

PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 08/31/2022

Selected Period Performance

	Market Value	1 Month	3 Months	Year to Date (8 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio Gross of Fees	36,967,327	-3.49	-4.43	-15.10	-13.06	6.39	6.41	6.10
Total Portfolio Net of Fees	36,967,327	-3.51	-4.47	-15.20	-13.21	6.19	6.19	5.87
PCOT Benchmark		-3.73	-5.71	-16.55	-15.56	5.20	5.11	5.34
Total Equity	25,257,294	-3.97	-5.14	-17.21	-14.79	8.02	6.94	7.09
Domestic Equity	17,642,804	-3.86	-3.82	-15.77	-11.54	10.75	10.39	9.63
Russell Top 200 Index		-4.09	-3.52	-17.04	-12.30	13.16	12.52	11.83
Russell Midcap Index		-3.14	-4.20	-16.53	-14.82	9.36	9.17	8.37
Russell 2000 Index		-2.05	-.72	-17.16	-17.88	8.59	6.95	6.97
Foreign Equity	7,614,489	-4.24	-8.17	-21.23	-23.14	1.25	.48	2.32
MSCI EAFE Index (Net)		-4.75	-9.28	-19.57	-19.80	2.39	1.63	2.20
MSCI Emerging Markets Index (Gross)		.46	-6.29	-17.23	-21.48	3.10	.96	2.73
Total Fixed Income	8,973,494	-2.14	-2.26	-9.29	-9.74	-.43	1.77	2.43
BBARC Intermediate US Government/Credit Index		-2.00	-1.51	-7.14	-8.20	-.87	.84	1.20
BBARC US Corporate High Yield Bond Index		-2.30	-3.50	-11.22	-10.60	1.03	2.58	3.63
BBARC Global Aggregate Index		-3.95	-5.05	-15.55	-17.61	-4.39	-1.46	.16
Total Real Assets	2,579,719	-4.39	-4.36	-14.74	-7.88	4.30	6.24	
Real Estate	1,471,007	-5.95	-5.17	-18.28	-11.71	2.83	5.78	5.72
MSCI US REIT Index (Gross)		-5.99	-5.08	-18.35	-10.26	3.29	5.60	6.16
Commodities	1,108,712	-2.27	-3.29					
S&P GSCI Index		-2.68	-10.16	32.10	42.19	15.94	10.24	1.76
Total Cash Equivalents	181,101	.13	.33	.40	.41	.35	.58	.49
Pending Cash	-24,280	.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.

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PARS/PLYMOUTH COUNTY OPEB TRUST

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Asset Selected Period Performance

	Market Value	% of Mkt Val	1 Month	3 Months	Year to Date (8 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Gross of Fees	36,967,327	100.0	-3.49	-4.43	-15.10	-13.06	6.39	6.41	6.10
Total Equity	25,257,294	68.3	-3.97	-5.14	-17.21	-14.79	8.02	6.94	7.09
Lrg Cap MF +ETF/ETNs	10,292,131	27.8	-4.08	-3.88	-16.15	-11.22	10.63	10.61	9.85
FIDELITY 500 INDEX FUND	10,292,131	27.8	-4.08	-3.88	-16.15	-11.22			
MC MF + ETF/ETN	5,515,125	14.9	-3.14	-4.15	-16.50	-14.77	9.37	9.29	9.11
FIDELITY MID CAP INDEX FUND	5,515,125	14.9	-3.14	-4.15	-16.50	-14.77			
SC MF + ETF/ETNs	1,835,548	5.0	-4.75	-2.46	-11.86	-5.48	11.87	7.36	6.37
BOSTON TRUST WALDEN SMALL CAP FUND	1,835,548	5.0	-4.75	-2.46	-11.86				
Dev FgnEQ MF+ETF/ETN	5,002,916	13.5	-5.73	-9.87	-19.92	-20.14	2.19	1.54	3.10
FIDELITY INTERNATIONAL INDEX FUND	5,002,916	13.5	-5.73	-9.87	-19.92	-20.14			
Em Fgn Eq MF+ETF/ETN	2,611,574	7.1	-1.25	-4.36	-23.89	-28.96	.16	-.92	1.29
BARON EMERGING MARKETS INSTITUTION	2,611,574	7.1	-1.25	-4.36	-23.89	-28.96	.72	-.55	
Total Fixed Income	8,973,494	24.3	-2.14	-2.26	-9.29	-9.74	-.43	1.77	2.43
Invest Gr MF+ETF/ETN	6,734,024	18.2	-2.31	-1.82	-9.85	-10.71	-1.26		
FIDELITY US BOND INDEX	4,483,453	12.1	-2.87	-2.07	-10.66	-11.51			
FIDELITY SHORT TERM BOND INDEX	2,250,571	6.1	-1.33	-1.18					
HY Tax MF + ETF/ETNs	2,239,469	6.1	-1.67	-3.47	-7.91	-7.09	1.78	2.94	3.29
ARTISAN HIGH INCOME FUND	2,239,469	6.1	-1.67	-3.47	-7.91	-7.08			
Total Real Assets	2,579,719	7.0	-4.39	-4.36	-14.74	-7.88	4.30	6.24	
REIT MF ETF/ETNs	1,471,007	4.0	-5.95	-5.17	-18.28	-11.71	2.83	5.40	5.76
ISHARES CORE US REIT ETF	1,471,007	4.0	-5.95	-5.17	-18.28				
Commodity MF ETF/ETN	1,108,712	3.0	-2.27	-3.29					
MAINSTAY CBRE GLOBAL INFRASTRUCTUR	1,108,712	3.0	-2.27	-3.29					
Total Cash Eqv	181,101	.5	.13	.33	.40	.41	.35	.58	.49
Money Market Funds	181,101	.5	.13	.33	.40	.41	.35	.58	.49
FIRST AM GOVT OB FD CL Z	181,101	.5	.13	.33	.40	.41	.35	.58	

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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	74,792.028	152.54	11,409,033.17	137.610	10,292,130.97	.00	27.9	-1,116,902.20
Total: Lrg Cap MF +ETF/ETNs			11,409,033.17		10,292,130.97	.00	27.9	-1,116,902.20
MC MF + ETF/ETN								
FIDELITY MID CAP INDEX FUND	208,196.505	27.86	5,800,081.06	26.490	5,515,125.42	.00	14.9	-284,955.64
Total: MC MF + ETF/ETN			5,800,081.06		5,515,125.42	.00	14.9	-284,955.64
SC MF + ETF/ETNs								
BOSTON TRUST WALDEN SMALL CAP	115,953.736	17.84	2,068,935.59	15.830	1,835,547.64	.00	5.0	-233,387.95
Total: SC MF + ETF/ETNs			2,068,935.59		1,835,547.64	.00	5.0	-233,387.95
Dev FgnEQ MF+ETF/ETN								
FIDELITY INTERNATIONAL INDEX F	126,752.367	46.49	5,893,044.53	39.470	5,002,915.93	.00	13.5	-890,128.60
Total: Dev FgnEQ MF+ETF/ETN			5,893,044.53		5,002,915.93	.00	13.5	-890,128.60
Em Fgn Eq MF+ETF/ETN								
BARON EMERGING MARKETS INSTITU	195,184.870	16.38	3,197,050.53	13.380	2,611,573.56	.00	7.1	-585,476.97
Total: Em Fgn Eq MF+ETF/ETN			3,197,050.53		2,611,573.56	.00	7.1	-585,476.97
Total: Total Equity			28,368,144.88		25,257,293.52	.00	68.4	-3,110,851.36
Total Fixed Income								
Invest Gr MF+ETF/ETN								
FIDELITY SHORT TERM BOND INDEX	234,670.073	9.70	2,275,540.05	9.580	2,248,139.30	2,431.58	6.1	-27,400.75
FIDELITY US BOND INDEX	424,263.696	11.77	4,991,588.67	10.550	4,475,981.99	7,471.30	12.1	-515,606.68
Total: Invest Gr MF+ETF/ETN			7,267,128.72		6,724,121.29	9,902.88	18.2	-543,007.43
HY Tax MF + ETF/ETNs								
ARTISAN HIGH INCOME FUND	252,224.206	9.96	2,512,650.14	8.830	2,227,139.74	12,329.60	6.0	-285,510.40
Total: HY Tax MF + ETF/ETNs			2,512,650.14		2,227,139.74	12,329.60	6.0	-285,510.40
Total: Total Fixed Income			9,779,778.86		8,951,261.03	22,232.48	24.2	-828,517.83

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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	26,853.000	64.95	1,744,199.81	54.780	1,471,007.34	.00	4.0	-273,192.47
Total: REIT MF ETF/ETNs			1,744,199.81		1,471,007.34	.00	4.0	-273,192.47
Commodity MF ETF/ETN								
MAINSTAY CBRE GLOBAL INFRASTRU	85,880.103	13.67	1,173,981.05	12.910	1,108,712.13	.00	3.0	-65,268.92
Total: Commodity MF ETF/ETN			1,173,981.05		1,108,712.13	.00	3.0	-65,268.92
Total: Total Real Assets			2,918,180.86		2,579,719.47	.00	7.0	-338,461.39
Total Cash Eqv								
Money Market Funds								
FIRST AM GOVT OB FD CL Z	179,767.540	1.00	179,767.54	1.000	179,767.54	1,333.09	.5	.00
Total: Money Market Funds			179,767.54		179,767.54	1,333.09	.5	.00
Pending Cash								
Pending Cash	-24,279.830	1.00	-24,279.83	1.000	-24,279.83	.00	-.1	.00
Total: Pending Cash			-24,279.83		-24,279.83	.00	-.1	.00
Total: Total Cash Eqv			155,487.71		155,487.71	1,333.09	.4	.00
Total			41,221,592.31		36,943,761.73	23,565.57	100.0	-4,277,830.58

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