

Diamond Hill Core Bond Composite

31 Oct 2024

	Market Value Percentage		Effective Duration		Effective Duration Contribution		Weighted Average Life (WAL)		Yield to Maturity		Yield to Worst		Option Adjusted Spread (OAS)		Spread Duration	
	Portfolio	Index	Portfolio	Index	Portfolio	Index	Portfolio	Index	Portfolio	Index	Portfolio	Index	Portfolio	Index	Portfolio	Index
Cash	1.88%								4.82%		4.82%					
Corporate Credit	17.82%	24.54%	5.20	6.95	0.93	1.71	6.89	10.59	5.04%	5.16%	5.04%	5.16%	79	85	5.18	6.88
Financial Institutions	9.12%	8.04%	4.12	5.34	0.38	0.43	4.89	7.34	4.98%	5.12%	4.98%	5.12%	75	86	4.12	5.31
Industrial	7.39%	14.21%	6.02	7.62	0.44	1.08	8.22	11.99	5.12%	5.17%	5.11%	5.17%	83	84	5.98	7.54
Utilities	1.32%	2.29%	8.03	8.47	0.11	0.19	13.29	13.32	5.10%	5.24%	5.10%	5.23%	74	88	7.98	8.37
Government Related	0.09%	0.75%	11.09	3.25	0.01	0.02	20.67	4.02	4.74%	4.48%	4.74%	4.47%	63	20	11.07	3.23
Non Corporate Credit	0.01%	3.73%	14.43	5.82	0.00	0.22	44.56	8.86	5.21%	4.80%	5.21%	4.80%	77	51	14.45	5.76
Securitized	64.73%	27.24%	4.54	5.38	2.94	1.46	6.15	7.35	6.55%	5.15%	6.52%	5.15%	206	44	4.89	5.45
ABS	14.77%	0.46%	1.80	2.58	0.27	0.01	2.16	3.28	6.97%	4.78%	6.92%	4.78%	269	56	1.86	2.64
ABS-Other	2.57%	0.04%	2.63	1.42	0.07	0.00	3.45	1.53	8.33%	4.75%	8.33%	4.72%	409	51	2.73	1.45
Auto Loan	3.06%	0.24%	1.60	1.67	0.05	0.00	1.82	1.81	6.59%	4.79%	6.53%	4.78%	229	59	1.61	1.71
Credit Card	1.77%	0.12%	0.98	2.19	0.02	0.00	1.08	2.45	7.10%	4.63%	7.10%	4.63%	269	44	0.98	2.24
Equipment	0.81%		1.88		0.02		2.14		7.32%		7.29%		308		1.89	
Small Business	1.56%		1.88		0.03		2.37		7.25%		7.19%		302		2.05	
Stranded Cost Utility		0.05%		8.30		0.00		12.81		5.11%		5.11%		73		8.48
Student Loan	0.73%		2.24		0.02		2.83		7.11%		7.11%		289		2.48	
Unsecured Consumer	4.28%		1.68		0.07		1.88		6.18%		6.07%		191		1.69	
Agency CMBS	3.00%	0.77%	5.47	4.49	0.16	0.03	6.83	4.98	6.06%	4.62%	6.06%	4.62%	175	42	5.38	4.48
Agency MBS	30.85%	25.26%	7.20	5.50	2.22	1.39	9.71	7.60	5.40%	5.16%	5.36%	5.16%	65	41	7.55	5.58
Agency MBS CMO	24.57%		7.71		1.89		10.54		5.45%		5.41%		66		8.23	
Agency MBS CMO Derivatives	0.31%		13.12		0.04		7.07		5.59%		5.47%		159		5.52	
Agency MBS Passthrough	5.97%	25.26%	4.80	5.50	0.29	1.39	6.44	7.60	5.18%	5.16%	5.18%	5.16%	59	41	4.88	5.58
Non-Agency CMBS	7.72%	0.75%	1.11	3.69	0.09	0.03	2.79	4.19	8.53%	5.68%	8.53%	5.68%	431	149	2.43	3.68
CRE/CLO	1.82%		0.19		0.00		2.30		10.53%		10.53%		630		2.07	
Hospitality	0.35%		2.50		0.01		3.15		6.83%		6.83%		266		2.78	
Laboratory	0.79%		3.23		0.03		4.55		7.09%		7.09%		291		3.95	
Mixed-use	0.01%		1.38		0.00		1.53		16.69%		16.69%		1244		1.38	
Multifamily	1.60%		0.03		0.00		3.23		8.05%		8.05%		384		2.65	
Non-Agency CMBS		0.75%		3.69		0.03		4.19		5.68%		5.68%		149		3.68
Office	0.85%		-0.04		0.00		1.46		13.67%		13.67%		942		1.29	
Retail	0.26%		0.02		0.00		3.33		7.68%		7.68%		353		2.82	
Single Family Rental	2.03%		2.36		0.05		2.62		5.87%		5.87%		163		2.36	
Non-Agency MBS	8.39%		2.43		0.20		2.92		8.36%		8.36%		415		2.49	
ARM	0.00%		0.63		0.00		3.86		7.50%		7.50%		323		3.09	
HECM	4.45%		2.49		0.11		2.82		9.08%		9.08%		491		2.49	
Legacy Non-Agency MBS	0.00%		3.34		0.00		4.15		4.05%		4.05%		260		3.41	
Manufactured Housing	0.00%		8.38		0.00		12.34		6.79%		6.79%		249		8.35	
Non-Agency MBS 2.0	0.13%		0.00		0.00		4.98		5.94%		5.94%		168		4.03	
Residential Transition Loan	1.97%		1.63		0.03		1.88		7.94%		7.94%		366		1.63	
Second Lien	1.84%		3.27		0.06		4.09		7.22%		7.22%		302		3.27	
Treasury	15.48%	43.74%	12.04	5.86	1.86	2.56	15.27	7.66	4.52%	4.27%	4.52%	4.27%	6	-1		
Grand Total	100.00%	100.00%	5.74	5.98	5.74	5.98	7.59	8.32	5.93%	4.75%	5.91%	4.75%	148	35	4.10	3.41

Analytics provided by The YieldBook Software.

Asset backed securities (ABS), Mortgaged-backed securities (MBS), Collateralized mortgage obligations (CMO), Commercial mortgage-backed securities (CMBS), Commercial real estate collateralized loan obligations (CRE/CLO), Adjustable rate mortgage (ARM), Home equity conversion mortgage (HECM)

The Bloomberg US Aggregate Bond Index is the index.

Index data source: Bloomberg Index Services Limited.

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