

Diamond Hill Short Duration Securitized 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	5.28%								3.65%		3.65%					
Corporate Credit	3.10%	22.39%	1.83	1.74	0.06	0.39	1.94	1.85	4.10%	4.02%	4.09%	4.01%	51	45	1.82	1.74
Financial Institutions	2.18%	10.20%	1.96	1.74	0.04	0.18	2.09	1.85	4.07%	4.08%	4.07%	4.07%	48	51	1.96	1.74
Industrial	0.69%	10.69%	1.53	1.74	0.01	0.19	1.63	1.84	4.24%	3.97%	4.19%	3.94%	63	38	1.53	1.74
Utilities	0.23%	1.49%	1.46	1.79	0.00	0.03	1.55	1.91	3.98%	4.04%	3.98%	4.02%	45	47	1.48	1.79
Government Related		1.05%		1.52		0.02		1.58		3.75%		3.73%		14		1.51
Non Corporate Credit		4.50%		1.82		0.08		1.92		3.69%		3.69%		13		1.82
Securitized	86.72%		1.40		1.22		2.32		6.87%		6.79%		317		1.95	
ABS	30.92%		1.42		0.44		1.67		6.97%		6.79%		340		1.44	
ABS-Other	4.19%		1.94		0.08		2.79		6.80%		6.80%		311		2.04	
Auto Loan	7.87%		1.07		0.08		1.17		6.57%		6.39%		302		1.07	
Credit Card	3.38%		1.36		0.05		1.58		10.10%		10.10%		652		1.36	
Equipment	1.08%		1.31		0.01		1.45		5.83%		5.38%		226		1.32	
Small Business	2.93%		1.87		0.05		2.16		7.53%		7.53%		393		1.91	
Stranded Cost Utility																
Student Loan	0.22%		1.77		0.00		1.97		5.24%		5.24%		160		1.79	
Unsecured Consumer	11.26%		1.38		0.16		1.52		6.38%		6.05%		283		1.38	
Agency CMBS	0.48%		3.61		0.02		4.26		4.92%		4.92%		102		3.59	
Agency MBS	12.67%		1.84		0.23		3.19		4.61%		4.61%		53		2.53	
Agency MBS CMO	2.97%		1.47		0.04		2.58		4.26%		4.26%		39		2.23	
Agency MBS CMO Derivatives	0.00%		8.13		0.00		3.82		8.53%		8.53%		420		2.47	
Agency MBS Passthrough	9.70%		1.95		0.19		3.38		4.71%		4.71%		57		2.63	
Non-Agency CMBS	19.66%		0.47		0.09		2.87		8.97%		8.97%		527		2.41	
Conduit																
CRE/CLO	4.90%		0.04		0.00		2.74		6.41%		6.41%		277		2.35	
Hospitality	0.70%		0.36		0.00		3.52		5.97%		5.97%		228		3.02	
Industrial	1.19%		0.04		0.00		4.60		6.07%		6.07%		229		3.86	
Laboratory	3.05%		0.36		0.01		1.01		18.55%		18.55%		1495		0.90	
Mixed-use																
Multifamily	5.21%		0.05		0.00		3.91		7.12%		7.12%		340		3.11	
Office	1.94%		1.38		0.03		2.62		13.22%		13.22%		917		2.23	
Retail	0.33%		0.03		0.00		2.02		6.87%		6.87%		332		1.80	
Single Family Rental	2.33%		2.02		0.05		2.52		5.09%		5.09%		144		2.31	
Specialty																
Non-Agency MBS	22.98%		1.89		0.43		2.19		6.24%		6.17%		256		1.90	
ARM																
HECM	5.88%		1.81		0.11		1.99		6.37%		6.37%		278		1.81	
Manufactured Housing																
Non-Agency MBS 2.0	2.81%		2.19		0.06		2.81		6.29%		6.13%		249		2.33	
Non-Agency MBS CMO																
Non-Performing Loan	1.16%		0.67		0.01		0.72		6.88%		6.88%		332		0.67	
Non-QM	2.28%		3.56		0.08		4.31		5.08%		4.76%		99		3.45	
Re-Performing Loan																
Residential Transition Loan	6.49%		1.15		0.07		1.25		6.43%		6.43%		287		1.15	
Second Lien	4.37%		2.35		0.10		2.72		6.18%		6.11%		249		2.35	
Treasury	4.91%	72.06%	1.39	1.83	0.07	1.32	1.46	1.92	3.54%	3.55%	3.54%	3.55%	-7	0		
Grand Total	100.00%	100.00%	1.34	1.81	1.34	1.81	2.14	1.90	6.45%	3.67%	6.38%	3.66%	276	10	1.75	0.49

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.

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