Diamond Hill Short Duration Income Composite

31 Oct 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	**9.01%**								**3.86%**		**3.86%**					
Corporate Credit	**13.27%**	**21.88%**	**1.90**	**1.83**	**0.25**	**0.40**	**2.07**	**1.96**	**5.85%**	**5.18%**	**5.81%**	**5.18%**	**125**	**60**	**1.87**	**1.82**
Financial Institutions	**6.68%**	**9.75%**	**1.64**	**1.82**	**0.11**	**0.18**	**1.77**	**1.96**	**5.32%**	**5.26%**	**5.30%**	**5.25%**	**82**	**68**	**1.63**	**1.82**
Industrial	**6.34%**	**10.62%**	**2.18**	**1.83**	**0.14**	**0.19**	**2.41**	**1.96**	**6.44%**	**5.12%**	**6.39%**	**5.11%**	**172**	**54**	**2.14**	**1.83**
Utilities	**0.25%**	**1.50%**	**1.61**	**1.81**	**0.00**	**0.03**	**1.70**	**1.94**	**5.11%**	**5.15%**	**5.11%**	**5.14%**	**57**	**57**	**1.62**	**1.81**
Government Related		**1.09%**		**1.69**		**0.02**		**1.79**		**4.73%**		**4.73%**		**17**		**1.68**
Non Corporate Credit		**4.58%**		**1.84**		**0.08**		**1.96**		**4.69%**		**4.69%**		**11**		**1.84**
Securitized	**72.26%**		**1.49**		**1.08**		**2.50**		**7.02%**		**6.97%**		**246**		**2.07**	
ABS	**30.79%**		**1.39**		**0.43**		**1.78**		**7.02%**		**6.93%**		**260**		**1.57**	
ABS-Other	6.02%		1.53		0.09		2.48		6.75%		6.75%		225		2.13	
Auto Loan	6.57%		1.17		0.08		1.29		6.20%		6.18%		201		1.18	
Credit Card	4.30%		1.46		0.06		1.66		8.82%		8.82%		428		1.46	
Equipment	1.20%		1.83		0.02		2.36		8.20%		8.16%		363		1.84	
Small Business	1.96%		1.46		0.03		1.66		7.11%		7.10%		261		1.49	
Stranded Cost Utility																
Student Loan	0.95%		1.25		0.01		3.49		6.01%		6.00%		155		2.97	
Unsecured Consumer	9.80%		1.39		0.14		1.54		6.89%		6.62%		245		1.40	
Agency CMBS	**0.33%**		**3.29**		**0.01**		**3.91**		**5.63%**		**5.63%**		**90**		**3.28**	
Agency MBS	**10.09%**		**2.66**		**0.27**		**4.45**		**5.81%**		**5.81%**		**58**		**3.32**	
Agency MBS CMO	1.98%		2.21		0.04		2.95		5.84%		5.84%		89		2.48	
Agency MBS CMO Derivatives	0.00%		9.46		0.00		3.93		7.53%		7.53%		298		2.47	
Agency MBS Passthrough	8.10%		2.77		0.22		4.82		5.80%		5.80%		50		3.53	
Non-Agency CMBS	**12.29%**		**0.37**		**0.05**		**3.42**		**8.19%**		**8.19%**		**364**		**2.88**	
Conduit																
CRE/CLO	1.39%		0.03		0.00		3.06		7.12%		7.12%		258		2.59	
Hospitality	1.52%		0.75		0.01		3.68		5.98%		5.98%		146		3.21	
Industrial	0.44%		0.01		0.00		4.02		6.19%		6.19%		151		3.43	
Laboratory	2.59%		0.28		0.01		3.19		10.45%		10.45%		585		2.76	
Mixed-use																
Multifamily	5.05%		0.06		0.00		3.52		7.25%		7.25%		276		2.87	
Office	0.85%		1.42		0.01		3.62		14.49%		14.49%		987		3.05	
Retail																
Single Family Rental	0.44%		2.65		0.01		2.89		6.39%		6.39%		177		2.65	
Specialty																
Non-Agency MBS	**18.77%**		**1.71**		**0.32**		**2.01**		**6.92%**		**6.89%**		**249**		**1.68**	
ARM																
HECM	5.81%		1.66		0.10		1.83		7.25%		7.25%		274		1.66	
Manufactured Housing																
Non-Agency MBS 2.0	2.30%		2.01		0.05		2.82		6.81%		6.81%		245		2.25	
Non-Agency MBS CMO																
Non-Performing Loan	0.61%		0.55		0.00		0.58		9.07%		9.07%		505		0.54	
Non-QM	1.70%		3.25		0.06		3.96		5.69%		5.37%		115		3.14	
Re-Performing Loan																
Residential Transition Loan	4.69%		1.05		0.05		1.14		6.70%		6.70%		237		0.86	
Second Lien	3.65%		1.93		0.07		2.23		6.97%		6.93%		248		1.92	
Treasury	**5.47%**	**72.46%**	**1.16**	**1.79**	**0.06**	**1.30**	**1.21**	**1.90**	**4.51%**	**4.57%**	**4.51%**	**4.57%**	**8**	**0**	**0.00**	**0.00**
Grand Total	**100.00%**	**100.00%**	**1.39**	**1.80**	**1.39**	**1.80**	**2.15**	**1.91**	**6.44%**	**4.71%**	**6.40%**	**4.71%**	**195**	**14**	**1.75**	**0.50**

The Diamond Hill Short Duration Income Fund was known as the Diamond Hill Short Duration Securitized Bond Fund prior to October 30, 2026.

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), Non-qualified mortgages (Non-QM)

The Bloomberg US 1-3 YR Government/Credit Index is the index.

Index data source: Bloomberg Index Services Limited.
See diamond-hill.com/disclosures for a full copy of the disclaimer.