

PARS/PLYMOUTH COUNTY OPEB TRUST

Acct ending xxxxxx9600

Period Ending: 01/31/2022

Selected Period Performance

	Market Value	1 Month	3 Months	Year to Date (1 Month)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio Gross of Fees	39,361,891	-4.55	-3.04	-4.55	9.35	13.02	11.68	8.54
Total Portfolio Net of Fees	39,361,891	-4.56	-3.08	-4.56	9.16	12.81	11.44	8.30
PCOT Benchmark		-4.52	-3.71	-4.52	9.02	11.88	10.04	7.98
Total Equity	30,098,949	-5.27	-3.62	-5.27	10.54	14.96	13.26	9.93
Domestic Equity	21,908,650	-5.93	-3.23	-5.93	16.81	17.45	15.35	12.36
Russell Top 200 Index		-5.03	-1.76	-5.03	22.72	22.14	18.04	15.25
Russell Midcap Index		-7.37	-6.94	-7.37	13.85	16.15	12.81	10.85
Russell 2000 Index		-9.63	-11.46	-9.63	-1.21	11.99	9.69	9.01
Foreign Equity	8,190,300	-3.61	-4.74	-3.61	-3.62	9.01	8.71	5.68
MSCI EAFE Index (Net)		-4.83	-4.62	-4.83	7.03	9.34	7.85	5.01
MSCI Emerging Markets Index (Gross)		-1.89	-4.06	-1.89	-6.94	7.56	8.68	5.63
Total Fixed Income	6,943,862	-1.73	-1.65	-1.73	-1.33	5.05	4.30	3.89
BBARC Intermediate US Government/Credit Index		-1.47	-1.48	-1.47	-2.62	3.05	2.55	2.21
BBARC US Corporate High Yield Bond Index		-2.73	-1.87	-2.73	2.06	6.26	5.40	5.39
BBARC Global Aggregate Index		-2.05	-2.47	-2.05	-5.83	2.36	2.70	2.43
Total Real Assets	1,543,899	-6.99	-.58	-6.99	30.37	11.37	9.00	
Real Estate	1,543,899	-6.99	-.58	-6.99	30.37	11.31	10.12	8.32
MSCI US REIT Index (Gross)		-6.93	.47	-6.93	32.94	11.48	9.20	8.83
S&P GSCI Index		11.63	7.11	11.63	49.30	8.85	5.38	-.63
Total Cash Equivalents	775,182	.00	.01	.00	.02	.39	.58	.47
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:



Acct ending xxxxxx9600

PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 01/31/2022

Asset Selected Period Performance

	Market Value	% of Mkt Val	1 Month	3 Months	Year to Date (1 Month)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Gross of Fees	39,361,891	100.0	-4.55	-3.04	-4.55	9.35	13.02	11.68	8.54
Total Equity	30,098,949	76.5	-5.27	-3.62	-5.27	10.54	14.96	13.26	9.93
Lrg Cap MF +ETF/ETNs	14,004,722	35.6	-5.18	-1.61	-5.18	19.96	17.59	16.20	12.81
FIDELITY 500 INDEX FUND	14,004,722	35.6	-5.18	-1.61	-5.18				
MC MF + ETF/ETN	5,954,788	15.1	-7.38	-6.93	-7.38	10.80	16.29	13.66	11.66
FIDELITY MID CAP INDEX FUND	5,954,788	15.1	-7.38	-6.93	-7.38	13.83			
SC MF + ETF/ETNs	1,949,139	5.0	-6.85	-3.42	-6.85	18.42	12.84	9.20	7.84
BOSTON TRUST WALDEN SMALL CAP FUND	1,949,139	5.0	-6.85		-6.85				
Dev FgnEQ MF+ETF/ETN	5,463,578	13.9	-3.79	-3.64	-3.79	.82	10.24	9.39	6.27
FIDELITY INTERNATIONAL INDEX FUND	5,463,578	13.9	-3.79	-3.64	-3.79	8.55			
Em Fgn Eq MF+ETF/ETN	2,726,721	6.9	-3.24	-6.97	-3.24	-11.55	7.67	8.27	5.12
BARON EMERGING MARKETS INSTITUTION	2,726,721	6.9	-3.24	-6.97	-3.24	-10.98	8.63	8.68	
Total Fixed Income	6,943,862	17.6	-1.73	-1.65	-1.73	-1.33	5.05	4.30	3.89
Invest Gr MF+ETF/ETN	5,016,981	12.7	-2.07	-2.17	-2.07	-3.25			
FIDELITY US BOND INDEX	5,016,981	12.7	-2.07	-2.17	-2.07				
HY Tax MF + ETF/ETNs	1,926,880	4.9	-.83	-.32	-.83	3.73	7.02	5.36	4.74
ARTISAN HIGH INCOME FUND	1,926,880	4.9	-.83	-.32	-.83				
Total Real Assets	1,543,899	3.9	-6.99	-.58	-6.99	30.37	11.37	9.00	
REIT MF ETF/ETNs	1,543,899	3.9	-6.99	-.58	-6.99	30.37	11.42	9.06	8.36
ISHARES CORE US REIT ETF	1,543,899	3.9	-6.99		-6.99				
Total Cash Eqv	775,182	2.0	.00	.01	.00	.02	.39	.58	.47
Money Market Funds	775,182	2.0	.00	.01	.00	.02	.39	.58	.47
FIRST AM GOVT OB FD CL Z	775,182	2.0	.00	.01	.00	.02	.39	.58	

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Investment products and services are:

NOT A DEPOSIT, NOT FDIC INSURED, MAY LOSE VALUE, NOT BANK GUARANTEED, NOT INSURED BY ANY FEDERAL OR STATE DEPOSIT INSURANCE



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Period Ending: 01/31/2022

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	89,338.622	153.28	13,694,121.89	156.760	14,004,722.38	.00	35.6	310,600.49
Total: Lrg Cap MF +ETF/ETNs			13,694,121.89		14,004,722.38	.00	35.6	310,600.49
MC MF + ETF/ETN								
FIDELITY MID CAP INDEX FUND	200,971.581	28.05	5,636,302.24	29.630	5,954,787.95	.00	15.1	318,485.71
Total: MC MF + ETF/ETN			5,636,302.24		5,954,787.95	.00	15.1	318,485.71
SC MF + ETF/ETNs								
BOSTON TRUST WALDEN SMALL CAP	116,505.635	17.87	2,081,527.60	16.730	1,949,139.27	.00	5.0	-132,388.33
Total: SC MF + ETF/ETNs			2,081,527.60		1,949,139.27	.00	5.0	-132,388.33
Dev FgnEQ MF+ETF/ETN								
FIDELITY INTERNATIONAL INDEX F	115,216.753	47.22	5,440,953.22	47.420	5,463,578.43	.00	13.9	22,625.21
Total: Dev FgnEQ MF+ETF/ETN			5,440,953.22		5,463,578.43	.00	13.9	22,625.21
Em Fgn Eq MF+ETF/ETN								
BARON EMERGING MARKETS INSTITU	160,301.080	16.89	2,707,315.49	17.010	2,726,721.37	.00	6.9	19,405.88
Total: Em Fgn Eq MF+ETF/ETN			2,707,315.49		2,726,721.37	.00	6.9	19,405.88
Total: Total Equity			29,560,220.44		30,098,949.40	.00	76.5	538,728.96
Total Fixed Income								
Invest Gr MF+ETF/ETN								
FIDELITY US BOND INDEX	427,653.834	12.16	5,198,865.08	11.710	5,007,826.40	9,154.96	12.7	-191,038.68
Total: Invest Gr MF+ETF/ETN			5,198,865.08		5,007,826.40	9,154.96	12.7	-191,038.68
HY Tax MF + ETF/ETNs								
ARTISAN HIGH INCOME FUND	194,882.284	10.27	2,002,099.50	9.840	1,917,641.67	9,238.49	4.9	-84,457.83
Total: HY Tax MF + ETF/ETNs			2,002,099.50		1,917,641.67	9,238.49	4.9	-84,457.83
Total: Total Fixed Income			7,200,964.58		6,925,468.07	18,393.45	17.6	-275,496.51

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Investment products and services are:



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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	24,557.000	65.92	1,618,678.76	62.870	1,543,898.59	.00	3.9	-74,780.17
Total: REIT MF ETF/ETNs			1,618,678.76		1,543,898.59	.00	3.9	-74,780.17
Total: Total Real Assets			1,618,678.76		1,543,898.59	.00	3.9	-74,780.17
Total Cash Eqv								
Money Market Funds								
FIRST AM GOVT OB FD CL Z	775,167.710	1.00	775,167.71	1.000	775,167.71	13.93	2.0	.00
Total: Money Market Funds			775,167.71		775,167.71	13.93	2.0	.00
Total: Total Cash Eqv			775,167.71		775,167.71	13.93	2.0	.00
Total			39,155,031.49		39,343,483.77	18,407.38	100.0	188,452.28

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Investment products and services are:

