

Diamond Hill Short Duration Investment Grade Composite

29 Feb 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	10.39%															
Corporate Credit	16.53%	25.57%	1.28	1.75	0.21	0.45	1.38	1.87	5.60%	5.38%	5.57%	5.38%	55	64	1.30	1.76
Financial Institutions	10.13%	11.86%	1.03	1.80	0.10	0.21	1.11	1.92	5.76%	5.47%	5.72%	5.47%	55	75	1.06	1.80
Industrial	5.98%	12.43%	1.69	1.71	0.10	0.21	1.80	1.82	5.35%	5.28%	5.35%	5.28%	55	52	1.68	1.71
Utilities	0.43%	1.28%	1.51	1.76	0.01	0.02	1.64	1.87	5.29%	5.43%	5.29%	5.43%	55	70	1.52	1.76
Government Related	0.11%	2.65%	0.56	1.61	0.00	0.04	0.57	1.68	5.69%	4.92%	5.69%	4.92%	34	12	0.56	1.61
Non Corporate Credit		5.50%		1.71		0.09		1.79		4.71%		4.71%		0		1.71
Securitized	63.41%		1.52		0.96		2.30		8.27%		8.17%		338		1.97	
ABS	34.07%		1.46		0.50		1.76		7.81%		7.80%		292		1.55	
ABS-Other	4.25%		2.30		0.10		3.03		8.78%		8.78%		423		2.61	
Auto Loan	8.62%		1.29		0.11		1.45		7.89%		7.88%		287		1.30	
Credit Card	5.21%		0.99		0.05		1.10		8.78%		8.78%		370		0.99	
Equipment	2.38%		1.81		0.04		2.10		8.51%		8.51%		381		1.83	
Small Business	2.86%		0.89		0.03		1.75		6.47%		6.47%		136		1.55	
Student Loan	0.47%		2.39		0.01		3.37		6.98%		6.98%		258		2.99	
Unsecured Consumer	10.29%		1.53		0.16		1.68		7.10%		7.09%		226		1.48	
Agency CMBS	0.01%		-0.01		0.00		2.74		6.22%		6.22%		174		2.42	
Agency MBS	7.36%		3.38		0.25		4.95		6.32%		5.46%		86		4.06	
Agency MBS CMO	3.58%		3.35		0.12		5.98		5.20%		5.12%		68		4.90	
Agency MBS CMO Derivatives	0.35%		9.90		0.03		3.83		25.65%		8.45%		361		2.98	
Agency MBS Passthrough	3.43%		2.75		0.09		3.98		5.50%		5.50%		77		3.29	
Non-Agency CMBS	12.68%		0.32		0.04		2.30		9.86%		9.86%		519		1.95	
CRE/CLO	5.24%		0.07		0.00		1.72		11.23%		11.23%		644		1.48	
Hospitality	1.13%		0.71		0.01		2.17		8.32%		8.32%		357		1.91	
Industrial	0.00%		0.01		0.00		2.57		7.73%		7.73%		323		2.23	
Mixed-use	0.06%		1.04		0.00		1.19		24.99%		24.99%		2000		1.04	
Multifamily	3.76%		0.00		0.00		3.16		9.31%		9.31%		482		2.57	
Office	0.76%		-0.07		0.00		2.14		12.31%		12.31%		770		1.83	
Retail	0.24%		-0.01		0.00		4.01		8.87%		8.87%		453		3.24	
Single Family Rental	1.48%		1.96		0.03		2.10		5.88%		5.88%		113		1.97	
Non-Agency MBS	9.29%		1.89		0.18		2.20		9.35%		9.34%		459		1.88	
ARM	0.00%		-0.24		0.00		2.57		10.15%		10.15%		626		1.99	
HECM	4.04%		2.55		0.10		2.93		8.73%		8.73%		416		2.56	
Legacy Non-Agency MBS	0.01%		1.35		0.00		2.58		9.43%		9.43%		490		2.12	
Non-Performing Loan	0.20%		2.86		0.01		3.06		5.92%		5.92%		149		2.87	
Non-QM	0.60%		3.35		0.02		4.68		6.87%		6.66%		231		3.70	
Residential Transition Loan	4.44%		1.06		0.05		1.16		10.40%		10.40%		542		0.96	
Treasury	9.56%	66.29%	0.75	1.82	0.07	1.21	0.80	1.91	5.01%	4.70%	5.01%	4.70%	-24	-1		
Grand Total	100.00%	100.00%	1.25	1.79	1.25	1.79	1.76	1.89	7.19%	4.88%	7.12%	4.88%	221	16	1.46	0.59

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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