

# Diamond Hill Core Plus Bond Composite

31 Jan 2026

	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
<b>Cash</b>	<b>0.04%</b>								<b>3.65%</b>		<b>3.65%</b>					
<b>Corporate Credit</b>	<b>20.67%</b>	<b>23.81%</b>	<b>4.43</b>	<b>6.78</b>	<b>0.91</b>	<b>1.62</b>	<b>5.71</b>	<b>10.24</b>	<b>5.88%</b>	<b>4.84%</b>	<b>5.80%</b>	<b>4.84%</b>	<b>187</b>	<b>73</b>	<b>4.42</b>	<b>6.59</b>
<b>Financial Institutions</b>	<b>8.64%</b>	<b>7.79%</b>	<b>4.08</b>	<b>5.26</b>	<b>0.35</b>	<b>0.41</b>	<b>4.74</b>	<b>7.14</b>	<b>5.38%</b>	<b>4.68%</b>	<b>5.34%</b>	<b>4.67%</b>	<b>151</b>	<b>73</b>	<b>4.03</b>	<b>5.15</b>
<b>Industrial</b>	<b>10.23%</b>	<b>13.67%</b>	<b>4.49</b>	<b>7.42</b>	<b>0.46</b>	<b>1.01</b>	<b>6.22</b>	<b>11.58</b>	<b>6.40%</b>	<b>4.90%</b>	<b>6.26%</b>	<b>4.89%</b>	<b>229</b>	<b>71</b>	<b>4.55</b>	<b>7.19</b>
<b>Utilities</b>	<b>1.81%</b>	<b>2.35%</b>	<b>5.69</b>	<b>8.14</b>	<b>0.10</b>	<b>0.19</b>	<b>7.44</b>	<b>12.70</b>	<b>5.39%</b>	<b>5.06%</b>	<b>5.38%</b>	<b>5.05%</b>	<b>124</b>	<b>79</b>	<b>5.56</b>	<b>7.87</b>
<b>Government Related</b>		<b>0.55%</b>		<b>3.43</b>		<b>0.02</b>		<b>4.32</b>		<b>4.02%</b>		<b>3.99%</b>		<b>17</b>		<b>3.36</b>
<b>Non Corporate Credit</b>		<b>3.66%</b>		<b>5.63</b>		<b>0.21</b>		<b>8.41</b>		<b>4.41%</b>		<b>4.41%</b>		<b>41</b>		<b>5.48</b>
<b>Securitized</b>	<b>62.15%</b>	<b>26.13%</b>	<b>4.78</b>	<b>5.06</b>	<b>2.97</b>	<b>1.32</b>	<b>5.75</b>	<b>6.52</b>	<b>6.09%</b>	<b>4.74%</b>	<b>6.07%</b>	<b>4.74%</b>	<b>204</b>	<b>26</b>	<b>4.59</b>	<b>4.92</b>
<b>ABS</b>	<b>13.86%</b>	<b>0.44%</b>	<b>2.09</b>	<b>2.71</b>	<b>0.29</b>	<b>0.01</b>	<b>2.67</b>	<b>3.38</b>	<b>6.57%</b>	<b>4.12%</b>	<b>6.48%</b>	<b>4.08%</b>	<b>290</b>	<b>47</b>	<b>2.20</b>	<b>2.74</b>
ABS-Other	4.39%	0.04%	3.30	1.46	0.14	0.00	4.56	1.55	7.25%	3.94%	7.25%	3.69%	339	43	3.49	1.48
Auto Loan	3.00%	0.22%	1.30	1.72	0.04	0.00	1.43	1.84	5.53%	4.04%	5.44%	4.01%	198	50	1.30	1.75
Credit Card	0.16%	0.12%	2.11	2.40	0.00	0.00	2.38	2.68	7.52%	3.92%	7.52%	3.92%	395	33	2.11	2.44
Equipment	0.24%		0.99		0.00		1.06		6.88%		4.57%		335		0.99	
Small Business	0.93%		2.46		0.02		2.85		6.72%		6.72%		307		2.45	
Stranded Cost Utility		0.06%		8.30		0.00		12.42		5.02%		5.02%		67		8.32
Student Loan	0.78%		1.86		0.01		3.41		6.97%		6.97%		320		2.82	
Unsecured Consumer	4.37%		1.43		0.06		1.55		6.45%		6.35%		290		1.43	
<b>Agency CMBS</b>	<b>0.47%</b>	<b>0.74%</b>	<b>5.64</b>	<b>4.08</b>	<b>0.03</b>	<b>0.03</b>	<b>7.95</b>	<b>4.51</b>	<b>5.80%</b>	<b>4.05%</b>	<b>5.80%</b>	<b>4.05%</b>	<b>151</b>	<b>27</b>	<b>5.53</b>	<b>4.06</b>
<b>Agency MBS</b>	<b>30.35%</b>	<b>24.26%</b>	<b>7.87</b>	<b>5.18</b>	<b>2.39</b>	<b>1.26</b>	<b>8.98</b>	<b>6.72</b>	<b>5.04%</b>	<b>4.77%</b>	<b>5.04%</b>	<b>4.77%</b>	<b>59</b>	<b>23</b>	<b>7.07</b>	<b>5.03</b>
Agency MBS CMO	27.31%		8.03		2.19		9.47		5.07%		5.07%		57		7.46	
Agency MBS CMO Derivatives	1.05%		12.53		0.13		5.24		4.58%		4.58%		79		3.88	
Agency MBS Passthrough	1.99%	24.26%	3.23	5.18	0.06	1.26	4.29	6.72	4.92%	4.77%	4.92%	4.77%	73	23	3.42	5.03
<b>Non-Agency CMBS</b>	<b>8.48%</b>	<b>0.70%</b>	<b>0.85</b>	<b>3.45</b>	<b>0.07</b>	<b>0.02</b>	<b>2.50</b>	<b>3.90</b>	<b>8.73%</b>	<b>4.85%</b>	<b>8.73%</b>	<b>4.85%</b>	<b>506</b>	<b>113</b>	<b>2.14</b>	<b>3.44</b>
Conduit		0.70%		3.45		0.02		3.90		4.85%		4.85%		113		3.44
CRE/CLO	1.17%		0.05		0.00		2.92		6.15%		6.15%		249		2.51	
Hospitality	0.21%		0.05		0.00		4.38		6.45%		6.45%		270		3.66	
Industrial	0.57%		0.04		0.00		4.68		5.98%		5.98%		220		3.92	
Laboratory	2.62%		1.51		0.04		2.11		13.76%		13.76%		1011		1.90	
Mixed-use																
Multifamily	1.27%		0.03		0.00		3.68		6.39%		6.39%		273		3.12	
Office	1.25%		1.80		0.02		2.45		9.18%		9.18%		551		1.86	
Retail																
Single Family Rental	1.38%		0.64		0.01		0.67		4.57%		4.57%		96		0.64	
Specialty																
<b>Non-Agency MBS</b>	<b>8.98%</b>		<b>2.16</b>		<b>0.19</b>		<b>2.56</b>		<b>6.41%</b>		<b>6.41%</b>		<b>276</b>		<b>2.15</b>	
ARM																
HECM	4.18%		1.88		0.08		2.09		6.95%		6.95%		334		1.88	
Manufactured Housing																
Non-Agency MBS 2.0	0.67%		5.81		0.04		8.54		7.13%		7.13%		301		5.70	
Non-Agency MBS CMO																
Non-Performing Loan	0.12%		0.63		0.00		0.67		5.89%		5.89%		232		0.63	
Non-QM	0.75%		1.64		0.01		1.70		4.73%		4.73%		114		1.57	
Re-Performing Loan																
Residential Transition Loan	1.31%		1.26		0.02		1.36		5.70%		5.70%		215		1.26	
Second Lien	1.95%		2.42		0.05		2.77		6.14%		6.14%		249		2.41	
<b>Treasury</b>	<b>17.13%</b>	<b>45.85%</b>	<b>10.76</b>	<b>5.78</b>	<b>1.84</b>	<b>2.65</b>	<b>13.86</b>	<b>7.61</b>	<b>4.48%</b>	<b>3.96%</b>	<b>4.48%</b>	<b>3.96%</b>	<b>1</b>	<b>0</b>		
<b>Grand Total</b>	<b>100.00%</b>	<b>100.00%</b>	<b>5.73</b>	<b>5.81</b>	<b>5.73</b>	<b>5.81</b>	<b>7.13</b>	<b>7.97</b>	<b>5.77%</b>	<b>4.39%</b>	<b>5.74%</b>	<b>4.39%</b>	<b>165</b>	<b>26</b>	<b>3.76</b>	<b>3.08</b>

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), 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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