

## New Castle County Longer-Term Pooled Funds - Investment Performance Quarter Ending June 30, 2018

Investment Managers and Funds:	Weight (%)	06/30/2018 Market Value	Portfolio Duration	Quarterly Performance	Quarterly Benchmark
Dana Limited Volatility	14.8%	\$ 20,680,597	2.40	0.36%	0.40%
Merganser Capital Management	15.7%	21,809,107	2.55	0.26%	0.17%
Logan Circle Partners - 1-5 Yr. STAMP	16.1%	22,474,000	2.35	0.33%	0.15%
Richmond Cap. Mgmt. - Inter. Defensive	10.5%	14,615,753	3.77	0.17%	0.01%
Ryan Labs Intermediate	9.4%	13,023,233	3.81	-0.08%	0.01%
Wilmington Trust Asset Management	33.5%	46,603,908	3.75	0.11%	0.01%
<b>Total Invested</b>	<b>100.0%</b>	<b>\$139,206,598</b>	<b>3.14</b>	<b>0.28%</b>	<b>0.12%</b>

Performance Summary (Net of Fees)	Calendar YTD	12 Months	Trailing 3 Years	Trailing 5 Years
New Castle County Investments	-0.44%	-0.04%	0.86%	1.00%
New Castle County Custom Index	-0.48%	-0.21%	0.86%	1.08%

Sector Exposure	Weight (%)	Permissible Range
US Treasury	30.6%	10% - 100%
Agency	8.8%	
Asset Backed Securities	6.8%	0% - 15%
Corporates	38.1%	0% - 50%
Municipals	0.7%	0% - 5%
Residential & Commercial Mortgage Backed Securities	13.8%	0% - 35%
Cash	1.2%	0% - 50%
<b>Total</b>	<b>100.0%</b>	

Credit Quality Ratings	Weight (%)
Aaa/AAA/AAA	61.7%
Aa/AA/AA	4.5%
A/A/A	17.6%
Baa/BBB/BBB	16.2%
<b>Total Funds</b>	<b>100.0%</b>