

PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 09/30/2022

Selected Period Performance

	Market Value	1 Month	3 Months	Year to Date (9 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio Gross of Fees	34,239,990	-7.97	-5.56	-21.87	-17.28	3.09	4.28	4.84
Total Portfolio Net of Fees	34,239,990	-7.99	-5.60	-21.97	-17.42	2.90	4.07	4.61
PCOT Benchmark		-8.90	-7.09	-23.98	-20.47	1.42	2.83	3.95
Total Equity	22,866,689	-9.25	-6.27	-24.87	-19.58	4.03	4.39	5.60
Domestic Equity	16,355,365	-9.01	-4.31	-23.36	-16.06	6.75	7.83	8.12
Russell Top 200 Index		-9.25	-5.02	-24.71	-16.43	8.96	9.95	10.22
Russell Midcap Index		-9.27	-3.44	-24.27	-19.39	5.19	6.48	6.84
Russell 2000 Index		-9.58	-2.19	-25.10	-23.50	4.29	3.55	5.43
Foreign Equity	6,511,324	-9.76	-10.60	-28.91	-28.38	-2.68	-2.04	.87
MSCI EAFE Index (Net)		-9.35	-9.36	-27.09	-25.13	-1.83	-.84	.81
MSCI Emerging Markets Index (Gross)		-11.67	-11.42	-26.89	-27.80	-1.71	-1.44	.97
Total Fixed Income	8,318,515	-3.50	-3.00	-12.46	-12.41	-1.44	1.05	1.91
BBARC Intermediate US Government/Credit Index		-2.67	-3.06	-9.63	-10.14	-1.64	.38	.81
BBARC US Corporate High Yield Bond Index		-3.97	-.65	-14.74	-14.14	-.45	1.57	3.02
BBARC Global Aggregate Index		-5.14	-6.94	-19.89	-20.43	-5.74	-2.32	-.56
Total Real Assets	2,357,335	-12.25	-9.74	-25.18	-14.32	-.82	3.42	
Real Estate	1,366,005	-12.09	-9.83	-28.16	-17.73	-2.15	3.20	3.81
MSCI US REIT Index (Gross)		-12.14	-9.96	-28.26	-16.56	-2.00	2.93	4.23
Commodities	991,330	-12.51	-9.65					
S&P GSCI Index		-7.80	-10.31	21.80	23.64	12.19	7.75	.62
Total Cash Equivalents	697,451	.19	.44	.59	.60	.36	.61	.51
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



PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 09/30/2022

Asset Selected Period Performance

	Market Value	% of Mkt Val	1 Month	3 Months	Year to Date (9 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Gross of Fees	34,239,990	100.0	-7.97	-5.56	-21.87	-17.28	3.09	4.28	4.84
Total Equity	22,866,689	66.8	-9.25	-6.27	-24.87	-19.58	4.03	4.39	5.60
Lrg Cap MF +ETF/ETNs	9,493,626	27.7	-9.21	-4.89	-23.87	-15.48	6.75	8.05	8.29
FIDELITY 500 INDEX FUND	9,493,626	27.7	-9.21	-4.89	-23.87	-15.48			
MC MF + ETF/ETN	5,141,909	15.0	-9.25	-3.41	-24.22	-19.33	5.03	6.68	7.56
FIDELITY MID CAP INDEX FUND	5,141,909	15.0	-9.25	-3.41	-24.22	-19.33	5.93		
SC MF + ETF/ETNs	1,719,829	5.0	-7.20	-3.80	-18.21	-11.69	8.66	4.51	5.22
BOSTON TRUST WALDEN SMALL CAP FUND	1,719,829	5.0	-7.20	-3.80	-18.21				
Dev FgnEQ MF+ETF/ETN	4,130,915	12.1	-9.45	-10.27	-27.49	-25.17	-1.73	-.94	1.68
FIDELITY INTERNATIONAL INDEX FUND	4,130,915	12.1	-9.45	-10.27	-27.49	-25.17	-2.12		
Em Fgn Eq MF+ETF/ETN	2,380,410	7.0	-10.24	-11.30	-31.68	-34.45	-3.75	-3.48	-.21
BARON EMERGING MARKETS INSTITUTION	2,380,410	7.0	-10.24	-11.30	-31.68	-34.45	-3.16	-3.12	
Total Fixed Income	8,318,515	24.3	-3.50	-3.00	-12.46	-12.41	-1.44	1.05	1.91
Invest Gr MF+ETF/ETN	6,248,849	18.3	-3.42	-3.87	-12.93	-13.04	-2.17		
FIDELITY US BOND INDEX	4,156,589	12.1	-4.25	-4.72	-14.45	-14.56			
FIDELITY SHORT TERM BOND INDEX	2,092,260	6.1	-1.77	-2.18					
HY Tax MF + ETF/ETNs	2,069,666	6.0	-3.75	-.66	-11.36	-10.88	.40	2.06	2.71
ARTISAN HIGH INCOME FUND	2,069,666	6.0	-3.75	-.66	-11.36	-10.88			
Total Real Assets	2,357,335	6.9	-12.25	-9.74	-25.18	-14.32	-.82	3.42	
REIT MF ETF/ETNs	1,366,005	4.0	-12.09	-9.83	-28.16	-17.73	-2.15	2.82	3.85
ISHARES CORE US REIT ETF	1,366,005	4.0	-12.09	-9.83	-28.16				
Commodity MF ETF/ETN	991,330	2.9	-12.51	-9.65					
MAINSTAY CBRE GLOBAL INFRASTRUCTUR	991,330	2.9	-12.51	-9.65					
Total Cash Eqv	697,451	2.0	.19	.44	.59	.60	.36	.61	.51
Money Market Funds	697,451	2.0	.19	.44	.59	.60	.36	.61	.51
FIRST AM GOVT OB FD CL Z	697,451	2.0	.19	.44	.59	.60	.36	.61	

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



PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 09/30/2022

Portfolio Holdings

	Units	Unit Cost	Total Cost	Price	Market Value	Accrual	% of Mkt Val	Unrealized Gain/Loss
Total Equity								
Large Cap MF + ETF/ETNs								
FIDELITY 500 INDEX FUND	75,991.564	152.14	11,561,434.17	124.930	9,493,626.09	.00	27.7	-2,067,808.08
Total: Large Cap MF + ETF/ETNs	.	.	11,561,434.17	.	9,493,626.09	.00	27.7	-2,067,808.08
MC MF + ETF/ETN								
FIDELITY MID CAP INDEX FUND	213,889.746	27.76	5,937,231.23	24.040	5,141,909.49	.00	15.0	-795,321.74
Total: MC MF + ETF/ETN	.	.	5,937,231.23	.	5,141,909.49	.00	15.0	-795,321.74
SC MF + ETF/ETNs								
BOSTON TRUST WALDEN SMALL CAP	117,074.827	17.81	2,085,359.58	14.690	1,719,829.21	.00	5.0	-365,530.37
Total: SC MF + ETF/ETNs	.	.	2,085,359.58	.	1,719,829.21	.00	5.0	-365,530.37
Dev Fgn Equity MF + ETF/ETNs								
FIDELITY INTERNATIONAL INDEX F	115,582.396	46.49	5,373,723.76	35.740	4,130,914.83	.00	12.1	-1,242,808.93
Total: Dev Fgn Equity MF + ETF	.	.	5,373,723.76	.	4,130,914.83	.00	12.1	-1,242,808.93
Em Fgn Eq MF+ETF/ETN								
BARON EMERGING MARKETS INSTITU	198,202.296	16.32	3,233,832.95	12.010	2,380,409.57	.00	7.0	-853,423.38
Total: Em Fgn Eq MF+ETF/ETN	.	.	3,233,832.95	.	2,380,409.57	.00	7.0	-853,423.38
Total: Total Equity	.	.	28,191,581.69	.	22,866,689.19	.00	66.8	-5,324,892.50
Total Fixed Income								
Invest Gr MF + ETF/ETNs								
FIDELITY SHORT TERM BOND INDEX	222,330.470	9.70	2,155,885.85	9.400	2,089,906.42	2,354.04	6.1	-65,979.43
FIDELITY US BOND INDEX	411,464.249	11.77	4,840,999.37	10.080	4,147,559.63	9,029.17	12.1	-693,439.74
Total: Invest Gr MF + ETF/ETNs	.	.	6,996,885.22	.	6,237,466.05	11,383.21	18.2	-759,419.17
HY Tax MF + ETF/ETNs								
ARTISAN HIGH INCOME FUND	243,529.422	9.96	2,426,032.96	8.450	2,057,823.62	11,842.29	6.0	-368,209.34
Total: HY Tax MF + ETF/ETNs	.	.	2,426,032.96	.	2,057,823.62	11,842.29	6.0	-368,209.34
Total: Total Fixed Income	.	.	9,422,918.18	.	8,295,289.67	23,225.50	24.2	-1,127,628.51

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



PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 09/30/2022

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	28,758.000	63.80	1,834,807.91	47.500	1,366,005.00	.00	4.0	-468,802.91
Total: REIT MF ETF/ETNs	.	.	1,834,807.91	.	1,366,005.00	.00	4.0	-468,802.91
Commodity MF ETF/ETNs								
MAINSTAY CBRE GLOBAL INFRASTRU	87,764.787	13.62	1,195,749.14	11.250	987,353.85	3,975.74	2.9	-208,395.29
Total: Commodity MF ETF/ETNs	.	.	1,195,749.14	.	987,353.85	3,975.74	2.9	-208,395.29
Total: Total Real Assets	.	.	3,030,557.05	.	2,353,358.85	3,975.74	6.9	-677,198.20
Total Cash Equivalents								
Money Market Funds								
FIRST AM GOVT OB FD CL Z	696,631.100	1.00	696,631.10	1.000	696,631.10	819.51	2.0	.00
Total: Money Market Funds	.	.	696,631.10	.	696,631.10	819.51	2.0	.00
Total: Total Cash Equivalents	.	.	696,631.10	.	696,631.10	819.51	2.0	.00
Total	.	.	41,341,688.02	.	34,211,968.81	28,020.75	100.0	-7,129,719.21

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

