

New Castle County Longer-Term Pooled Funds - Investment Performance Quarter Ending June 30, 2019

Investment Managers and Funds:	Weight (%)	06/30/2019 Market Value	Portfolio Duration	Quarterly Performance	Quarterly Benchmark
Dana Limited Volatility	15.1%	\$ 22,161,732	.47	0.74%	0.94%
Merganser Capital Management	16.4%	24,036,752	2.48	1.95%	1.92%
Logan Circle Partners - 1-5 Yr. STAMP	18.8%	27,575,255	1.52	1.38%	1.87%
Richmond Cap. Mgmt. - Inter. Defensive	8.1%	11,840,506	3.33	2.25%	2.59%
Ryan Labs Intermediate	7.6%	11,201,455	3.84	2.58%	2.59%
Wilmington Trust Asset Management	33.9%	49,683,217	3.78	2.44%	2.59%
Total Invested	100.0%	\$146,498,918	2.66	1.89%	2.08%

Performance Summary (Net of Fees)	Calendar YTD	12 Months	Trailing 3 Years	Trailing 5 Years
New Castle County Investments	3.77%	5.38%	1.92%	1.77%
New Castle County Custom Index	3.91%	5.69%	1.93%	1.87%

Sector Exposure	Weight (%)	Permissible Range
US Treasury	27.0%	10% - 100%
Agency	16.4%	
Asset Backed Securities	9.1%	0% - 15%
Corporates	37.8%	0% - 50%
Municipals	1.2%	0% - 5%
Residential & Commercial Mortgage Backed Securities	7.1%	0% - 35%
Cash	1.5%	0% - 50%
Total	100.0%	

Credit Quality Ratings	Weight (%)
Aaa/AAA/AAA	62.2%
Aa/AA/AA	4.8%
A/A/A	17.8%
Baa/BBB/BBB	15.2%
Total Funds	100.0%