38%
Drive Auto Receivables Trust	4.090%	01/15/26	6,900,000	6,899,424	1.38%
Freedom Financial	3.990%	10/20/25	6,350,000	6,350,000	1.27%
OneMain Financial Issuance Trust	5.940%	03/20/28	6,130,000	6,238,877	1.25%
Business Jet Securities LLC	4.335%	02/15/33	6,077,051	6,057,115	1.21%
U.S. Treasury Notes	1.250%	12/31/18	6,000,000	5,990,356	1.20%
A10 Securitization	4.050%	03/15/36	5,750,000	5,604,246	1.12%
Drive Auto Receivables Trust	3.530%	12/15/23	5,365,000	5,351,296	1.07%
ReadyCap Commercial Mortgage Trust	4.981%	06/25/35	5,000,000	5,051,381	1.01%
ReadyCap Commercial Mortgage Trust	3.931%	05/25/34	5,000,000	5,010,101	1.00%
Access Point Financial	6.000%	04/15/29	5,000,000	5,006,447	1.00%
Chesapeake Funding II LLC	3.040%	04/15/30	5,000,000	4,978,353	1.00%
Drive Auto Receivables Trust	4.300%	09/16/24	4,900,000	4,939,510	0.99%
Cosmopolitan Hotel Trust	4.530%	11/15/34	4,900,000	4,912,187	0.98%
Access Point Financial	5.820%	04/15/29	4,750,000	4,772,127	0.96%
Bancorp Commercial Mortgage Trust (The)	4.629%	08/15/32	4,750,000	4,767,314	0.95%
Fort CRE LLC	10.282%	05/21/36	4,750,000	4,750,098	0.95%
Freedom Financial	3.610%	07/18/24	4,496,884	4,490,456	0.90%
Business Jet Securities LLC	4.447%	06/15/33	4,476,876	4,474,250	0.90%
Antler Mortgage Trust	4.703%	07/25/22	4,417,192	4,412,774	0.88%
Freedom Financial	4.610%	10/20/25	4,300,000	4,345,150	0.87%
OSCAR US Funding Trust	2.774%	04/12/21	4,314,948	4,317,062	0.86%
NextGear Floorplan Master Owner Trust	2.919%	02/15/23	4,175,000	4,185,254	0.84%
CPS Auto Trust	3.770%	08/17/20	4,068,210	4,072,759	0.82%
BTH Mortgage-Backed Securities Trust	4.781%	08/01/21	4,000,000	4,000,501	0.80%
Freedom Financial	4.560%	07/18/24	4,000,000	3,987,490	0.80%
Oportun Funding LLC	6.790%	10/08/24	3,972,000	3,970,684	0.80%
OneMain Financial Issuance Trust	3.850%	03/18/26	3,945,000	3,959,798	0.79%
CAL Funding Ltd.	5.220%	09/25/43	3,966,667	3,941,380	0.79%
Bancorp Commercial Mortgage Trust (The)	8.316%	11/15/33	3,900,000	3,929,794	0.79%
Veros Auto Receivables Trust	3.630%	05/15/23	3,900,000	3,900,468	0.78%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	3,900,000	3,899,857	0.78%
SCF Equipment Trust LLC	3.770%	01/20/23	3,752,959	3,744,959	0.75%
Honor Automobile Trust Securitization	8.050%	11/15/22	5,160,000	3,694,560	0.74%
Upstart Securitization Trust	3.330%	12/22/25	3,551,670	3,549,887	0.71%
LendingClub Issuance Trust	6.000%	01/17/23	3,500,000	3,522,861	0.71%
Invitation Homes Trust	4.280%	06/17/37	3,500,000	3,520,103	0.70%
Invitation Homes Trust	4.290%	07/17/37	3,500,000	3,512,013	0.70%
AMSR Trust	3.680%	11/17/33	3,500,000	3,499,991	0.70%
OSCAR US Funding Trust	3.150%	08/10/21	3,500,000	3,494,127	0.70%
Drive Auto Receivables Trust	4.140%	08/15/24	3,400,000	3,407,909	0.68%
Tesla Auto Lease Trust	4.940%	03/22/21	3,350,000	3,347,927	0.67%
Upstart Securitization Trust	3.802%	06/20/24	3,350,000	3,341,399	0.67%
CAL Funding Ltd.	4.340%	09/25/43	3,272,500	3,267,829	0.65%



Schedule of Investments (continued)
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ReadyCap Commercial Mortgage Trust	6.131%	05/25/34	3,250,000	\$3,266,268	0.65%
Upstart Securitization Trust	3.887%	08/20/25	3,250,000	3,236,831	0.65%
A10 Securitization	4.700%	03/15/36	3,250,000	3,149,007	0.63%
Marlette Funding Trust	4.114%	03/15/24	3,100,000	3,107,047	0.62%
Arroyo Mortgage Trust	3.763%	04/25/48	3,055,933	3,050,498	0.61%
Credit Suisse Commercial Mortgage Securities Corp.	4.079%	08/15/35	3,000,000	3,001,897	0.60%
Freedom Financial	5.880%	10/20/25	3,000,000	2,998,206	0.60%
Skopos Auto Receivables Trust	4.770%	04/17/23	3,000,000	2,975,248	0.60%
OneMain Direct Auto Receivables Trust	4.740%	11/14/25	3,000,000	2,968,224	0.59%
Ocwen Master Advance Receivables Trust	4.532%	08/15/50	2,900,000	2,891,590	0.58%
Invitation Homes Trust	3.930%	07/17/37	2,850,000	2,861,627	0.57%
Cascade Funding Mortgage Trust	5.875%	06/25/48	2,800,000	2,812,320	0.56%
United Auto Credit Securitization Trust	4.260%	05/10/23	2,800,000	2,802,721	0.56%
New Residential Advance Receivables Trust	5.815%	02/15/51	2,845,000	2,782,104	0.56%
Finance of America Structured Securities	4.392%	09/25/28	2,750,000	2,746,562	0.55%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	2,750,000	2,740,901	0.55%
Drive Auto Receivables Trust	5.300%	07/15/24	2,674,000	2,715,005	0.54%
Invitation Homes Trust	4.280%	03/17/37	2,600,000	2,607,183	0.52%
New Residential Advance Receivables Trust	6.250%	12/15/50	2,500,000	2,513,308	0.50%
Exeter Automobile Receivables Trust	4.350%	06/17/24	2,500,000	2,506,044	0.50%
Oportun Funding VII LLC	4.260%	10/10/23	2,500,000	2,490,834	0.50%
Oportun Funding VI LLC	3.970%	06/08/23	2,500,000	2,465,908	0.49%
Lendmark Funding Trust	0.000%	04/20/27	2,400,000	2,399,696	0.48%
United Auto Credit Securitization Trust	5.090%	03/10/23	2,350,000	2,374,312	0.48%
Lendmark Funding Trust	5.410%	01/22/24	2,300,000	2,337,348	0.47%
Prestige Auto Receivables Trust	4.670%	01/17/22	2,300,000	2,311,404	0.46%
Veros Auto Receivables Trust	2.840%	04/17/23	2,276,935	2,269,829	0.45%
CCG Receivables Trust	3.870%	12/15/25	2,280,000	2,261,397	0.45%
Business Jet Securities LLC	5.437%	06/15/33	2,243,843	2,245,655	0.45%
Navistar Dealer Note Master Owner Trust	3.831%	09/25/23	2,191,000	2,191,607	0.44%
CPS Auto Trust	4.340%	09/16/24	2,150,000	2,150,810	0.43%
Prosper Marketplace Issuance Trust	3.480%	09/15/23	2,150,000	2,146,695	0.43%
PNMAC GMSR Issuer Trust	5.131%	02/25/23	2,000,000	2,021,357	0.40%
TES LLC	7.740%	10/20/47	2,000,000	2,009,092	0.40%
Consumer Loan Underlying Bond Credit Trust	4.870%	01/16/24	2,000,000	2,006,246	0.40%
Antler Mortgage Trust	7.385%	05/25/23	2,000,000	2,000,000	0.40%
ReadyCap Commercial Mortgage Trust	4.531%	05/25/34	2,000,000	1,999,994	0.40%
Consumer Loan Underlying Bond Credit Trust	5.020%	09/15/23	2,000,000	1,999,662	0.40%
Credibly Asset Securitization LLC	4.800%	11/15/23	2,000,000	1,999,464	0.40%
Consumer Loan Underlying Bond Credit Trust	4.740%	05/15/24	2,000,000	1,997,454	0.40%
Westlake Automobile Receivables Trust	4.000%	10/16/23	2,000,000	1,994,856	0.40%
ACC Trust	4.820%	05/20/21	2,000,000	1,994,375	0.40%
Resource Capital Corp. Ltd.	4.158%	07/15/34	1,993,365	1,993,377	0.40%
MarketPlace Loan Trust	3.500%	01/18/22	1,989,673	1,982,221	0.40%
OSCAR US Funding Trust	3.084%	05/11/20	1,942,512	1,944,023	0.39%
Westlake Automobile Receivables Trust	4.000%	01/16/24	1,910,000	1,907,256	0.38%
Consumer Loan Underlying Bond Credit Trust	3.670%	05/15/24	1,900,000	1,895,800	0.38%
FourSight Capital Automobile Receivables Trust	4.190%	11/15/23	1,900,000	1,890,728	0.38%
College Ave Student Loans	4.750%	12/26/47	1,900,000	1,880,401	0.38%
Progress Residential Trust	2.740%	06/12/32	1,842,045	1,812,378	0.36%
Oportun Funding IV LLC	4.850%	11/08/21	1,810,000	1,810,429	0.36%
Mariner Finance Issuance Trust	6.730%	02/20/29	1,750,000	1,797,620	0.36%
Westgate Resorts	4.100%	12/20/31	1,778,526	1,772,120	0.35%
LTCG Securitization	4.590%	06/15/48	1,778,112	1,770,398	0.35%
Wells Fargo & Co.	2.400%	01/15/20	1,750,000	1,735,101	0.35%



Schedule of Investments (continued)
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FourSight Capital Automobile Receivables Trust	5.280%	08/15/24	1,700,000	\$1,726,128	0.35%
Earnest Student Loan Program LLC	4.131%	10/27/36	1,631,960	1,657,215	0.33%
CIG Auto Receivables Trust	5.330%	12/16/24	1,600,000	1,591,034	0.32%
ACC Trust	3.700%	12/21/20	1,578,053	1,578,926	0.32%
DBS Group Holdings Ltd.	2.817%	06/08/20	1,500,000	1,502,610	0.30%
GLS Auto Receivables Trust	4.180%	07/15/24	1,500,000	1,497,585	0.30%
FourSight Capital Automobile Receivables Trust	5.560%	01/16/24	1,500,000	1,491,021	0.30%
OSCAR US Funding Trust	2.820%	06/10/21	1,400,000	1,393,673	0.28%
Purchasing Power Funding	3.780%	08/15/22	1,400,000	1,391,235	0.28%
OnDeck Asset Securitization Trust	4.020%	04/18/22	1,400,000	1,389,915	0.28%
Renew Financial LLC	5.750%	09/20/52	1,361,214	1,384,987	0.28%
Commercial Mortgage Trust	3.877%	02/13/32	1,340,000	1,340,419	0.27%
Commercial Mortgage Trust	4.530%	02/13/32	1,300,000	1,306,450	0.26%
Prime Finance Partners III	4.780%	01/14/35	1,275,000	1,275,683	0.26%
Business Jet Securities LLC	6.048%	02/15/33	1,214,380	1,237,885	0.25%
Hero Funding Trust	4.990%	09/20/47	1,220,576	1,229,206	0.25%
Social Professional Loan Program	2.631%	02/25/42	1,202,264	1,202,461	0.24%
OSCAR US Funding Trust	2.934%	11/10/20	1,192,774	1,193,998	0.24%
Cascade Funding Mortgage Trust	4.580%	06/25/48	1,184,858	1,184,858	0.24%
Global SC Finance SRL	3.090%	07/17/29	1,193,125	1,162,443	0.23%
FHLMC	3.380%	11/15/37	1,112,336	1,139,147	0.23%
Mosaic Solar Loans LLC	3.820%	09/20/42	1,157,120	1,136,988	0.23%
Westgate Resorts	3.580%	12/20/31	1,111,579	1,100,699	0.22%
FHLMC	5.500%	06/01/41	1,008,912	1,083,579	0.22%
SPS Servicer Advance Receivables Trust	4.500%	10/17/50	1,070,000	1,069,848	0.21%
Morgan Stanley Capital I Trust	5.200%	06/15/44	1,060,000	1,066,393	0.21%
Morgan Stanley	3.649%	01/20/22	1,000,000	1,011,257	0.20%
Drive Auto Receivables Trust	4.180%	03/15/24	1,000,000	1,008,291	0.20%
CommonBond Student Loan Trust	4.440%	09/25/42	1,000,000	1,002,931	0.20%
Huntington National Bank	2.837%	03/10/20	1,000,000	1,002,916	0.20%
Met Life Global Funding I	2.734%	06/12/20	1,000,000	1,002,348	0.20%
Flagship Credit Auto Trust	5.710%	08/16/21	1,000,000	1,000,773	0.20%
Ocwen Master Advance Receivables Trust	4.446%	08/16/49	1,000,000	1,000,100	0.20%
Westlake Automobile Receivables Trust	4.900%	12/15/23	1,000,000	996,237	0.20%
GM Financial Automobile Leasing Trust	2.380%	05/20/20	1,000,000	995,924	0.20%
Purchasing Power Funding	4.660%	08/15/22	1,000,000	994,387	0.20%
Mosaic Solar Loans LLC	4.770%	09/20/42	1,000,000	993,723	0.20%
General Motors Financial Co.	2.350%	10/04/19	1,000,000	990,240	0.20%
BCC Funding Corp.	6.000%	04/21/25	1,000,000	989,126	0.20%
FNMA	2.931%	07/25/36	979,877	985,508	0.20%
JPMorgan Chase & Co.	2.550%	10/29/20	1,000,000	983,435	0.20%
Goldman Sachs Group, Inc.	2.600%	12/27/20	1,000,000	980,680	0.20%
Upstart Securitization Trust	2.508%	03/20/25	977,126	974,828	0.20%
Jackson National Life Global Funding	2.811%	06/11/21	950,000	953,620	0.19%
WEC Energy Group, Inc.	3.375%	06/15/21	950,000	947,393	0.19%
Ascentium Equipment Receivables Trust	6.790%	10/10/24	900,000	934,461	0.19%
Social Professional Loan Program	3.231%	01/25/39	906,214	912,101	0.18%
College Ave Student Loans	5.500%	12/26/47	900,000	904,621	0.18%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	900,000	900,609	0.18%
Comcast Corp.	3.450%	10/01/21	900,000	899,640	0.18%
SunTrust Bank	3.525%	10/26/21	900,000	899,480	0.18%
Ocwen Master Advance Receivables Trust	4.236%	08/15/49	900,000	899,371	0.18%
American Credit Acceptance Receivables Trust	3.540%	03/13/23	900,000	896,808	0.18%
American Express Credit Corp.	1.700%	10/30/19	900,000	888,066	0.18%
Hero Funding Trust	4.500%	09/21/42	889,000	884,555	0.18%



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Amgen, Inc.	2.650%	05/11/22	860,000	\$830,917	0.17%
Consumer Loan Underlying Bond Credit Trust	3.500%	01/16/24	800,000	799,742	0.16%
Upstart Securitization Trust	2.639%	06/20/24	778,042	777,045	0.16%
COLT Funding LLC	5.500%	09/25/46	750,000	750,000	0.15%
MarketPlace Loan Trust	7.500%	10/15/21	742,511	743,548	0.15%
Key Banc NA	1.600%	08/22/19	750,000	741,308	0.15%
Citigroup, Inc.	2.900%	12/08/21	750,000	732,672	0.15%
FNMA	4.000%	01/25/28	6,073,079	675,015	0.14%
New Residential Advance Receivables Trust	4.005%	10/15/49	677,000	669,230	0.13%
WF-RBS Commercial Mortgage Trust	5.651%	02/15/44	665,000	668,872	0.13%
GNMA	1.191%	05/20/68	26,275,391	656,885	0.13%
GNMA	0.807%	08/20/66	53,216,741	648,579	0.13%
SPS Servicer Advance Receivables Trust	3.590%	11/15/49	650,000	641,889	0.13%
FREMF Mortgage Trust	3.936%	07/25/22	610,000	604,191	0.12%
Westgate Resorts	3.500%	12/20/28	552,019	549,862	0.11%
Consumer Loan Underlying Bond Credit Trust	2.420%	09/15/23	504,076	502,722	0.10%
Fifth Third Bank	2.971%	09/27/19	500,000	501,058	0.10%
Prime Finance Partners III	5.780%	01/14/35	500,000	500,415	0.10%
ABN AMRO Bank NV	2.100%	01/18/19	500,000	499,267	0.10%
Key Banc NA	3.350%	06/15/21	500,000	498,347	0.10%
Citibank NA	3.400%	07/23/21	500,000	497,895	0.10%
New Residential Advance Receivables Trust	5.574%	10/15/49	500,000	496,310	0.10%
National Australia Bank, New York	2.250%	01/10/20	500,000	494,607	0.10%
Ford Motor Credit Co. LLC	1.897%	08/12/19	500,000	494,357	0.10%
Capital One North America	1.850%	09/13/19	500,000	494,260	0.10%
Svenska Handelsbanken AB	1.500%	09/06/19	500,000	493,579	0.10%
Skandinaviska Enskilda Banken AB	1.500%	09/13/19	500,000	493,268	0.10%
Capital One Financial Corp.	2.500%	05/12/20	500,000	492,881	0.10%
New York Life Global Funding	1.500%	10/24/19	500,000	492,591	0.10%
Danske Bank A/S	1.650%	09/06/19	500,000	492,584	0.10%
Sinopec Group Overseas Development Ltd.	1.750%	09/29/19	500,000	492,541	0.10%
Citigroup, Inc.	2.350%	08/02/21	500,000	482,984	0.10%
Morgan Stanley	2.650%	01/27/20	486,000	482,540	0.10%
Mizuho Financial Group	2.273%	09/13/21	500,000	481,142	0.10%
RAIT Trust	4.915%	11/13/31	472,234	472,093	0.09%
GNMA	4.000%	08/20/43	5,707,236	458,793	0.09%
Goldman Sachs Group, Inc.	3.618%	04/26/22	450,000	454,528	0.09%
Hero Funding Trust	5.240%	09/20/42	446,517	450,113	0.09%
Zoetis, Inc.	3.250%	08/20/21	450,000	447,698	0.09%
CSC Holdings LLC	10.125%	01/15/23	400,000	434,188	0.09%
Axis Equipment Finance Receivables Trust	2.210%	11/20/21	427,167	424,714	0.09%
Westpac Banking Corp.	1.600%	08/19/19	425,000	420,326	0.08%
Canadian Imperial Bank	1.600%	09/06/19	425,000	419,837	0.08%
Nissan Motor Acceptance Corp.	1.550%	09/13/19	425,000	419,810	0.08%
E.I. du Pont de Nemours & Co.	2.200%	05/01/20	425,000	419,777	0.08%
Toyota Motor Credit Corp.	1.950%	04/17/20	425,000	418,554	0.08%
Crown Castle International Corp.	2.250%	09/01/21	425,000	407,630	0.08%
Prestige Auto Receivables Trust	5.150%	11/15/21	400,000	406,980	0.08%
FNMA	4.250%	05/25/37	392,126	404,871	0.08%
JPMorgan Chase & Co.	3.436%	01/15/23	400,000	403,816	0.08%
Mariner Finance Issuance Trust	4.740%	02/20/29	400,000	402,246	0.08%
Lendmark Funding Trust	3.770%	01/22/24	400,000	397,232	0.08%
FREMF Mortgage Trust	3.656%	10/25/45	400,000	396,241	0.08%
Mariner Finance Issuance Trust	2.920%	12/20/29	400,000	393,828	0.08%
Earnest Student Loan Program LLC	2.680%	07/25/35	395,375	388,501	0.08%



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GNMA	1.799%	01/20/62	13,948,402	\$386,620	0.08%
Principal Life Global Funding II	2.375%	11/21/21	400,000	385,803	0.08%
GNMA	5.000%	11/16/41	1,742,391	372,965	0.07%
GNMA	2.210%	05/31/64	22,987,464	370,512	0.07%
FNMA	4.000%	08/25/44	1,683,501	365,968	0.07%
Sempra Energy	1.625%	10/07/19	370,000	364,688	0.07%
FNMA	6.000%	12/25/32	331,705	360,497	0.07%
PRICOA Global Funding I	1.450%	09/13/19	350,000	345,157	0.07%
Daimler Finance NA LLC	1.750%	10/30/19	350,000	344,985	0.07%
LendingClub Issuance Trust	6.500%	06/15/22	326,862	327,909	0.07%
Earnest Student Loan Program LLC	0.000%	01/25/41	5,000	327,721	0.07%
FHLMC	6.000%	06/15/34	299,401	325,138	0.07%
GNMA	2.132%	01/20/60	3,313,792	305,738	0.06%
Rabobank Nederland NY	2.250%	01/14/20	300,000	296,755	0.06%
FNMA	6.000%	03/25/36	261,744	283,879	0.06%
Summit Materials LLC	8.500%	04/15/22	250,000	263,750	0.05%
FNMA	6.000%	01/25/34	1,114,637	253,332	0.05%
Nordea Bank AB	3.006%	09/30/19	250,000	251,011	0.05%
Southern Power Co.	1.950%	12/15/19	250,000	246,115	0.05%
Mondelez International, Inc.	1.625%	10/28/19	250,000	245,833	0.05%
American Tower Corp.	2.250%	01/15/22	250,000	238,272	0.05%
Commercial Mortgage Trust	4.832%	08/15/45	250,000	237,207	0.05%
Arcadia Receivables Credit Trust	3.250%	06/15/23	229,887	229,875	0.05%
Citi Held for Asset Issuance	10.390%	08/15/22	225,000	229,408	0.05%
Goldman Sachs Group, Inc.	2.300%	12/13/19	225,000	222,651	0.04%
BMW U.S. Capital LLC	1.450%	09/13/19	225,000	221,647	0.04%
Royal Bank of Canada	1.500%	07/29/19	220,000	217,622	0.04%
Gold Key Resorts LLC	3.220%	03/17/31	219,263	217,354	0.04%
Wells Fargo Mortgage Backed Securities	4.724%	09/25/33	208,043	210,890	0.04%
Welltec A/S	9.500%	12/01/22	200,000	206,000	0.04%
CCM Merger, Inc.	6.000%	03/15/22	200,000	203,500	0.04%
Intrepid Aviation Group Holdings LLC	8.500%	08/15/21	200,000	201,000	0.04%
Carrizo Oil & Gas, Inc.	7.500%	09/15/20	200,000	200,340	0.04%
Cogent Communications, Inc.	5.625%	04/15/21	200,000	200,000	0.04%
RHP Hotel Properties LP	5.000%	04/15/21	200,000	199,750	0.04%
Ford Motor Credit Co. LLC	2.681%	01/09/20	200,000	197,124	0.04%
Deutsche Telekom International Finance	1.500%	09/19/19	200,000	197,014	0.04%
IBCIL Finance Co. Ltd.	2.125%	09/29/19	200,000	197,006	0.04%
Jackson National Life Global Funding	2.100%	10/25/21	200,000	191,675	0.04%
First Horizon Mortgage Pass-Through Trust	3.965%	04/25/35	183,764	187,822	0.04%
FNMA	4.269%	05/25/40	1,280,420	181,559	0.04%
FHLMC	4.321%	05/15/36	1,271,037	170,270	0.03%
Sequoia Mortgage Trust	3.040%	04/20/33	167,621	164,494	0.03%
B2R Mortgage Trust	3.336%	11/15/48	161,881	160,806	0.03%
FNMA	3.500%	10/25/29	159,274	160,176	0.03%
U.S. Airways Pass-Through Trust	6.750%	12/03/22	149,507	157,117	0.03%
FNMA	4.101%	01/01/21	140,182	142,037	0.03%
Vendee Mortgage Trust	7.250%	09/15/25	128,941	140,298	0.03%
United Airlines Pass-Through Trust	6.636%	07/02/22	130,037	135,726	0.03%
Progress Residential Trust	4.673%	11/12/32	135,000	135,689	0.03%
FNMA	5.500%	04/25/37	125,280	134,551	0.03%
Springfield Funding Trust	3.620%	11/15/24	135,000	134,510	0.03%
GNMA	3.063%	05/20/66	128,971	130,174	0.03%
Energen Corp.	4.625%	09/01/21	125,000	124,687	0.02%
FNMA	5.500%	01/25/34	106,436	116,009	0.02%



Schedule of Investments (continued)
Diamond Hill Short Duration Total Return Fund
October 31, 2018

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Welbilt, Inc.	9.500%	02/15/24	100,000	\$108,000	0.02%
RiverView HECM Trust	3.170%	05/25/47	137,710	107,694	0.02%
Beacon Roofing Supply, Inc.	6.375%	10/01/23	100,000	101,000	0.02%
Cogent Communications, Inc.	5.375%	03/01/22	100,000	100,625	0.02%
Progress Residential Trust	3.067%	11/12/32	98,986	97,866	0.02%
United Airlines Pass-Through Trust	5.375%	02/15/23	94,961	96,990	0.02%
BCC Funding Corp.	2.200%	12/20/21	94,687	94,322	0.02%
FNMA	5.000%	06/25/40	757,854	93,886	0.02%
GNMA	2.278%	11/20/67	5,607,117	88,008	0.02%
California Republic Auto Receivables Trust	4.230%	09/15/22	85,000	84,538	0.02%
Honor Automobile Trust Securitization	2.940%	11/15/19	84,463	84,451	0.02%
Continental Airlines Pass-Through Trust	6.250%	10/11/21	77,448	79,369	0.02%
FNMA	3.500%	08/25/26	802,927	69,304	0.01%
Marlette Funding Trust	4.780%	01/17/23	68,862	69,142	0.01%
FHLMC	3.000%	02/15/22	1,729,044	65,856	0.01%
FHLMC	4.500%	08/15/25	1,334,591	60,696	0.01%
MarketPlace Loan Trust	4.500%	01/15/21	56,793	56,812	0.01%
JPMorgan Chase & Co.	2.250%	01/23/20	50,000	49,408	0.01%
FNMA	6.500%	01/25/24	45,281	47,994	0.01%
Consumer Installment Loan Trust	3.960%	07/15/22	35,294	35,286	0.01%
FHLMC	4.471%	10/15/26	415,743	35,010	0.01%
Bank of Nova Scotia	1.650%	06/14/19	35,000	34,721	0.01%
GNMA	4.000%	05/20/39	25,651	25,713	0.01%
General Motors Financial Co.	3.200%	07/06/21	25,000	24,458	0.00%
Toronto-Dominion Bank	1.450%	08/13/19	20,000	19,774	0.00%
Citigroup Mortgage Loan Trust, Inc.	4.313%	08/25/34	12,497	12,786	0.00%
FNMA	6.500%	07/01/19	2,382	2,385	0.00%
Money Market Funds					3.61%
State Street Institutional Liquid Reserves Fund - Premier Class			18,007,874	\$18,007,874	3.61%

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 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.