

New Castle County- Investment Performance Quarter ending September 30, 2017

Investment Managers and Funds:	Weight (%)	9/30/2017 Market Value	Portfolio Duration	Quarterly Performance	Quarterly Benchmark
Dana Limited Volatility	14.7%	\$ 20,640,387	0.68	0.27%	0.25%
Merganser Capital Management	15.6%	21,923,928	2.57	0.40%	0.44%
Logan Circle Partners - 1-5 Yr. STAMP	16.1%	22,500,221	2.17	0.53%	0.44%
Richmond Cap. Mgmt. - Inter. Defensive	10.5%	14,772,166	3.59	0.58%	0.60%
Ryan Labs Intermediate	9.4%	13,171,483	4.01	0.42%	0.60%
Wilmington Trust Asset Management	33.7%	47,147,042	3.95	0.57%	0.60%
Total Invested	100.0%	\$140,155,228	2.94	0.48%	0.47%

Performance Summary (Net of Fees)	Calendar YTD	12 Months	Trailing 3 Years	Trailing 5 Years
New Castle County Investments	1.71 %	0.85 %	1.35 %	1.17 %
New Castle County Custom Index	1.72 %	0.81 %	1.47 %	1.20 %

Sector Exposure	Weight (%)	Permissible Range
US Treasury	28.0%	10% - 100%
Agency	11.1%	10% - 100%
Asset Backed Securities	6.4%	0% - 15%
Corporates	39.8%	0% - 50%
Municipals	0.7%	0% - 5%
Residential & Commercial Mortgage Backed Securities	11.2%	0% - 35%
Cash	2.8%	0% - 50%
Total	100.0%	

Credit Quality Ratings	Weight (%)
Aaa/AAA/AAA	44.8%
Aa/AA/AA	18.5%
A/A/A	19.5%
Baa/BBB/BBB	17.2%
Total Funds	100.0%