

Acct ending xxxxxx9600

PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 02/28/2022

Selected Period Performance

	Market Value	1 Month	3 Months	Year to Date (2 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio Gross of Fees	38,489,382	-2.31	-3.52	-6.75	5.03	11.40	10.69	8.06
Total Portfolio Net of Fees	38,489,382	-2.33	-3.56	-6.78	4.85	11.19	10.46	7.82
PCOT Benchmark		-1.67	-2.68	-6.12	4.82	10.45	9.18	7.61
Total Equity	29,302,248	-2.65	-3.95	-7.78	5.13	13.00	12.13	9.37
Domestic Equity	21,468,418	-2.01	-3.73	-7.82	10.75	15.51	14.08	11.87
Russell Top 200 Index		-3.44	-4.59	-8.30	16.25	19.52	16.23	14.45
Russell Midcap Index		-.72	-4.28	-8.03	7.07	14.25	12.02	10.59
Russell 2000 Index		1.07	-6.62	-8.66	-6.01	10.50	9.50	9.07
Foreign Equity	7,833,830	-4.35	-4.68	-7.81	-7.79	6.64	7.48	4.91
MSCI EAFE Index (Net)		-1.77	-1.73	-6.52	2.83	7.78	7.16	4.67
MSCI Emerging Markets Index (Gross)		-2.98	-2.97	-4.81	-10.40	6.40	7.37	5.09
Total Fixed Income	6,858,440	-.97	-2.56	-2.68	-1.09	4.44	3.91	3.69
BBARC Intermediate US Government/Credit Index		-.66	-2.24	-2.11	-2.46	2.80	2.32	2.09
BBARC US Corporate High Yield Bond Index		-1.03	-1.93	-3.73	.64	5.31	4.88	5.16
BBARC Global Aggregate Index		-1.19	-3.35	-3.21	-5.32	2.15	2.36	2.22
Total Real Assets	1,496,995	-3.04	-1.52	-9.81	22.22	9.63	7.79	
Real Estate	1,496,995	-3.04	-1.52	-9.81	22.22	9.90	8.70	7.72
MSCI US REIT Index (Gross)		-3.19	-2.03	-9.91	23.75	10.03	7.76	8.20
S&P GSCI Index		8.77	30.65	21.43	46.86	10.56	7.12	.63
Total Cash Equivalents	831,699	.00	.01	.00	.02	.37	.57	.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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Asset Selected Period Performance

	Market Value	% of Mkt Val	1 Month	3 Months	Year to Date (2 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Gross of Fees	38,489,382	100.0	-2.31	-3.52	-6.75	5.03	11.40	10.69	8.06
Total Equity	29,302,248	76.1	-2.65	-3.95	-7.78	5.13	13.00	12.13	9.37
Lrg Cap MF +ETF/ETNs	13,585,724	35.3	-2.99	-3.89	-8.01	13.75	15.37	14.61	12.14
FIDELITY 500 INDEX FUND	13,585,724	35.3	-2.99	-3.89	-8.01				
MC MF + ETF/ETN	5,912,584	15.4	-7.71	-4.26	-8.03	5.82	14.46	12.76	11.39
FIDELITY MID CAP INDEX FUND	5,912,584	15.4	-7.71	-4.26	-8.03	7.06			
SC MF + ETF/ETNs	1,970,110	5.1	1.08	-1.10	-5.85	11.43	11.96	8.97	7.91
BOSTON TRUST WALDEN SMALL CAP FUND	1,970,110	5.1	1.08	-5.79	-5.85				
Dev FgnEQ MF+ETF/ETN	5,293,058	13.8	-3.12	-2.42	-6.80	-1.67	7.90	8.54	5.69
FIDELITY INTERNATIONAL INDEX FUND	5,293,058	13.8	-3.12	-2.42	-6.80	2.84			
Em Fgn Eq MF+ETF/ETN	2,540,772	6.6	-6.82	-9.12	-9.84	-18.48	5.07	6.23	3.96
BARON EMERGING MARKETS INSTITUTION	2,540,772	6.6	-6.82	-9.12	-9.84	-18.02	5.84	6.63	
Total Fixed Income	6,858,440	17.8	-9.97	-2.56	-2.68	-1.09	4.44	3.91	3.69
Invest Gr MF+ETF/ETN	4,951,051	12.9	-1.13	-3.50	-3.18	-2.55			
FIDELITY US BOND INDEX	4,951,051	12.9	-1.13	-3.50	-3.18				
HY Tax MF + ETF/ETNs	1,907,389	5.0	-5.54	-0.04	-1.36	2.73	6.36	4.95	4.59
ARTISAN HIGH INCOME FUND	1,907,389	5.0	-5.54	-0.04	-1.36				
Total Real Assets	1,496,995	3.9	-3.04	-1.52	-9.81	22.22	9.63	7.79	
REIT MF ETF/ETNs	1,496,995	3.9	-3.04	-1.52	-9.81	22.22	9.82	7.70	7.76
ISHARES CORE US REIT ETF	1,496,995	3.9	-3.04	-7.59	-9.81				
Total Cash Eqv	831,699	2.2	.00	.01	.00	.02	.37	.57	.46
Money Market Funds	831,699	2.2	.00	.01	.00	.02	.37	.57	.46
FIRST AM GOVT OB FD CL Z	831,699	2.2	.00	.01	.00	.02	.37	.57	

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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	89,338.622	153.28	13,694,121.89	152.070	13,585,724.25	.00	35.3	-108,397.64
Total: Lrg Cap MF +ETF/ETNs			13,694,121.89		13,585,724.25	.00	35.3	-108,397.64
MC MF + ETF/ETN								
FIDELITY MID CAP INDEX FUND	200,971.581	28.05	5,636,302.24	29.420	5,912,583.91	.00	15.4	276,281.67
Total: MC MF + ETF/ETN			5,636,302.24		5,912,583.91	.00	15.4	276,281.67
SC MF + ETF/ETNs								
BOSTON TRUST WALDEN SMALL CAP	116,505.635	17.87	2,081,527.60	16.910	1,970,110.29	.00	5.1	-111,417.31
Total: SC MF + ETF/ETNs			2,081,527.60		1,970,110.29	.00	5.1	-111,417.31
Dev FgnEQ MF+ETF/ETN								
FIDELITY INTERNATIONAL INDEX F	115,216.753	47.22	5,440,953.22	45.940	5,293,057.63	.00	13.8	-147,895.59
Total: Dev FgnEQ MF+ETF/ETN			5,440,953.22		5,293,057.63	.00	13.8	-147,895.59
Em Fgn Eq MF+ETF/ETN								
BARON EMERGING MARKETS INSTITU	160,301.080	16.89	2,707,315.49	15.850	2,540,772.12	.00	6.6	-166,543.37
Total: Em Fgn Eq MF+ETF/ETN			2,707,315.49		2,540,772.12	.00	6.6	-166,543.37
Total: Total Equity			29,560,220.44		29,302,248.20	.00	76.2	-257,972.24
Total Fixed Income								
Invest Gr MF+ETF/ETN								
FIDELITY US BOND INDEX	427,653.834	12.16	5,198,865.08	11.560	4,943,678.32	7,372.85	12.8	-255,186.76
Total: Invest Gr MF+ETF/ETN			5,198,865.08		4,943,678.32	7,372.85	12.8	-255,186.76
HY Tax MF + ETF/ETNs								
ARTISAN HIGH INCOME FUND	194,882.284	10.27	2,002,099.50	9.740	1,898,153.45	9,235.06	4.9	-103,946.05
Total: HY Tax MF + ETF/ETNs			2,002,099.50		1,898,153.45	9,235.06	4.9	-103,946.05
Total: Total Fixed Income			7,200,964.58		6,841,831.77	16,607.91	17.8	-359,132.81

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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	60.960	1,496,994.72	.00	3.9	-121,684.04
Total: REIT MF ETF/ETNs			1,618,678.76		1,496,994.72	.00	3.9	-121,684.04
Total: Total Real Assets			1,618,678.76		1,496,994.72	.00	3.9	-121,684.04
Total Cash Eqv								
Money Market Funds								
FIRST AM GOVT OB FD CL Z	831,686.500	1.00	831,686.50	1.000	831,686.50	12.49	2.2	.00
Total: Money Market Funds			831,686.50		831,686.50	12.49	2.2	.00
Total: Total Cash Eqv			831,686.50		831,686.50	12.49	2.2	.00
Total			39,211,550.28		38,472,761.19	16,620.40	100.0	-738,789.09

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