

PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 06/30/2022

Selected Period Performance

	Market Value	1 Month	3 Months	Year to Date (6 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio Gross of Fees	35,277,753	-6.86	-12.62	-17.26	-12.97	5.26	6.68	5.86
Total Portfolio Net of Fees	35,277,753	-6.88	-12.66	-17.34	-13.12	5.06	6.46	5.63
PCOT Benchmark		-7.55	-13.83	-18.17	-15.23	4.00	5.26	5.18
Total Equity	23,967,998	-8.16	-14.76	-19.85	-15.57	6.14	7.20	6.77
Domestic Equity	16,630,781	-8.55	-15.80	-19.90	-12.71	8.45	9.81	9.09
Russell Top 200 Index		-7.81	-16.61	-20.73	-11.46	11.50	12.15	11.41
Russell Midcap Index		-9.98	-16.85	-21.57	-17.30	6.59	7.96	7.62
Russell 2000 Index		-8.22	-17.20	-23.43	-25.20	4.21	5.17	5.95
Foreign Equity	7,337,216	-7.30	-12.45	-20.48	-22.99	.28	1.99	2.51
MSCI EAFE Index (Net)		-9.28	-14.51	-19.57	-17.77	1.07	2.20	2.25
MSCI Emerging Markets Index (Gross)		-6.56	-11.34	-17.47	-25.00	.92	2.55	2.75
Total Fixed Income	7,856,199	-2.77	-5.24	-9.76	-9.37	.34	1.95	2.41
BBARC Intermediate US Government/Credit Index		-1.11	-2.37	-6.77	-7.28	-.16	1.13	1.29
BBARC US Corporate High Yield Bond Index		-6.73	-9.83	-14.19	-12.81	.21	2.10	3.22
BBARC Global Aggregate Index		-3.21	-8.26	-13.91	-15.25	-3.22	-.55	.44
Total Real Assets	2,463,054	-7.02	-13.41	-17.11	-4.46	5.02	6.20	
Real Estate	1,381,351	-7.55	-17.03	-20.32	-8.17	3.64	5.71	5.48
MSCI US REIT Index (Gross)		-7.37	-16.95	-20.32	-6.41	4.03	5.30	5.94
Commodities	1,081,703	-6.35	-8.53					
S&P GSCI Index		-7.64	2.01	35.80	45.05	14.69	11.67	2.20
Total Cash Equivalents	990,502	.08	.14	.15	.16	.35	.56	.46
Pending Cash	0	.00	.00	.00	.00	.00	.00	.00

PCOT Benchmark consists of: 2% S&P GSCI TR Index, 8% MSCI EM Index (Gross), 18% BBARC Global Agg Index, 28% MSCI EAFE Index (Net), 6% MSCI US REIT Index, 6% Russell 2000 Index, 12% Russell Midcap Index, and 20% Russell Top 200 Index.

For performance and rate of return methodologies, as well as other important information, please refer to the Appendix/Disclosures provided.

Investment products and services are:
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PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 06/30/2022

Asset Selected Period Performance

	Market Value	% of Mkt Val	1 Month	3 Months	Year to Date (6 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Gross of Fees	35,277,753	100.0	-6.86	-12.62	-17.26	-12.97	5.26	6.68	5.86
Total Equity	23,967,998	67.9	-8.16	-14.76	-19.85	-15.57	6.14	7.20	6.77
Lrg Cap MF +ETF/ETNs	9,681,511	27.4	-8.26	-16.10	-19.96	-10.87	8.60	10.30	9.37
FIDELITY 500 INDEX FUND	9,681,511	27.4	-8.26	-16.10	-19.96	-12.12			
MC MF + ETF/ETN	5,170,229	14.7	-9.94	-16.81	-21.54	-17.27	6.53	8.18	8.37
FIDELITY MID CAP INDEX FUND	5,170,229	14.7	-9.94	-16.81	-21.54	-17.25			
SC MF + ETF/ETNs	1,779,041	5.0	-5.92	-10.75	-14.98	-7.83	8.73	6.18	5.98
BOSTON TRUST WALDEN SMALL CAP FUND	1,779,041	5.0	-5.92	-10.75	-14.98				
Dev FgnEQ MF+ETF/ETN	4,893,914	13.9	-9.04	-13.39	-19.19	-18.24	1.32	3.02	3.31
FIDELITY INTERNATIONAL INDEX FUND	4,893,914	13.9	-9.04	-13.39	-19.19	-17.31			
Em Fgn Eq MF+ETF/ETN	2,443,303	6.9	-3.22	-10.33	-22.98	-31.41	-1.00	.77	1.49
BARON EMERGING MARKETS INSTITUTION	2,443,303	6.9	-3.22	-10.33	-22.98	-30.88	-.34	1.15	
Total Fixed Income	7,856,199	22.3	-2.77	-5.24	-9.76	-9.37	.34	1.95	2.41
Invest Gr MF+ETF/ETN	5,750,873	16.3	-1.36	-3.61	-9.42	-9.36	-.07		
FIDELITY US BOND INDEX	3,601,496	10.2	-1.58	-4.67	-10.22	-10.46			
FIDELITY SHORT TERM BOND INDEX	2,149,378	6.1	-.76	-1.13					
HY Tax MF + ETF/ETNs	2,105,326	6.0	-6.47	-9.47	-10.78	-9.58	1.27	2.51	2.90
ARTISAN HIGH INCOME FUND	2,105,326	6.0	-6.47	-9.47	-10.78	-9.74			
Total Real Assets	2,463,054	7.0	-7.02	-13.41	-17.11	-4.46	5.02	6.20	
REIT MF ETF/ETNs	1,381,351	3.9	-7.55	-17.03	-20.32	-8.17	3.64	5.06	5.52
ISHARES CORE US REIT ETF	1,381,351	3.9	-7.55	-17.03	-20.32				
Commodity MF ETF/ETN	1,081,703	3.1	-6.35	-8.53					
MAINSTAY CBRE GLOBAL INFRASTRUCTUR	1,081,703	3.1	-6.35	-8.53					
Total Cash Eqv	990,502	2.8	.08	.14	.15	.16	.35	.56	.46
Money Market Funds	990,502	2.8	.08	.14	.15	.16	.35	.56	.46
FIRST AM GOVT OB FD CL Z	990,502	2.8	.08	.14	.15	.16	.35	.56	

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Portfolio Holdings

	Units	Unit Cost	Total Cost	Price	Market Value	Accrual	% of Mkt Val	Unrealized Gain/Loss
Total Equity								
Lrg Cap MF +ETF/ETNs								
FIDELITY 500 INDEX FUND	73,389.257	153.04	11,231,593.34	131.920	9,681,510.78	.00	27.5	-1,550,082.56
Total: Lrg Cap MF +ETF/ETNs			11,231,593.34		9,681,510.78	.00	27.5	-1,550,082.56
MC MF + ETF/ETN								
FIDELITY MID CAP INDEX FUND	207,723.161	27.90	5,796,383.48	24.890	5,170,229.48	.00	14.7	-626,154.00
Total: MC MF + ETF/ETN			5,796,383.48		5,170,229.48	.00	14.7	-626,154.00
SC MF + ETF/ETNs								
BOSTON TRUST WALDEN SMALL CAP	116,505.635	17.87	2,081,527.60	15.270	1,779,041.05	.00	5.0	-302,486.55
Total: SC MF + ETF/ETNs			2,081,527.60		1,779,041.05	.00	5.0	-302,486.55
Dev FgnEQ MF+ETF/ETN								
FIDELITY INTERNATIONAL INDEX F	122,870.038	46.77	5,746,829.82	39.830	4,893,913.61	.00	13.9	-852,916.21
Total: Dev FgnEQ MF+ETF/ETN			5,746,829.82		4,893,913.61	.00	13.9	-852,916.21
Em Fgn Eq MF+ETF/ETN								
BARON EMERGING MARKETS INSTITU	180,450.713	16.65	3,005,061.61	13.540	2,443,302.65	.00	6.9	-561,758.96
Total: Em Fgn Eq MF+ETF/ETN			3,005,061.61		2,443,302.65	.00	6.9	-561,758.96
Total: Total Equity			27,861,395.85		23,967,997.57	.00	68.0	-3,893,398.28
Total Fixed Income								
Invest Gr MF+ETF/ETN								
FIDELITY SHORT TERM BOND INDEX	222,824.348	9.70	2,160,991.89	9.640	2,148,026.71	1,350.89	6.1	-12,965.18
FIDELITY US BOND INDEX	337,900.933	12.06	4,073,984.62	10.640	3,595,265.93	6,229.78	10.2	-478,718.69
Total: Invest Gr MF+ETF/ETN			6,234,976.51		5,743,292.64	7,580.67	16.3	-491,683.87
HY Tax MF + ETF/ETNs								
ARTISAN HIGH INCOME FUND	242,311.348	10.01	2,424,819.24	8.650	2,095,993.16	9,332.44	5.9	-328,826.08
Total: HY Tax MF + ETF/ETNs			2,424,819.24		2,095,993.16	9,332.44	5.9	-328,826.08
Total: Total Fixed Income			8,659,795.75		7,839,285.80	16,913.11	22.2	-820,509.95

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Portfolio Holdings

	Units	Unit Cost	Total Cost	Price	Market Value	Accrual	% of Mkt Val	Unrealized Gain/Loss
Total Real Assets								
REIT MF ETF/ETNs								
ISHARES CORE US REIT ETF	25,868.000	65.34	1,690,239.70	53.400	1,381,351.20	.00	3.9	-308,888.50
Total: REIT MF ETF/ETNs			1,690,239.70		1,381,351.20	.00	3.9	-308,888.50
Commodity MF ETF/ETN								
MAINSTAY CBRE GLOBAL INFRASTRU	85,880.103	13.67	1,173,981.05	12.500	1,073,501.29	8,201.55	3.0	-100,479.76
Total: Commodity MF ETF/ETN			1,173,981.05		1,073,501.29	8,201.55	3.0	-100,479.76
Total: Total Real Assets			2,864,220.75		2,454,852.49	8,201.55	7.0	-409,368.26
Total Cash Eqv								
Money Market Funds								
FIRST AM GOVT OB FD CL Z	989,833.310	1.00	989,833.31	1.000	989,833.31	668.82	2.8	.00
Total: Money Market Funds			989,833.31		989,833.31	668.82	2.8	.00
Total: Total Cash Eqv			989,833.31		989,833.31	668.82	2.8	.00
Total			40,375,245.66		35,251,969.17	25,783.48	100.0	-5,123,276.49

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