



Schedule of Investments
Diamond Hill Core Bond Fund
November 30, 2018

Net Assets: \$ 54,535,177

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FNMA	3.500%	03/25/27	1,000,000	\$1,011,423	1.85%
U.S. Treasury Notes	2.000%	11/30/22	1,000,000	968,281	1.78%
U.S. Treasury Notes	1.625%	11/15/22	1,000,000	954,531	1.75%
U.S. Treasury Notes	2.000%	08/15/25	950,000	896,859	1.64%
FNMA	4.940%	12/01/43	793,144	842,413	1.55%
U.S. Treasury STRIPS	0.000%	05/15/28	1,000,000	746,887	1.37%
U.S. Treasury Bonds	2.750%	11/15/42	800,000	727,313	1.33%
GNMA	2.000%	12/20/42	973,942	701,915	1.29%
Social Professional Loan Program	4.160%	11/26/40	700,000	682,283	1.25%
FNMA	2.810%	07/01/26	700,000	672,879	1.23%
U.S. Treasury STRIPS	0.000%	02/15/23	700,000	620,204	1.14%
FNMA	5.000%	03/25/41	570,000	611,080	1.12%
U.S. Treasury Bonds	3.875%	08/15/40	550,000	603,861	1.11%
U.S. Treasury Bonds	4.750%	02/15/41	450,000	556,576	1.02%
U.S. Treasury Bonds	3.750%	11/15/43	500,000	538,125	0.99%
U.S. Treasury Notes	1.625%	02/15/26	525,000	480,580	0.88%
Tunisian Republic	1.416%	08/05/21	500,000	480,000	0.88%
U.S. Treasury Bonds	1.500%	03/31/23	500,000	472,578	0.87%
FREMF Mortgage Trust	4.068%	07/25/22	450,000	447,936	0.82%
U.S. Treasury STRIPS	0.000%	02/15/33	600,000	381,002	0.70%
GNMA	6.000%	06/20/34	310,456	356,407	0.65%
GNMA	4.502%	06/20/63	347,956	356,304	0.65%
U.S. Treasury Notes	4.250%	11/15/40	300,000	346,945	0.64%
FNMA	3.000%	02/25/43	350,000	332,362	0.61%
FNMA	4.000%	07/25/41	321,407	326,034	0.60%
GNMA	3.063%	05/20/66	293,147	295,249	0.54%
FHLMC	7.500%	01/15/36	267,180	290,406	0.53%
U.S. Treasury Notes	1.375%	04/30/21	300,000	289,992	0.53%
FHLMC	5.000%	02/15/41	262,142	289,487	0.53%
GNMA	5.000%	08/20/40	271,119	288,373	0.53%
FNMA	4.000%	12/01/44	281,758	285,224	0.52%
FNMA	2.500%	09/25/42	329,000	273,026	0.50%
FNMA	7.500%	03/25/34	232,084	267,731	0.49%
FNMA	3.000%	01/25/43	279,000	267,491	0.49%
FHLMC	2.806%	10/15/40	265,880	266,614	0.49%
FNMA	2.000%	07/25/42	298,000	261,249	0.48%
GNMA	4.587%	08/20/67	254,221	259,690	0.48%
OneMain Financial Issuance Trust	5.940%	03/20/28	250,000	254,195	0.47%
Social Professional Loan Program	2.360%	12/27/32	260,000	252,697	0.46%
ReadyCap Commercial Mortgage Trust	6.131%	05/25/34	250,000	251,202	0.46%
Bancorp Commercial Mortgage Trust (The)	4.656%	08/15/32	250,000	250,513	0.46%
Hertz Fleet Lease Funding LP	5.550%	05/10/32	250,000	250,313	0.46%
U.S. Treasury STRIPS	0.000%	02/15/25	300,000	250,294	0.46%
U.S. Treasury Notes	1.250%	12/31/18	250,000	249,812	0.46%
Wells Fargo & Co.	2.400%	01/15/20	250,000	247,902	0.45%
A10 Securitization	4.700%	03/15/36	250,000	246,187	0.45%
FNMA	3.500%	06/01/33	246,060	245,273	0.45%
A10 Securitization	4.050%	03/15/36	250,000	245,251	0.45%
U.S. Treasury Notes	2.500%	05/15/24	250,000	245,234	0.45%
Mariner Finance Issuance Trust	4.570%	12/20/29	250,000	244,731	0.45%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Key Bank NA	2.500%	11/22/21	250,000	\$243,185	0.45%
CVS Health Corp.	5.050%	03/25/48	250,000	242,170	0.44%
U.S. Treasury Notes	2.250%	11/15/24	250,000	241,104	0.44%
Regions Financial Corp.	2.750%	08/14/22	250,000	239,888	0.44%
GNMA	4.500%	09/20/42	240,084	238,658	0.44%
FHLMC	0.000%	08/15/36	270,221	236,260	0.43%
FNMA	6.000%	04/25/34	204,117	234,428	0.43%
Social Professional Loan Program	3.590%	10/26/37	235,859	233,539	0.43%
FNMA	5.500%	02/25/35	211,000	227,449	0.42%
Progress Residential Trust	2.740%	06/12/32	227,061	223,477	0.41%
Social Professional Loan Program	2.720%	11/26/40	225,000	219,784	0.40%
FHLMC	2.500%	01/15/33	240,915	217,892	0.40%
FNMA	5.000%	02/25/40	200,000	216,723	0.40%
Westgate Resorts	3.580%	12/20/31	216,454	214,762	0.39%
Progress Residential Trust	3.067%	11/12/32	212,820	210,228	0.39%
Prestige Auto Receivables Trust	4.670%	01/17/22	200,000	200,828	0.37%
Social Professional Loan Program	4.140%	02/25/48	200,000	200,703	0.37%
FNMA	4.250%	05/25/37	193,063	200,482	0.37%
Consumer Loan Underlying Bond Credit Trust	3.500%	01/16/24	200,000	199,833	0.37%
New Residential Advance Receivables Trust	4.387%	12/15/50	200,000	199,183	0.37%
CAL Funding Ltd.	4.340%	09/25/43	196,667	197,713	0.36%
Tricon American Homes	3.530%	05/17/37	200,000	196,206	0.36%
SMB Private Education Loan Trust	4.000%	11/17/42	200,000	195,505	0.36%
GNMA	2.500%	06/20/42	225,000	194,877	0.36%
FNMA	2.965%	07/25/36	192,579	193,959	0.36%
Social Professional Loan Program	4.430%	10/25/41	200,000	193,491	0.36%
TES LLC	4.330%	10/20/47	195,988	192,489	0.35%
FHLMC	3.500%	06/25/28	200,000	192,366	0.35%
Earnest Student Loan Program LLC	3.590%	01/25/41	192,656	192,319	0.35%
U.S. Treasury Bonds	3.000%	02/15/48	200,000	188,398	0.35%
FHLMC	2.806%	07/15/41	183,543	185,871	0.34%
GNMA	5.000%	02/20/35	170,000	184,105	0.34%
FHLMC	0.000%	07/15/37	213,741	181,104	0.33%
FNMA	3.550%	08/01/30	180,875	178,111	0.33%
GNMA	2.500%	08/20/46	209,902	176,781	0.32%
Mosaic Solar Loans LLC	4.010%	06/22/43	177,369	176,655	0.32%
Hertz Fleet Lease Funding LP	3.140%	04/10/31	172,000	170,386	0.31%
FNMA	6.500%	03/01/29	156,098	169,041	0.31%
U.S. Treasury STRIPS	0.000%	11/15/31	250,000	165,809	0.30%
FHLMC	3.406%	11/15/37	157,722	161,814	0.30%
FNMA	4.820%	12/01/29	150,089	158,962	0.29%
FNMA	3.735%	07/25/44	1,101,913	157,364	0.29%
GNMA	2.614%	07/20/64	155,168	155,669	0.29%
FNMA	2.695%	11/25/36	153,913	154,164	0.28%
Lendmark Funding Trust	5.410%	01/22/24	150,000	151,775	0.28%
Fortiva Retail Credit Master Note	5.540%	11/15/23	150,000	150,576	0.28%
FHLMC	2.806%	06/15/42	149,167	150,550	0.28%
Marlette Funding Trust	4.114%	03/15/24	150,000	150,402	0.28%
Invitation Homes Trust	4.307%	03/17/37	150,000	150,270	0.28%
NextGear Floorplan Master Owner Trust	2.946%	02/15/23	150,000	150,192	0.28%
Laurel Road Prime Student Loan	3.540%	05/26/43	150,000	150,146	0.28%
Navistar Dealer Note Master Owner Trust	3.831%	09/25/23	150,000	150,072	0.28%
Invitation Homes Trust	3.957%	07/17/37	150,000	149,912	0.28%
U.S. Treasury Notes	1.125%	01/15/19	150,000	149,800	0.27%
Upstart Securitization Trust	3.802%	06/20/24	150,000	149,659	0.27%



Schedule of Investments (continued)
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
PRICOA Global Funding I	1.450%	09/13/19	150,000	\$148,037	0.27%
Goldman Sachs Mortgage-Backed Securities Trust	3.750%	10/25/57	150,000	147,903	0.27%
Daimler Finance NA LLC	1.750%	10/30/19	150,000	147,624	0.27%
Social Professional Loan Program	4.440%	05/25/40	150,000	145,524	0.27%
Colony American Finance Ltd.	3.141%	11/15/48	150,000	144,553	0.27%
Hero Funding Trust	4.670%	09/20/48	140,334	143,813	0.26%
Freedom Financial	3.990%	10/20/25	143,350	143,306	0.26%
Tennessee Valley Authority	4.625%	09/15/60	125,000	142,537	0.26%
FHLMC	0.000%	04/15/36	171,569	142,157	0.26%
Social Professional Loan Program	2.631%	02/25/42	141,875	141,904	0.26%
Hero Funding Trust	3.750%	09/20/41	143,006	141,795	0.26%
Citigroup, Inc.	4.125%	07/25/28	150,000	141,403	0.26%
FNMA	4.870%	10/01/41	135,337	140,521	0.26%
American Homes 4 Rent	3.678%	12/17/36	139,500	138,907	0.25%
Business Jet Securities LLC	4.447%	06/15/33	136,792	136,828	0.25%
A10 Securitization	3.157%	03/15/36	135,779	135,805	0.25%
Amgen, Inc.	2.650%	05/11/22	140,000	135,401	0.25%
Arroyo Mortgage Trust	3.763%	04/25/48	134,130	133,541	0.25%
Hero Funding Trust	3.570%	09/20/47	132,293	130,956	0.24%
FNMA	6.000%	12/25/32	116,432	127,279	0.23%
Hero Funding Trust	3.190%	09/20/48	130,724	126,835	0.23%
Cascade Funding Mortgage Trust	4.580%	06/25/48	127,987	126,707	0.23%
Marlette Funding Trust	3.190%	03/15/28	126,000	124,560	0.23%
OSCAR US Funding Trust	2.968%	11/10/20	124,276	124,391	0.23%
Comcast Corp.	3.969%	11/01/47	144,000	123,891	0.23%
MarketPlace Loan Trust	3.500%	01/18/22	122,080	121,673	0.22%
FHLMC	6.500%	09/01/38	110,520	121,211	0.22%
American Homes 4 Rent	3.467%	04/17/52	120,558	118,549	0.22%
GoodGreen Trust	3.740%	10/15/52	119,153	118,332	0.22%
FHLMC	4.500%	12/15/39	109,000	115,842	0.21%
U.S. Treasury Bonds	4.250%	05/15/39	100,000	115,688	0.21%
American Credit Acceptance Receivables Trust	3.540%	03/13/23	110,000	109,540	0.20%
GNMA	2.774%	07/20/64	107,110	107,516	0.20%
GNMA	5.000%	12/20/38	103,443	107,467	0.20%
FNMA	5.000%	10/25/43	100,000	106,918	0.20%
GNMA	4.420%	06/20/37	823,933	106,219	0.20%
FHLMC	5.000%	07/15/33	107,458	105,097	0.19%
FHLMC	4.294%	05/15/36	775,252	104,763	0.19%
FHLMC	4.500%	11/15/39	100,000	104,097	0.19%
B2R Mortgage Trust	3.336%	11/15/48	104,670	103,718	0.19%
FNMA	5.000%	08/25/36	95,208	102,387	0.19%
Abbott Laboratories	4.750%	11/30/36	100,000	102,203	0.19%
FourSight Capital Automobile Receivables Trust	5.280%	08/15/24	100,000	101,695	0.19%
General Electric Capital Corp.	6.750%	03/15/32	100,000	101,194	0.19%
College Ave Student Loans	5.500%	12/26/47	100,000	101,190	0.19%
American Credit Acceptance Receivables Trust	5.440%	03/13/24	100,000	101,157	0.19%
Kimberly-Clark Corp.	3.950%	11/01/28	100,000	101,150	0.19%
FNMA	0.000%	10/25/36	112,326	100,853	0.19%
Progress Residential Trust	4.673%	11/12/32	100,000	100,766	0.19%
Mariner Finance Issuance Trust	4.740%	02/20/29	100,000	100,666	0.18%
Business Jet Securities LLC	4.335%	02/15/33	100,715	100,583	0.18%
Drive Auto Receivables Trust	4.300%	09/16/24	100,000	100,555	0.18%
Lendmark Funding Trust	4.230%	04/20/27	100,000	100,547	0.18%
Bancorp Commercial Mortgage Trust (The)	8.343%	11/15/33	100,000	100,526	0.18%
CPS Auto Trust	4.340%	09/16/24	100,000	100,511	0.18%



Schedule of Investments (continued)
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Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
WF-RBS Commercial Mortgage Trust	5.839%	02/15/44	100,000	\$100,341	0.18%
Cosmopolitan Hotel Trust	4.557%	11/15/34	100,000	100,294	0.18%
United Auto Credit Securitization Trust	4.260%	05/10/23	100,000	100,291	0.18%
Hertz Fleet Lease Funding LP	5.800%	04/10/31	100,000	100,167	0.18%
SPS Servicer Advance Receivables Trust	4.500%	10/17/50	100,000	100,152	0.18%
JPMorgan Chase & Co.	3.436%	01/15/23	100,000	100,149	0.18%
Comcast Corp.	3.450%	10/01/21	100,000	100,113	0.18%
Prime Finance Partners III	4.807%	01/14/35	100,000	100,054	0.18%
Mosaic Solar Loans LLC	4.770%	09/20/42	100,000	100,052	0.18%
RMF Buyout Issuance Trust	4.448%	11/25/28	100,000	100,023	0.18%
American Credit Acceptance Receivables Trust	4.140%	10/15/24	100,000	100,017	0.18%
Commercial Mortgage Trust	3.915%	02/13/32	100,000	100,000	0.18%
Goldman Sachs Mortgage Securities Trust	5.056%	11/15/35	100,000	100,000	0.18%
Oportun Funding LLC	4.830%	12/09/24	100,000	99,975	0.18%
Veros Auto Receivables Trust	3.630%	05/15/23	100,000	99,968	0.18%
Freedom Financial	4.560%	07/18/24	100,000	99,947	0.18%
College Ave Student Loans	4.750%	12/26/47	100,000	99,937	0.18%
AMSR Trust	3.703%	11/17/33	100,000	99,926	0.18%
FourSight Capital Automobile Receivables Trust	4.190%	11/15/23	100,000	99,916	0.18%
Upgrade Receivables Trust	3.760%	11/15/24	100,000	99,888	0.18%
Finance of America Structured Securities	4.392%	09/25/28	100,000	99,875	0.18%
Ocwen Master Advance Receivables Trust	4.236%	08/15/49	100,000	99,833	0.18%
Ocwen Master Advance Receivables Trust	4.532%	08/15/50	100,000	99,827	0.18%
SunTrust Bank	3.525%	10/26/21	100,000	99,826	0.18%
Prosper Marketplace Issuance Trust	3.480%	09/15/23	100,000	99,819	0.18%
Consumer Loan Underlying Bond Credit Trust	3.670%	05/15/24	100,000	99,789	0.18%
GNMA	2.500%	10/20/41	105,947	99,681	0.18%
Drive Auto Receivables Trust	4.090%	01/15/26	100,000	99,670	0.18%
Lendmark Funding Trust	3.770%	01/22/24	100,000	99,593	0.18%
Drive Auto Receivables Trust	3.530%	12/15/23	100,000	99,578	0.18%
California Republic Auto Receivables Trust	4.230%	09/15/22	100,000	99,563	0.18%
Drive Auto Receivables Trust	4.140%	08/15/24	100,000	99,557	0.18%
GNMA	3.500%	09/20/35	100,000	99,490	0.18%
Citigroup, Inc.	3.646%	07/01/26	100,000	99,331	0.18%
OnDeck Asset Securitization Trust	4.020%	04/18/22	100,000	99,310	0.18%
Newtek Small Business Loan Trust	5.283%	02/25/44	99,266	99,266	0.18%
CPS Auto Trust	3.010%	10/17/22	100,000	99,155	0.18%
Verizon Communications, Inc.	4.125%	03/16/27	100,000	98,873	0.18%
SPS Servicer Advance Receivables Trust	3.590%	11/15/49	100,000	98,838	0.18%
Verizon Communications, Inc.	3.716%	05/15/25	100,000	98,838	0.18%
Realty Income Corp.	3.875%	04/15/25	100,000	98,821	0.18%
JPMorgan Chase & Co.	2.250%	01/23/20	100,000	98,784	0.18%
American Express Credit Corp.	1.700%	10/30/19	100,000	98,763	0.18%
Mariner Finance Issuance Trust	2.920%	12/20/29	100,000	98,670	0.18%
Morgan Stanley	3.737%	04/24/24	100,000	98,463	0.18%
Tricon American Homes	3.487%	11/17/33	100,000	98,151	0.18%
Bank of the West Auto Trust	2.620%	11/15/23	100,000	97,696	0.18%
Earnest Student Loan Program LLC	2.680%	07/25/35	99,099	97,574	0.18%
Morgan Stanley	3.700%	10/23/24	100,000	97,272	0.18%
Progress Residential Trust	3.196%	12/17/34	100,000	96,892	0.18%
Bank of America Corp.	2.881%	04/24/23	100,000	96,681	0.18%
New York Life Global Holdings	2.900%	01/17/24	100,000	96,458	0.18%
Anheuser-Busch InBev SA/NV	3.500%	01/12/24	100,000	96,442	0.18%
Social Professional Loan Program	2.510%	09/27/32	97,963	96,305	0.18%
Principal Life Global Funding II	2.375%	11/21/21	100,000	96,242	0.18%



Schedule of Investments (continued)
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Kirby Corp.	4.200%	03/01/28	100,000	\$96,177	0.18%
JPMorgan Chase & Co.	3.782%	02/01/28	100,000	96,001	0.18%
CBOE Holdings, Inc.	3.650%	01/12/27	100,000	95,940	0.18%
U.S. Treasury Notes	2.250%	11/15/25	100,000	95,750	0.18%
Wells Fargo & Co.	3.550%	09/29/25	100,000	95,668	0.18%
Huntington Bancshares, Inc.	2.300%	01/14/22	100,000	95,511	0.18%
Lincoln National Corp.	3.625%	12/12/26	100,000	95,446	0.18%
Bank of America Corp.	3.824%	01/20/28	100,000	95,374	0.18%
Spirit Realty LP	4.450%	09/15/26	100,000	95,280	0.18%
OSCAR US Funding Trust	3.118%	05/11/20	95,086	95,143	0.17%
U.S. Treasury Notes	1.625%	04/30/23	100,000	94,926	0.17%
FNMA	4.290%	12/25/39	88,662	94,879	0.17%
Resource Capital Corp. Ltd.	4.306%	07/15/34	94,832	94,831	0.17%
Alexandria Real Estate Equities, Inc.	3.950%	01/15/28	100,000	94,646	0.17%
American Homes 4 Rent	4.250%	02/15/28	100,000	94,451	0.17%
Deutsche Telekom International Finance	4.750%	06/21/38	100,000	94,443	0.17%
Morgan Stanley	3.625%	01/20/27	100,000	94,300	0.17%
Citigroup, Inc.	3.300%	04/27/25	100,000	94,253	0.17%
Anheuser-Busch Cos LLC	4.700%	02/01/36	100,000	94,201	0.17%
Lennox International, Inc.	3.000%	11/15/23	100,000	94,029	0.17%
JPMorgan Chase & Co.	3.509%	01/23/29	100,000	93,526	0.17%
Barclays Commercial Mortgage Securities	2.937%	08/14/36	100,000	93,388	0.17%
Apple, Inc.	3.000%	06/20/27	100,000	93,335	0.17%
Life Storage LP	3.875%	12/15/27	100,000	93,239	0.17%
Phillips 66 Partners LP	3.550%	10/01/26	100,000	93,228	0.17%
Time Warner, Inc.	3.800%	02/15/27	100,000	93,189	0.17%
Actavis Funding SCS	4.550%	03/15/35	100,000	93,036	0.17%
Discover Financial Services, Inc.	4.100%	02/09/27	100,000	92,974	0.17%
Business Jet Securities LLC	5.437%	06/15/33	92,515	92,726	0.17%
Hero Funding Trust	3.080%	09/20/42	95,547	92,450	0.17%
Southwest Airlines Co.	3.000%	11/15/26	100,000	92,173	0.17%
Goldman Sachs Group, Inc.	3.500%	11/16/26	100,000	92,161	0.17%
LTCG Securitization	4.590%	06/15/48	92,176	91,934	0.17%
Cimarex Energy Co.	3.900%	05/15/27	100,000	91,932	0.17%
ERP Operating LP	2.850%	11/01/26	100,000	91,841	0.17%
American Campus Communities, Inc.	3.625%	11/15/27	100,000	91,801	0.17%
Southwestern Electric Power	2.750%	10/01/26	100,000	91,646	0.17%
Realty Income Corp.	3.000%	01/15/27	100,000	91,517	0.17%
Morgan Stanley	3.125%	07/27/26	100,000	91,353	0.17%
Noble Energy, Inc.	3.850%	01/15/28	100,000	91,212	0.17%
Thermo Fisher Scientific, Inc.	2.950%	09/19/26	100,000	91,107	0.17%
Valero Energy Corp.	3.400%	09/15/26	100,000	91,077	0.17%
ACC Trust	3.700%	12/21/20	90,964	90,996	0.17%
Capital One Financial Corp.	3.750%	07/28/26	100,000	90,862	0.17%
GNMA	6.000%	03/20/38	671,097	90,833	0.17%
CMS Energy Corp.	2.950%	02/15/27	100,000	90,711	0.17%
DTE Energy Co.	2.850%	10/01/26	100,000	90,594	0.17%
FNMA	3.000%	08/25/42	93,671	90,196	0.17%
General Motors Financial Co.	4.000%	10/06/26	100,000	90,112	0.17%
Public Service Electric	2.250%	09/15/26	100,000	89,915	0.17%
Bank of New York Mellon Corp. (The)	3.000%	10/30/28	100,000	89,794	0.16%
Shell International Finance BV	6.375%	12/15/38	73,000	89,759	0.16%
FHLMC	0.000%	05/25/37	101,308	89,681	0.16%
Ford Motor Co.	4.346%	12/08/26	100,000	89,352	0.16%
AT&T, Inc.	4.500%	05/15/35	100,000	88,618	0.16%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2018

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
FREMF Mortgage Trust	3.782%	10/25/45	90,000	\$88,433	0.16%
Kroger Co. (The)	2.650%	10/15/26	100,000	88,131	0.16%
Business Jet Securities LLC	6.048%	02/15/33	83,531	85,507	0.16%
CSX Corp.	4.250%	11/01/66	100,000	84,200	0.15%
OSCAR US Funding Trust	2.808%	04/12/21	83,387	83,430	0.15%
Renew Financial LLC	3.220%	09/22/53	84,040	83,180	0.15%
Global SC Finance SRL	3.090%	07/17/29	85,000	82,930	0.15%
Home Depot, Inc. (The)	3.500%	09/15/56	100,000	81,301	0.15%
Colony American Finance Ltd.	2.544%	06/15/48	78,891	77,386	0.14%
Ford Motor Co.	7.450%	07/16/31	75,000	77,148	0.14%
Renew Financial LLC	5.750%	09/20/52	75,686	77,020	0.14%
GNMA	5.000%	11/16/41	359,696	76,075	0.14%
Goldman Sachs Group, Inc.	3.500%	01/23/25	80,000	75,717	0.14%
E.I. du Pont de Nemours & Co.	2.200%	05/01/20	75,000	74,329	0.14%
Westpac Banking Corp.	1.600%	08/19/19	75,000	74,186	0.14%
Canadian Imperial Bank	1.600%	09/06/19	75,000	74,137	0.14%
Nissan Motor Acceptance Corp.	1.550%	09/13/19	75,000	73,977	0.14%
Toyota Motor Credit Corp.	1.950%	04/17/20	75,000	73,921	0.14%
FNMA	5.500%	08/25/35	67,773	72,180	0.13%
Crown Castle International Corp.	2.250%	09/01/21	75,000	71,707	0.13%
Renew Financial LLC	3.670%	09/20/52	72,266	71,450	0.13%
FNMA	2.000%	12/25/32	81,672	70,769	0.13%
U.S. Treasury STRIPS	0.000%	08/15/41	150,000	70,123	0.13%
Vendee Mortgage Trust	7.250%	09/15/25	63,099	68,771	0.13%
Hero Funding Trust	4.990%	09/20/47	64,241	64,806	0.12%
LendingClub Issuance Trust	6.500%	06/15/22	64,662	64,749	0.12%
GNMA	2.301%	03/20/43	65,240	64,622	0.12%
Bank of Nova Scotia	1.650%	06/14/19	65,000	64,521	0.12%
FHLMC	6.000%	06/15/34	58,996	64,470	0.12%
FNMA	4.000%	01/25/28	538,933	59,365	0.11%
SCF Equipment Trust LLC	3.770%	01/20/23	57,677	57,705	0.11%
Southern Power Co.	1.950%	12/15/19	55,000	54,016	0.10%
Wells Fargo Mortgage Backed Securities	4.724%	09/25/33	50,717	51,265	0.09%
GNMA	4.000%	08/20/43	655,428	51,224	0.09%
Hero Funding Trust	5.240%	09/20/42	49,613	50,054	0.09%
Goldman Sachs Group, Inc.	3.618%	04/26/22	50,000	49,970	0.09%
Jackson National Life Global Funding	2.811%	06/11/21	50,000	49,878	0.09%
Zoetis, Inc.	3.250%	08/20/21	50,000	49,685	0.09%
WEC Energy Group, Inc.	3.375%	06/15/21	50,000	49,632	0.09%
AT&T, Inc.	3.200%	03/01/22	50,000	49,078	0.09%
FNMA	6.500%	12/25/34	229,591	48,634	0.09%
L-3 Communications Corp.	3.850%	12/15/26	50,000	48,105	0.09%
FNMA	6.500%	01/25/24	45,338	48,103	0.09%
Jackson National Life Global Funding	2.100%	10/25/21	50,000	47,899	0.09%
American Tower Corp.	2.250%	01/15/22	50,000	47,474	0.09%
GNMA	1.176%	05/20/68	1,864,879	46,622	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	45,779	0.08%
Axis Equipment Finance Receivables Trust	2.210%	11/20/21	45,929	45,740	0.08%
Entergy Corp.	2.950%	09/01/26	50,000	45,317	0.08%
CubeSmart LP	3.125%	09/01/26	50,000	45,220	0.08%
New York Life Global Funding	2.350%	07/14/26	50,000	44,836	0.08%
Boston Properties LP	2.750%	10/01/26	50,000	44,751	0.08%
FHLMC	4.152%	12/15/37	41,975	43,300	0.08%
FNMA	3.500%	11/25/27	472,577	42,758	0.08%



Schedule of Investments (continued)
Diamond Hill Core Bond Fund
November 30, 2018

Security Description	Coupon	Maturity	Shares	Market Value	% of Net Assets
Upstart Securitization Trust	2.508%	03/20/25	42,548	\$42,434	0.08%
GNMA	2.500%	02/20/45	53,020	41,911	0.08%
United Airlines Pass-Through Trust	5.375%	02/15/23	37,984	38,641	0.07%
GNMA	0.795%	08/20/66	3,067,115	37,860	0.07%
United Airlines Pass-Through Trust	6.636%	07/02/22	35,465	36,750	0.07%
FNMA	6.000%	01/25/34	156,606	35,462	0.07%
DT Auto Owner Trust	5.430%	11/15/22	35,000	35,399	0.07%
FNMA	4.104%	01/01/21	33,767	34,258	0.06%
General Motors Financial Co.	3.200%	07/06/21	35,000	33,975	0.06%
Continental Airlines Pass-Through Trust	6.250%	10/11/21	33,192	33,922	0.06%
RAIT Trust	4.957%	11/13/31	33,731	33,693	0.06%
FNMA	4.000%	10/25/39	33,489	33,192	0.06%
Consumer Loan Underlying Bond Credit Trust	2.420%	09/15/23	32,621	32,537	0.06%
FNMA	3.185%	10/25/34	514,433	30,734	0.06%
Royal Bank of Canada	1.500%	07/29/19	30,000	29,700	0.05%
Toronto-Dominion Bank	1.450%	08/13/19	30,000	29,685	0.05%
Sempra Energy	1.625%	10/07/19	30,000	29,506	0.05%
FNMA	5.000%	06/25/40	250,913	29,481	0.05%
Upstart Securitization Trust	2.639%	06/20/24	29,393	29,358	0.05%
Gold Key Resorts LLC	3.220%	03/17/31	28,234	28,009	0.05%
GNMA	1.803%	01/20/62	1,037,820	27,037	0.05%
FNMA	4.235%	05/25/40	182,291	25,105	0.05%
Goldman Sachs Group, Inc.	2.300%	12/13/19	25,000	24,718	0.05%
BMW U.S. Capital LLC	1.450%	09/13/19	25,000	24,663	0.05%
MarketPlace Loan Trust	7.500%	10/15/21	23,547	23,546	0.04%
FHLMC	3.000%	02/15/22	615,363	22,807	0.04%
WaMu Mortgage Pass-Through Certificate	4.324%	10/25/33	21,400	21,593	0.04%
GNMA	2.172%	05/31/64	1,007,482	17,463	0.03%
Structured Asset Securities Corp.	4.418%	12/25/33	16,126	16,186	0.03%
FHLMC	4.500%	08/15/25	338,310	14,679	0.03%
GNMA	4.090%	05/16/38	94,863	12,180	0.02%
Arcadia Receivables Credit Trust	3.250%	06/15/23	11,358	11,357	0.02%
GNMA	2.232%	11/20/67	634,920	10,131	0.02%
FHLMC	0.000%	05/15/37	10,706	9,447	0.02%
GNMA	4.000%	03/20/41	3,926	3,949	0.01%
Honor Automobile Trust Securitization	2.940%	11/15/19	1,673	1,673	0.00%
Money Market Funds					1.43%
State Street Institutional Liquid Reserves Fund - Premier Class			780,182	\$780,182	1.43%

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.