

# PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 07/31/2022

## Selected Period Performance

	Market Value	1 Month	3 Months	Year to Date (7 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio Gross of Fees	38,068,622	6.33	-.75	-12.02	-8.03	7.30	7.33	6.70
Total Portfolio Net of Fees	38,068,622	6.32	-.79	-12.11	-8.19	7.10	7.11	6.47
PCOT Benchmark		5.94	-2.06	-13.31	-10.76	5.98	5.98	5.96
<b>Total Equity</b>	<b>26,336,666</b>	<b>7.56</b>	<b>-.73</b>	<b>-13.79</b>	<b>-9.45</b>	<b>8.60</b>	<b>8.00</b>	<b>7.78</b>
Large Cap U.S. Equity	10,768,098	9.22	.38	-12.58	-4.45	11.32	11.69	10.61
Russell Top 200 Index		9.12	.36	-13.50	-5.80	14.19	13.63	12.63
Mid Cap U.S. Equity	5,780,715	9.88	-.97	-13.79	-10.32	9.51	9.88	9.70
Russell Midcap Index		9.87	-1.02	-13.83	-9.83	9.47	9.69	8.95
Small Cap U.S. Equity	1,936,324	8.84	2.91	-7.46	1.23	11.45	7.91	7.17
Russell 2000 Index		10.44	1.51	-15.43	-14.29	7.51	7.12	7.36
Developed Markets Equity	5,339,013	5.12	-2.54	-15.05	-13.73	3.59	3.01	3.99
MSCI EAFE Index (Net)		4.98	-4.04	-15.56	-14.32	3.16	2.61	2.92
Emerging Markets Equity	2,512,516	.07	-3.76	-22.92	-26.76	-.50	-.19	1.48
MSCI Emerging Markets Index (Gross)		-.16	-6.28	-17.61	-19.77	1.25	1.32	2.70
<b>Total Fixed Income</b>	<b>8,096,428</b>	<b>2.72</b>	<b>.14</b>	<b>-7.30</b>	<b>-7.90</b>	<b>1.18</b>	<b>2.31</b>	<b>2.77</b>
Taxable Investment Grade	5,851,252	1.88	1.16	-7.72	-8.88	.53		
BBARC Intermediate US Government/Credit Index		1.63	1.25	-5.25	-6.48	.39	1.37	1.50
High Yield Taxable	2,245,176	4.97	-2.58	-6.34	-5.14	2.73	3.32	3.57
BBARC US Corporate High Yield Bond Index		5.90	-.98	-9.12	-8.02	1.95	3.06	4.01
BBARC Global Aggregate Index		2.13	-.88	-12.08	-14.58	-2.45	-.47	.73
<b>Total Real Assets</b>	<b>2,672,886</b>	<b>7.58</b>	<b>-2.47</b>	<b>-10.82</b>	<b>-1.57</b>	<b>7.22</b>	<b>7.18</b>	
Real Estate	1,538,410	9.06	-5.43	-13.11	-4.10	6.30	7.20	6.70
MSCI US REIT Index (Gross)		9.00	-5.24	-13.15	-2.72	6.62	6.87	7.15
Commodities	1,134,476	5.67	1.44					
S&P GSCI Index		-.04	-3.00	35.74	42.74	14.76	10.66	2.17
<b>Total Cash Equivalents</b>	<b>962,642</b>	<b>.12</b>	<b>.25</b>	<b>.27</b>	<b>.28</b>	<b>.37</b>	<b>.57</b>	<b>.47</b>
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:

NOT A DEPOSIT • NOT FDIC INSURED • MAY LOSE VALUE • NOT BANK GUARANTEED • NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY

