

Diamond Hill Intermediate Bond Composite

31 Aug 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	0.92%								5.13%		5.13%					
Corporate Credit	16.86%	20.00%	4.01	4.07	0.68	0.81	4.56	4.75	4.75%	4.73%	4.75%	4.73%	83	84	4.00	4.07
Financial Institutions	9.71%	8.23%	3.30	3.95	0.32	0.32	3.73	4.62	4.76%	4.82%	4.76%	4.82%	79	93	3.30	3.95
Industrial	6.03%	10.28%	4.92	4.11	0.30	0.42	5.70	4.78	4.78%	4.66%	4.77%	4.65%	90	77	4.91	4.11
Utilities	1.12%	1.48%	5.19	4.48	0.06	0.07	5.71	5.29	4.62%	4.77%	4.62%	4.76%	80	89	5.18	4.48
Government Related		0.92%		2.39		0.02		2.65		4.32%		4.31%		21		2.39
Non Corporate Credit		3.42%		3.81		0.13		4.34		4.20%		4.20%		30		3.81
Securitized	63.98%	33.49%	3.69	5.09	2.36	1.70	4.76	6.93	6.22%	4.76%	6.05%	4.76%	204	38	3.86	5.24
ABS	14.16%	0.53%	1.52	1.94	0.22	0.01	1.95	2.13	7.09%	4.67%	7.06%	4.66%	290	63	1.72	1.98
ABS-Other	2.46%	0.05%	2.30	1.49	0.06	0.00	3.10	1.61	8.26%	4.75%	8.26%	4.72%	433	61	2.56	1.52
Auto Loan	2.95%	0.29%	1.75	1.69	0.05	0.00	2.05	1.84	6.56%	4.76%	6.50%	4.75%	244	70	1.83	1.73
Credit Card	3.33%	0.15%	0.95	2.06	0.03	0.00	1.03	2.25	7.26%	4.49%	7.26%	4.49%	277	50	0.95	2.11
Equipment	0.52%		1.42		0.01		1.64		8.36%		8.36%		425		1.43	
Small Business	0.79%		2.13		0.02		2.78		8.29%		8.18%		438		2.35	
Stranded Cost Utility		0.03%		4.42		0.00		5.26		4.55%		4.55%		67		4.50
Student Loan	0.69%		0.37		0.00		3.32		6.15%		6.15%		216		2.77	
Unsecured Consumer	3.42%		1.42		0.05		1.53		6.26%		6.22%		199		1.44	
Agency CMBS	2.57%	0.93%	4.83	4.51	0.12	0.04	6.49	4.97	5.82%	4.25%	5.82%	4.25%	188	42	4.81	4.49
Agency MBS	34.40%	31.10%	5.27	5.20	1.81	1.62	6.63	7.15	4.86%	4.76%	4.55%	4.76%	64	33	5.33	5.37
Agency MBS CMO	28.68%		5.27		1.51		6.58		4.88%		4.51%		66		5.34	
Agency MBS Passthrough	5.72%	31.10%	5.24	5.20	0.30	1.62	6.88	7.15	4.76%	4.76%	4.76%	4.76%	50	33	5.31	5.37
Non-Agency CMBS	5.93%	0.93%	1.11	3.71	0.07	0.03	2.60	4.21	10.41%	5.48%	10.41%	5.48%	632	161	2.20	3.71
CRE/CLO	1.48%		0.40		0.01		1.37		16.66%		16.66%		1234		1.18	
Hospitality	0.29%		2.43		0.01		2.77		6.99%		6.99%		316		2.44	
Laboratory	0.24%		5.74		0.01		7.94		7.82%		7.82%		397		5.74	
Multifamily	1.84%		0.02		0.00		2.21		9.24%		9.24%		498		1.81	
Non-Agency CMBS		0.93%		3.71		0.03		4.21		5.48%		5.48%		161		3.71
Office	0.42%		-0.05		0.00		1.63		13.95%		13.95%		988		1.42	
Retail	0.48%		0.01		0.00		3.50		8.22%		8.22%		444		2.91	
Single Family Rental	1.19%		3.24		0.04		3.56		5.47%		5.47%		167		3.25	
Non-Agency MBS	6.93%		2.10		0.15		2.41		7.75%		7.75%		362		1.99	
HECM	3.74%		2.53		0.09		2.86		7.43%		7.43%		348		2.42	
Non-Performing Loan	0.27%		0.52		0.00		0.56		12.41%		12.41%		761		0.52	
Residential Transition Loan	2.21%		1.12		0.02		1.25		7.93%		7.93%		350		0.96	
Second Lien	0.71%		3.47		0.02		4.43		7.08%		7.08%		321		3.47	
Treasury	18.24%	42.17%	5.32	3.60	0.97	1.52	5.52	3.97	3.84%	3.89%	3.84%	3.89%	4	0		
Grand Total	100.00%	100.00%	4.01	4.19	4.01	4.19	4.82	5.12	5.53%	4.37%	5.42%	4.36%	145	31	3.14	2.72

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.

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