

PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 04/30/2022

Selected Period Performance

	Market Value	1 Month	3 Months	Year to Date (4 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio Gross of Fees	36,805,109	-6.38	-7.13	-11.36	-4.45	8.15	8.81	7.07
Total Portfolio Net of Fees	36,805,109	-6.39	-7.17	-11.41	-4.62	7.95	8.59	6.84
PCOT Benchmark		-6.79	-7.30	-11.49	-6.27	7.05	7.42	6.51
Total Equity	26,750,323	-7.64	-8.32	-13.15	-6.00	9.14	9.74	8.19
Large Cap U.S. Equity	10,990,486	-8.72	-8.16	-12.92	.54	11.57	12.90	10.95
Russell Top 200 Index		-9.33	-9.24	-13.81	-.59	14.72	14.50	13.06
Mid Cap U.S. Equity	5,481,364	-7.69	-6.01	-12.94	-6.21	10.83	11.10	10.23
Russell Midcap Index		-7.70	-6.02	-12.94	-6.10	10.48	10.66	9.45
Small Cap U.S. Equity	1,881,566	-5.61	-3.47	-10.08	-2.93	9.61	7.90	6.99
Russell 2000 Index		-9.91	-7.82	-16.69	-16.87	6.73	7.24	7.40
Developed Markets Equity	5,856,160	-6.59	-9.41	-12.84	-9.51	3.80	5.57	4.53
MSCI EAFE Index (Net)		-6.47	-7.53	-12.00	-8.15	4.44	4.77	3.64
Emerging Markets Equity	2,540,746	-6.75	-17.23	-19.91	-26.64	-.09	2.14	2.10
MSCI Emerging Markets Index (Gross)		-5.55	-10.40	-12.09	-18.06	2.60	4.69	3.76
Total Fixed Income	6,899,575	-2.79	-5.80	-7.43	-5.76	1.97	2.68	2.85
Taxable Investment Grade	4,976,863	-2.93	-6.85	-8.78	-7.55	.87		
BBARC Intermediate US Government/Credit Index		-2.00	-5.02	-6.42	-6.48	.75	1.27	1.37
High Yield Taxable	1,922,712	-2.45	-3.06	-3.86	-.98	4.63	4.28	4.09
BBARC US Corporate High Yield Bond Index		-3.56	-5.64	-8.22	-5.22	2.84	3.69	4.31
BBARC Global Aggregate Index		-5.48	-9.45	-11.30	-12.63	-1.09	.33	.88
Total Real Assets	2,645,843	-4.49	-1.70	-8.57	9.26	8.87	8.55	
Real Estate	1,519,096	-4.32	-1.22	-8.12	9.80	9.48	9.25	7.82
MSCI US REIT Index (Gross)		-4.46	-1.51	-8.34	11.58	9.56	8.61	8.26
Commodities	1,126,747	-4.72						
S&P GSCI Index		5.12	25.36	39.94	59.82	14.23	11.56	2.70
Total Cash Equivalents	509,368	.01	.02	.02	.04	.34	.55	.45
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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PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 04/30/2022

Asset Selected Period Performance

	Market Value	% of Mkt Val	1 Month	3 Months	Year to Date (4 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Gross of Fees	36,805,109	100.0	-6.38	-7.13	-11.36	-4.45	8.15	8.81	7.07
Total Equity	26,750,323	72.7	-7.64	-8.32	-13.15	-6.00	9.14	9.74	8.19
Lrg Cap MF +ETF/ETNs	10,990,486	29.9	-8.72	-8.16	-12.92	.54	11.57	12.90	10.95
FIDELITY 500 INDEX FUND	10,990,486	29.9	-8.72	-8.16	-12.92				
MC MF + ETF/ETN	5,481,364	14.9	-7.69	-6.01	-12.94	-6.21	10.83	11.10	10.23
FIDELITY MID CAP INDEX FUND	5,481,364	14.9	-7.69	-6.01	-12.94	-6.11			
SC MF + ETF/ETNs	1,881,566	5.1	-5.61	-3.47	-10.08	-2.93	9.61	7.90	6.99
BOSTON TRUST WALDEN SMALL CAP FUND	1,881,566	5.1	-5.61	-3.47	-10.08				
Dev FgnEQ MF+ETF/ETN	5,856,160	15.9	-6.59	-9.41	-12.84	-9.51	3.80	5.57	4.53
FIDELITY INTERNATIONAL INDEX FUND	5,856,160	15.9	-6.59	-9.41	-12.84	-8.83			
Em Fgn Eq MF+ETF/ETN	2,540,746	6.9	-6.75	-17.23	-19.91	-26.64	-.09	2.14	2.10
BARON EMERGING MARKETS INSTITUTION	2,540,746	6.9	-6.75	-17.23	-19.91	-25.97	.65	2.52	
Total Fixed Income	6,899,575	18.7	-2.79	-5.80	-7.43	-5.76	1.97	2.68	2.85
Invest Gr MF+ETF/ETN	4,976,863	13.5	-2.93	-6.85	-8.78	-7.55	.87		
FIDELITY US BOND INDEX	3,423,347	9.3	-3.75	-7.44	-9.36				
FIDELITY SHORT TERM BOND INDEX	1,553,516	4.2	-1.06						
HY Tax MF + ETF/ETNs	1,922,712	5.2	-2.45	-3.06	-3.86	-.98	4.63	4.28	4.09
ARTISAN HIGH INCOME FUND	1,922,712	5.2	-2.45	-3.06	-3.86				
Total Real Assets	2,645,843	7.2	-4.49	-1.70	-8.57	9.26	8.87	8.55	
REIT MF ETF/ETNs	1,519,096	4.1	-4.32	-1.22	-8.12	9.80	9.33	8.51	7.86
ISHARES CORE US REIT ETF	1,519,096	4.1	-4.32	-1.22	-8.12				
Commodity MF ETF/ETN	1,126,747	3.1	-4.72						
MAINSTAY CBRE GLOBAL INFRASTRUCTUR	1,126,747	3.1	-4.72						
Total Cash Eqv	509,368	1.4	.01	.02	.02	.04	.34	.55	.45
Money Market Funds	509,368	1.4	.01	.02	.02	.04	.34	.55	.45
FIRST AM GOVT OB FD CL Z	509,368	1.4	.01	.02	.02	.04	.34	.55	

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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	76,572.745	153.04	11,718,798.74	143.530	10,990,486.09	.00	29.9	-728,312.65
Total: Lrg Cap MF +ETF/ETNs			11,718,798.74		10,990,486.09	.00	29.9	-728,312.65
MC MF + ETF/ETN								
FIDELITY MID CAP INDEX FUND	196,817.388	28.05	5,520,249.30	27.850	5,481,364.26	.00	14.9	-38,885.04
Total: MC MF + ETF/ETN			5,520,249.30		5,481,364.26	.00	14.9	-38,885.04
SC MF + ETF/ETNs								
BOSTON TRUST WALDEN SMALL CAP	116,505.635	17.87	2,081,527.60	16.150	1,881,566.01	.00	5.1	-199,961.59
Total: SC MF + ETF/ETNs			2,081,527.60		1,881,566.01	.00	5.1	-199,961.59
Dev FgnEQ MF+ETF/ETN								
FIDELITY INTERNATIONAL INDEX F	136,316.585	46.77	6,375,746.50	42.960	5,856,160.49	.00	15.9	-519,586.01
Total: Dev FgnEQ MF+ETF/ETN			6,375,746.50		5,856,160.49	.00	15.9	-519,586.01
Em Fgn Eq MF+ETF/ETN								
BARON EMERGING MARKETS INSTITU	180,450.713	16.65	3,005,061.61	14.080	2,540,746.04	.00	6.9	-464,315.57
Total: Em Fgn Eq MF+ETF/ETN			3,005,061.61		2,540,746.04	.00	6.9	-464,315.57
Total: Total Equity			28,701,383.75		26,750,322.89	.00	72.7	-1,951,060.86
Total Fixed Income								
Invest Gr MF+ETF/ETN								
FIDELITY SHORT TERM BOND INDEX	160,709.247	9.74	1,565,308.07	9.660	1,552,451.33	1,064.87	4.2	-12,856.74
FIDELITY US BOND INDEX	317,006.584	12.16	3,853,758.18	10.780	3,417,330.98	6,016.08	9.3	-436,427.20
Total: Invest Gr MF+ETF/ETN			5,419,066.25		4,969,782.31	7,080.95	13.5	-449,283.94
HY Tax MF + ETF/ETNs								
ARTISAN HIGH INCOME FUND	203,401.276	10.25	2,083,967.01	9.410	1,914,006.01	8,705.95	5.2	-169,961.00
Total: HY Tax MF + ETF/ETNs			2,083,967.01		1,914,006.01	8,705.95	5.2	-169,961.00
Total: Total Fixed Income			7,503,033.26		6,883,788.32	15,786.90	18.7	-619,244.94

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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	61.860	1,519,096.02	.00	4.1	-99,582.74
Total: REIT MF ETF/ETNs			1,618,678.76		1,519,096.02	.00	4.1	-99,582.74
Commodity MF ETF/ETN								
MAINSTAY CBRE GLOBAL INFRASTRU	85,880.103	13.67	1,173,981.05	13.120	1,126,746.95	.00	3.1	-47,234.10
Total: Commodity MF ETF/ETN			1,173,981.05		1,126,746.95	.00	3.1	-47,234.10
Total: Total Real Assets			2,792,659.81		2,645,842.97	.00	7.2	-146,816.84
Total Cash Eqv								
Money Market Funds								
FIRST AM GOVT OB FD CL Z	509,257.360	1.00	509,257.36	1.000	509,257.36	110.87	1.4	.00
Total: Money Market Funds			509,257.36		509,257.36	110.87	1.4	.00
Total: Total Cash Eqv			509,257.36		509,257.36	110.87	1.4	.00
Total			39,506,334.18		36,789,211.54	15,897.77	100.0	-2,717,122.64

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