Totals & Averages @ Market

Summary Totals
- Original Face: $16,879,000
- Current Face (Par): $16,879,000
- Market Principal: $16,895,034
- Accrued Interest: $66,860
- Cash & Cash Alternatives: $796,151
- Fixed Income Funds: $0
- Equity Balance: $0
- Total Portfolio Value: $17,758,045
- Next 12mo Cpn Cash Flow: $215,375
- Generic Annual Cpn Cash Flow: $311,162

Weighted Averages
- Coupon*: 1.843%
- Maturity**: 0.62 yrs
- Duration: 0.60
- Yield to Worst: 1.654%
- Yield to Maturity: 1.660%
- Market Price*: 100.095
- Tax Lots Holdings Included: 90 of 91

*Coupon-Weighted, all else Market-Weighted.
**Avg life used for principal paydowns, and perpetual securities are assigned a 40 year maturity.

Asset Class

- CD - 100.0%

Maturity

- 0%
- 20%
- 40%
- 60%
- 80%

Coupon Cash Flow

- Fed Tax-Exempt
- Fed Taxable
- Subj to Cap Gains
- Subj to AMT

- Jan'20
- Feb'20
- Mar'20
- Apr'20
- May'20
- Jun'20
- Jul'20
- Aug'20
- Sep'20
- Oct'20
- Nov'20
- Dec'20
- Jan'21

Cash flows based on position settlement date from 01/01/2020 to 12/31/2020. Includes all positions with recognized CUSIP, quantity, market price and full analytical calculations on reporting date. Coupon cash flow period exactly 12 months.

Ratings - Both

- Moody's
- S&P

- Generic Annual Cpn Cash Flow: $311,162

DELAWARE COMMUNITY FOUNDATION

Executive Summary

Report as of 01/01/2020