Diamond Hill Intermediate 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
Cash	0.90%								3.49%		3.49%					
Corporate Credit	16.65%	19.89%	3.90	4.06	0.65	0.81	4.44	4.75	4.45%	4.46%	4.45%	4.45%	65	64	3.87	4.03
Financial Institutions	8.25%	7.93%	3.34	3.89	0.28	0.31	3.71	4.54	4.43%	4.50%	4.43%	4.49%	71	71	3.32	3.86
Industrial	6.42%	10.36%	4.45	4.15	0.29	0.43	5.12	4.85	4.50%	4.41%	4.49%	4.39%	63	58	4.41	4.12
Utilities	1.99%	1.59%	4.44	4.39	0.09	0.07	5.25	5.20	4.38%	4.57%	4.38%	4.56%	48	72	4.41	4.34
Government Related		0.60%		2.60		0.02		2.86		3.93%		3.90%		16		2.56
Non Corporate Credit		3.44%		3.73		0.13		4.25		4.03%		4.02%		25		3.70
Securitized	62.60%	31.75%	3.75	5.05	2.35	1.60	4.63	6.51	5.52%	4.74%	5.23%	4.74%	152	26	3.78	4.91
ABS	11.34%	0.49%	1.56	2.03	0.18	0.01	2.01	2.22	5.99%	4.02%	5.81%	3.98%	252	45	1.67	2.06
ABS-Other	2.72%	0.05%	2.43	1.46	0.07	0.00	3.40	1.55	8.12%	3.94%	8.08%	3.69%	461	43	2.42	1.48
Auto Loan	2.76%	0.27%	1.23	1.72	0.03	0.00	1.36	1.84	5.35%	4.04%	4.97%	4.01%	181	50	1.26	1.75
Credit Card	0.31%	0.14%	0.44	2.28	0.00	0.00	0.46	2.50	6.10%	3.90%	6.10%	3.90%	250	32	0.44	2.31
Equipment	0.36%		1.03		0.00		1.11		5.85%		5.85%		229		1.03	
Small Business	0.52%		2.19		0.01		2.66		6.82%		6.82%		321		2.30	
Stranded Cost Utility		0.03%		4.55		0.00		5.40		4.50%		4.50%		60		4.60
Student Loan	0.44%		0.22		0.00		3.34		5.79%		5.79%		190		2.80	
Unsecured Consumer	4.22%		1.41		0.06		1.51		4.96%		4.76%		164		1.42	
Agency CMBS	2.51%	0.90%	4.64	4.06	0.12	0.04	6.16	4.49	5.69%	4.05%	5.69%	4.05%	159	27	4.57	4.04
Agency MBS	36.14%	29.51%	5.11	5.18	1.85	1.53	6.04	6.71	4.84%	4.77%	4.39%	4.77%	58	23	4.88	5.03
Agency MBS CMO	30.37%		5.19		1.58		6.05		4.84%		4.30%		60		4.93	
Agency MBS CMO Derivatives																
Agency MBS Passthrough	5.76%	29.51%	4.72	5.18	0.27	1.53	5.99	6.71	4.83%	4.77%	4.83%	4.77%	50	23	4.63	5.03
Non-Agency CMBS	5.44%	0.85%	0.97	3.45	0.05	0.03	2.98	3.90	8.04%	4.85%	8.04%	4.85%	426	113	2.60	3.44
Conduit		0.85%		3.45		0.03		3.90		4.85%		4.85%		113		3.44
CRE/CLO	1.07%		0.05		0.00		3.91		6.13%		6.13%		242		3.35	
Hospitality	0.45%		0.78		0.00		2.56		6.45%		6.45%		282		2.21	
Industrial	0.59%		0.04		0.00		4.66		6.08%		6.08%		229		3.89	
Laboratory	1.15%		3.49		0.04		4.03		7.77%		7.77%		404		3.64	
Mixed-use																
Multifamily	0.63%		0.04		0.00		2.59		6.68%		6.68%		304		2.22	
Office	0.51%		0.03		0.00		0.20		23.76%		23.76%		1889		0.18	
Retail	0.45%		0.03		0.00		2.06		6.38%		6.38%		284		1.85	
Single Family Rental	0.60%		1.35		0.01		1.40		4.48%		4.48%		92		1.35	
Specialty																
Non-Agency MBS	7.17%		2.16		0.16		2.43		6.24%		6.24%		260		2.16	
ARM																
HECM	3.80%		2.41		0.09		2.65		5.49%		5.49%		186		2.40	
Manufactured Housing																
Non-Agency MBS 2.0	0.33%		1.47		0.00		1.62		7.67%		7.67%		413		1.47	
Non-Agency MBS CMO																
Non-Performing Loan																
Non-QM																
Re-Performing Loan																
Residential Transition Loan	1.21%		1.10		0.01		1.20		8.15%		8.15%		458		1.10	
Second Lien	1.82%		2.49		0.05		2.93		6.25%		6.25%		255		2.49	
Treasury	19.85%	44.32%	4.78	3.52	0.95	1.56	4.96	3.92	3.86%	3.73%	3.86%	3.73%	2	0		
Grand Total	100.00%	100.00%	3.95	4.12	3.95	4.12	4.62	4.91	4.99%	4.21%	4.81%	4.21%	107	22	3.01	2.50

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 Intermediate Aggregate Bond Index is the index.

Index data source: Bloomberg Index Services Limited.