

# Diamond Hill Intermediate Bond Composite

30 Jun 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	0.58%								5.17%		5.17%					
Corporate Credit	17.51%	20.26%	3.97	4.04	0.69	0.82	4.55	4.76	5.41%	5.38%	5.40%	5.37%	83	85	3.97	4.05
Financial Institutions	10.28%	8.33%	3.20	3.89	0.33	0.32	3.63	4.59	5.48%	5.49%	5.48%	5.49%	82	95	3.21	3.90
Industrial	6.11%	10.43%	5.01	4.11	0.31	0.43	5.86	4.81	5.31%	5.28%	5.31%	5.28%	86	76	5.02	4.12
Utilities	1.12%	1.51%	5.28	4.46	0.06	0.07	5.88	5.30	5.25%	5.40%	5.25%	5.40%	85	90	5.29	4.47
Government Related		1.03%		2.39		0.02		2.65		4.96%		4.96%		17		2.39
Non Corporate Credit		3.60%		3.71		0.13		4.25		4.92%		4.92%		36		3.72
Securitized	63.38%	33.36%	3.78	5.27	2.40	1.76	4.91	7.21	6.73%	5.32%	6.63%	5.32%	200	52	3.96	5.37
ABS	14.16%	0.34%	1.44	1.96	0.20	0.01	1.89	2.17	7.93%	5.32%	7.91%	5.32%	302	52	1.61	2.02
ABS-Other	2.53%	0.02%	2.38	2.07	0.06	0.00	3.24	2.29	8.61%	4.42%	8.61%	4.41%	399	-28	2.36	2.09
Auto Loan	2.30%	0.16%	1.46	1.65	0.03	0.00	1.72	1.80	7.13%	5.54%	7.12%	5.54%	221	69	1.59	1.69
Credit Card	3.33%	0.15%	1.11	2.06	0.04	0.00	1.22	2.26	8.41%	5.21%	8.41%	5.21%	334	44	1.11	2.12
Equipment	0.56%		1.44		0.01		1.72		10.49%		10.49%		567		1.45	
Small Business	1.02%		1.00		0.01		1.34		8.79%		8.69%		372		1.19	
Stranded Cost Utility		0.02%		3.97		0.00		4.73		5.11%		5.11%		60		4.07
Student Loan	0.53%		0.14		0.00		4.26		6.47%		6.47%		199		3.45	
Unsecured Consumer	3.89%		1.41		0.05		1.53		7.14%		7.12%		215		1.43	
Agency CMBS	2.63%	0.95%	4.51	4.31	0.12	0.04	6.25	4.82	6.28%	5.08%	6.28%	5.08%	196	61	4.51	4.32
Agency MBS	34.24%	31.11%	5.47	5.39	1.87	1.68	6.93	7.43	5.38%	5.30%	5.21%	5.30%	72	49	5.53	5.49
Agency MBS CMO	28.36%		5.49		1.56		6.92		5.40%		5.19%		73		5.57	
Agency MBS Passthrough	5.89%	31.11%	5.35	5.39	0.31	1.68	7.01	7.43	5.31%	5.30%	5.31%	5.30%	63	49	5.36	5.49
Non-Agency CMBS	5.56%	0.97%	0.99	3.68	0.05	0.04	2.43	4.21	10.12%	6.13%	10.12%	6.13%	534	159	2.11	3.70
CRE/CLO	1.51%		0.44		0.01		1.60		14.26%		14.26%		926		1.39	
Hospitality	0.30%		2.56		0.01		2.94		7.50%		7.50%		295		2.56	
Multifamily	1.65%		0.02		0.00		1.96		9.35%		9.35%		444		1.64	
Non-Agency CMBS		0.97%		3.68		0.04		4.21		6.13%		6.13%		159		3.70
Office	0.41%		-0.05		0.00		1.81		13.62%		13.62%		881		1.56	
Retail	0.50%		0.03		0.00		3.68		8.17%		8.17%		370		3.04	
Single Family Rental	1.19%		3.37		0.04		3.73		6.22%		6.22%		173		3.39	
Non-Agency MBS	6.78%		2.18		0.15		2.53		8.41%		8.41%		364		2.19	
HECM	3.64%		2.63		0.10		2.99		8.09%		8.09%		346		2.64	
Non-Performing Loan	0.28%		0.69		0.00		0.73		11.53%		11.53%		627		0.69	
Residential Transition Loan	2.13%		1.17		0.02		1.31		8.84%		8.84%		378		1.17	
Second Lien	0.73%		3.45		0.03		4.47		7.61%		7.61%		315		3.46	
Treasury	18.52%	41.75%	5.39	3.59	1.00	1.50	5.63	3.98	4.43%	4.57%	4.43%	4.57%	4	0		
Grand Total	100.00%	100.00%	4.09	4.23	4.09	4.23	4.95	5.21	6.06%	5.00%	6.00%	5.00%	142	36	3.20	2.77

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.

[See diamond-hill.com/disclosures for a full copy of the disclaimer.](https://www.diamond-hill.com/disclosures-for-a-full-copy-of-the-disclaimer)