

New Castle County Longer-Term Pooled Funds - Investment Performance Quarter Ending March 31, 2018

Investment Managers and Funds:	Weight (%)	03/31/2018 Market Value	Portfolio Duration	Quarterly Performance	Quarterly Benchmark
Dana Limited Volatility	14.8%	\$ 20,611,748	0.80	-0.17%	0.25%
Merganser Capital Management	15.7%	21,758,019	2.52	-0.59%	-0.49%
Logan Circle Partners - 1-5 Yr. STAMP	16.1%	22,406,464	2.14	-0.32%	-0.44%
Richmond Cap. Mgmt. - Inter. Defensive	10.5%	14,594,103	3.83	-1.00%	-0.98%
Ryan Labs Intermediate	9.4%	13,032,644	3.89	-0.90%	-0.98%
Wilmington Trust Asset Management	33.5%	46,566,619	3.73	-1.06%	-0.98%
Total Invested	100.0%	\$138,969,597	2.88	-0.72%	-0.60%

Performance Summary (Net of Fees)	Calendar YTD	12 Months	Trailing 3 Years	Trailing 5 Years
New Castle County Investments	-0.72%	0.42%	0.71%	0.75%
New Castle County Custom Index	-0.60%	0.33%	0.79%	0.93%

Sector Exposure	Weight (%)	Permissible Range
US Treasury	30.0%	10% - 100%
Agency	9.0%	
Asset Backed Securities	6.8%	0% - 15%
Corporates	38.6%	0% - 50%
Municipals	1.1%	0% - 5%
Residential & Commercial Mortgage Backed Securities	13.4%	0% - 35%
Cash	1.1%	0% - 50%
Total	100.0%	

Credit Quality Ratings	Weight (%)
Aaa/AAA/AAA	61.5%
Aa/AA/AA	3.3%
A/A/A	19.2%
Baa/BBB/BBB	16.0%
Total Funds	100.0%