

New Castle County Longer-Term Pooled Funds - Investment Performance Quarter ending December 31, 2017

Investment Managers and Funds:	Weight (%)	12/31/2017 Market Value	Portfolio Duration	Quarterly Performance	Quarterly Benchmark
Dana Limited Volatility	14.8%	\$ 20,651,223	0.71	0.07%	0.01%
Merganser Capital Management	15.6%	21,893,000	2.57	-0.12%	-0.28%
Logan Circle Partners - 1-5 Yr. STAMP	16.1%	22,485,058	2.29	-0.04%	-0.32%
Richmond Cap. Mgmt. - Inter. Defensive	10.5%	14,745,017	3.70	-0.16%	-0.20%
Ryan Labs Intermediate	9.4%	13,154,609	3.86	-0.10%	-0.20%
Wilmington Trust Asset Management	33.6%	47,075,516	3.83	-0.13%	-0.20%
Total Invested	100.0%	\$140,004,424	2.91	-0.08%	-0.20%

Performance Summary (Net of Fees)	Calendar Year 2017	Trailing 3 Years	Trailing 5 Years
New Castle County Investments	1.63 %	1.18%	1.09%
New Castle County Custom Index	1.52 %	1.27%	1.09%

Sector Exposure	Weight (%)	Permissible Range
US Treasury	31.1%	10% - 100%
Agency	10.9%	10% - 100%
Asset Backed Securities	6.5%	0% - 15%
Corporates	38.5%	0% - 50%
Municipals	0.6%	0% - 5%
Residential & Commercial Mortgage Backed Securities	11.1%	0% - 35%
Cash	1.3%	0% - 50%
Total	100.0%	

Credit Quality Ratings	Weight (%)
Aaa/AAA/AAA	61.3%
Aa/AA/AA	3.0%
A/A/A	19.8%
Baa/BBB/BBB	15.9%
Total Funds	100.0%