

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

Investment Managers and Funds:	Weight (%)	09/30/2019 Market Value	Portfolio Duration	Quarterly Performance	Quarterly Benchmark
Dana Limited Volatility	15.1%	\$ 22,324,619	.75	.33%	.59%
Merganser Capital Management	16.3%	24,337,972	2.52	.53%	.53%
Logan Circle Partners - 1-5 Yr. STAMP	18.8%	27,840,262	2.46	.47%	.44%
Richmond Cap. Mgmt. - Inter. Defensive	8.9%	13,206,819	3.14	.46%	.37%
Ryan Labs Intermediate	6.8%	10,140,036	3.92	.15%	.37%
Wilmington Trust Asset Management	34.1%	50,467,745	3.73	.27%	.37%
Total Invested	100.0%	\$148,317,452	2.81	.37%	.43%

Performance Summary (Net of Fees)	Calendar YTD	12 Months	Trailing 3 Years	Trailing 5 Years
New Castle County Investments	5.23%	5.23%	2.64%	1.96%
New Castle County Custom Index	5.48%	5.48%	2.72%	2.09%

Sector Exposure	Weight (%)	Permissible Range
US Treasury	31.9%	10% - 100%
Agency	15.9%	
Asset Backed Securities	7.0%	0% - 15%
Corporates	32.9%	0% - 50%
Municipals	1.1%	0% - 5%
Residential & Commercial Mortgage Backed Securities	9.3%	0% - 35%
Cash	1.9%	0% - 50%
Total	100.0%	

Credit Quality Ratings	Weight (%)
Aaa/AAA/AAA	65.3%
Aa/AA/AA	4.0%
A/A/A	16.8%
Baa/BBB/BBB	13.9%
Total Funds	100.0%