

## New Castle County Longer-Term Pooled Funds - Investment Performance Quarter Ending March 31, 2019

Investment Managers and Funds:	Weight (%)	03/31/2019 Market Value	Portfolio Duration	Quarterly Performance	Quarterly Benchmark
Dana Limited Volatility	15.3%	\$ 22,004,690	.41	0.89%	0.82%
Merganser Capital Management	16.4%	23,583,959	2.53	1.87%	1.64%
Logan Circle Partners - 1-5 Yr. STAMP	19.0%	27,209,085	1.60	1.45%	1.43%
Richmond Cap. Mgmt. - Inter. Defensive	7.9%	11,583,241	3.64	2.47%	2.32%
Ryan Labs Intermediate	7.6%	10,922,318	3.70	2.28%	2.32%
Wilmington Trust Asset Management	33.8%	48,491,515	3.88	2.24%	2.32%
<b>Total Invested</b>	<b>100.0%</b>	<b>\$143,794,808</b>	<b>2.66</b>	<b>1.84%</b>	<b>1.79%</b>

Performance Summary (Net of Fees)	Calendar YTD	12 Months	Trailing 3 Years	Trailing 5 Years
New Castle County Investments	1.84%	3.71%	1.54%	1.51%
New Castle County Custom Index	1.79%	3.66%	1.55%	1.57%

Sector Exposure	Weight (%)	Permissible Range
US Treasury	29.9%	10% - 100%
Agency	16.5%	
Asset Backed Securities	8.1%	0% - 15%
Corporates	36.1%	0% - 50%
Municipals	.9%	0% - 5%
Residential & Commercial Mortgage Backed Securities	6.2%	0% - 35%
Cash	2.4%	0% - 50%
<b>Total</b>	<b>100.0%</b>	

Credit Quality Ratings	Weight (%)
Aaa/AAA/AAA	61.5%
Aa/AA/AA	4.9%
A/A/A	17.8%
Baa/BBB/BBB	15.8%
<b>Total Funds</b>	<b>100.0%</b>