

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

Investment Managers and Funds:	Weight (%)	09/30/2018 Market Value	Portfolio Duration	Quarterly Performance	Quarterly Benchmark
Dana Limited Volatility	15.6%	\$ 21,730,014	.63	0.34%	0.41%
Merganser Capital Management	16.4%	22,893,000	2.41	0.45%	0.28%
Logan Circle Partners - 1-5 Yr. STAMP	19.0%	26,540,526	2.18	0.36%	0.17%
Richmond Cap. Mgmt. - Inter. Defensive	7.9%	11,149,698	3.76	0.34%	0.21%
Ryan Labs Intermediate	7.6%	10,540,645	3.85	0.20%	0.21%
Wilmington Trust Asset Management	33.5%	46,708,654	3.65	0.25%	0.21%
<b>Total Invested</b>	<b>100.0%</b>	<b>\$139,562,537</b>	<b>2.72</b>	<b>0.32%</b>	<b>0.24%</b>

Performance Summary (Net of Fees)	Calendar YTD	12 Months	Trailing 3 Years	Trailing 5 Years
New Castle County Investments	-0.12%	-0.20%	0.80%	1.03%
New Castle County Custom Index	-0.25%	-0.45%	0.77%	1.03%

Sector Exposure	Weight (%)	Permissible Range
US Treasury	34.1%	10% - 100%
Agency	17.5%	
Asset Backed Securities	5.8%	0% - 15%
Corporates	34.3%	0% - 50%
Municipals	1.1%	0% - 5%
Residential & Commercial Mortgage Backed Securities	5.5%	0% - 35%
Cash	1.7%	0% - 50%
<b>Total</b>	<b>100.0%</b>	

Credit Quality Ratings	Weight (%)
Aaa/AAA/AAA	64.1%
Aa/AA/AA	4.9%
A/A/A	15.9%
Baa/BBB/BBB	15.1%
<b>Total Funds</b>	<b>100.0%</b>