

PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 05/31/2022

Selected Period Performance

	Market Value	1 Month	3 Months	Year to Date (5 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio Gross of Fees	36,936,263	.22	-4.73	-11.17	-4.84	9.73	8.38	7.02
Total Portfolio Net of Fees	36,936,263	.20	-4.77	-11.23	-5.00	9.53	8.16	6.78
PCOT Benchmark		.00	-5.72	-11.49	-7.71	8.64	7.05	6.43
Total Equity	26,880,391	.49	-5.37	-12.73	-6.17	11.65	9.27	8.16
Large Cap U.S. Equity	11,010,395	.18	-5.16	-12.76	.52	14.12	12.54	10.84
Russell Top 200 Index		-.23	-6.23	-14.01	-1.17	17.21	14.12	12.86
Mid Cap U.S. Equity	5,485,301	.07	-5.27	-12.88	-6.03	13.18	10.74	10.11
Russell Midcap Index		.08	-5.26	-12.87	-6.77	12.87	10.48	9.35
Small Cap U.S. Equity	1,890,886	.50	-4.02	-9.63	-3.95	13.30	8.41	6.98
Russell 2000 Index		.15	-8.65	-16.57	-16.92	9.70	7.72	7.33
Developed Markets Equity	5,969,303	1.93	-4.68	-11.16	-9.21	6.88	5.05	4.76
MSCI EAFE Index (Net)		.75	-5.16	-11.34	-10.38	6.43	4.17	3.71
Emerging Markets Equity	2,524,505	-.64	-11.73	-20.42	-28.59	2.01	1.70	1.98
MSCI Emerging Markets Index (Gross)		.47	-7.22	-11.68	-19.56	5.36	4.17	3.79
Total Fixed Income	6,901,804	.26	-4.63	-7.19	-5.94	1.84	2.54	2.85
Taxable Investment Grade	5,002,575	.66	-5.16	-8.18	-7.45	.90		
BBARC Intermediate US Government/Credit Index		.74	-3.69	-5.72	-6.16	.57	1.32	1.46
High Yield Taxable	1,899,229	-.77	-3.28	-4.60	-1.96	4.28	3.92	3.93
BBARC US Corporate High Yield Bond Index		.25	-4.43	-8.00	-5.27	3.33	3.57	4.30
BBARC Global Aggregate Index		.27	-8.11	-11.06	-13.21	-1.44	.08	.91
Total Real Assets	2,579,885	-2.49	-1.15	-10.85	5.69	8.13	7.94	
Real Estate	1,424,797	-6.21	-4.44	-13.82	2.16	6.92	7.68	6.74
MSCI US REIT Index (Gross)		-6.15	-4.52	-13.98	3.75	7.17	7.38	7.18
Commodities	1,155,087	2.52	-1.34					
S&P GSCI Index		5.07	21.09	47.04	63.79	19.49	13.02	3.39
Total Cash Equivalents	574,183	.05	.07	.07	.08	.35	.55	.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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PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 05/31/2022

Asset Selected Period Performance

	Market Value	% of Mkt Val	1 Month	3 Months	Year to Date (5 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Gross of Fees	36,936,263	100.0	.22	-4.73	-11.17	-4.84	9.73	8.38	7.02
Total Equity	26,880,391	72.8	.49	-5.37	-12.73	-6.17	11.65	9.27	8.16
Lrg Cap MF +ETF/ETNs	11,010,395	29.8	.18	-5.16	-12.76	.52	14.12	12.54	10.84
FIDELITY 500 INDEX FUND	11,010,395	29.8	.18	-5.16	-12.76				
MC MF + ETF/ETN	5,485,301	14.9	.07	-5.27	-12.88	-6.03	13.18	10.74	10.11
FIDELITY MID CAP INDEX FUND	5,485,301	14.9	.07	-5.27	-12.88	-6.80			
SC MF + ETF/ETNs	1,890,886	5.1	.50	-4.02	-9.63	-3.95	13.30	8.41	6.98
BOSTON TRUST WALDEN SMALL CAP FUND	1,890,886	5.1	.50	-4.02	-9.63				
Dev FgnEQ MF+ETF/ETN	5,969,303	16.2	1.93	-4.68	-11.16	-9.21	6.88	5.05	4.76
FIDELITY INTERNATIONAL INDEX FUND	5,969,303	16.2	1.93	-4.68	-11.16	-10.39			
Em Fgn Eq MF+ETF/ETN	2,524,505	6.8	-.64	-11.73	-20.42	-28.59	2.01	1.70	1.98
BARON EMERGING MARKETS INSTITUTION	2,524,505	6.8	-.64	-11.74	-20.42	-28.33	2.67	2.08	
Total Fixed Income	6,901,804	18.7	.26	-4.63	-7.19	-5.94	1.84	2.54	2.85
Invest Gr MF+ETF/ETN	5,002,575	13.5	.66	-5.16	-8.18	-7.45	.90		
FIDELITY US BOND INDEX	3,439,343	9.3	.65	-5.77	-8.77				
FIDELITY SHORT TERM BOND INDEX	1,563,232	4.2	.69	-.06					
HY Tax MF + ETF/ETNs	1,899,229	5.1	-.77	-3.28	-4.60	-1.96	4.28	3.92	3.93
ARTISAN HIGH INCOME FUND	1,899,229	5.1	-.77	-3.28	-4.60	-3.47			
Total Real Assets	2,579,885	7.0	-2.49	-1.15	-10.85	5.69	8.13	7.94	
REIT MF ETF/ETNs	1,424,797	3.9	-6.21	-4.44	-13.82	2.16	6.92	7.13	6.78
ISHARES CORE US REIT ETF	1,424,797	3.9	-6.21	-4.44	-13.82				
Commodity MF ETF/ETN	1,155,087	3.1	2.52	-1.34					
MAINSTAY CBRE GLOBAL INFRASTRUCTUR	1,155,087	3.1	2.52	-1.34					
Total Cash Eqv	574,183	1.6	.05	.07	.07	.08	.35	.55	.46
Money Market Funds	574,183	1.6	.05	.07	.07	.08	.35	.55	.46
FIRST AM GOVT OB FD CL Z	574,183	1.6	.05	.07	.07	.08	.35	.55	

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PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 05/31/2022

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	76,572.745	153.04	11,718,798.74	143.790	11,010,395.00	.00	29.8	-708,403.74
Total: Lrg Cap MF +ETF/ETNs			11,718,798.74		11,010,395.00	.00	29.8	-708,403.74
MC MF + ETF/ETN								
FIDELITY MID CAP INDEX FUND	196,817.388	28.05	5,520,249.30	27.870	5,485,300.60	.00	14.9	-34,948.70
Total: MC MF + ETF/ETN			5,520,249.30		5,485,300.60	.00	14.9	-34,948.70
SC MF + ETF/ETNs								
BOSTON TRUST WALDEN SMALL CAP	116,505.635	17.87	2,081,527.60	16.230	1,890,886.46	.00	5.1	-190,641.14
Total: SC MF + ETF/ETNs			2,081,527.60		1,890,886.46	.00	5.1	-190,641.14
Dev FgnEQ MF+ETF/ETN								
FIDELITY INTERNATIONAL INDEX F	136,316.585	46.77	6,375,746.50	43.790	5,969,303.26	.00	16.2	-406,443.24
Total: Dev FgnEQ MF+ETF/ETN			6,375,746.50		5,969,303.26	.00	16.2	-406,443.24
Em Fgn Eq MF+ETF/ETN								
BARON EMERGING MARKETS INSTITU	180,450.713	16.65	3,005,061.61	13.990	2,524,505.47	.00	6.8	-480,556.14
Total: Em Fgn Eq MF+ETF/ETN			3,005,061.61		2,524,505.47	.00	6.8	-480,556.14
Total: Total Equity			28,701,383.75		26,880,390.79	.00	72.8	-1,820,992.96
Total Fixed Income								
Invest Gr MF+ETF/ETN								
FIDELITY SHORT TERM BOND INDEX	160,709.247	9.74	1,565,308.07	9.720	1,562,093.88	1,138.42	4.2	-3,214.19
FIDELITY US BOND INDEX	317,006.584	12.16	3,853,758.18	10.830	3,433,181.30	6,161.46	9.3	-420,576.88
Total: Invest Gr MF+ETF/ETN			5,419,066.25		4,995,275.18	7,299.88	13.5	-423,791.07
HY Tax MF + ETF/ETNs								
ARTISAN HIGH INCOME FUND	203,401.276	10.25	2,083,967.01	9.290	1,889,597.85	9,631.58	5.1	-194,369.16
Total: HY Tax MF + ETF/ETNs			2,083,967.01		1,889,597.85	9,631.58	5.1	-194,369.16
Total: Total Fixed Income			7,503,033.26		6,884,873.03	16,931.46	18.6	-618,160.23

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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	58.020	1,424,797.14	.00	3.9	-193,881.62
Total: REIT MF ETF/ETNs			1,618,678.76		1,424,797.14	.00	3.9	-193,881.62
Commodity MF ETF/ETN								
MAINSTAY CBRE GLOBAL INFRASTRU	85,880.103	13.67	1,173,981.05	13.450	1,155,087.39	.00	3.1	-18,893.66
Total: Commodity MF ETF/ETN			1,173,981.05		1,155,087.39	.00	3.1	-18,893.66
Total: Total Real Assets			2,792,659.81		2,579,884.53	.00	7.0	-212,775.28
Total Cash Eqv								
Money Market Funds								
FIRST AM GOVT OB FD CL Z	573,927.270	1.00	573,927.27	1.000	573,927.27	255.78	1.6	.00
Total: Money Market Funds			573,927.27		573,927.27	255.78	1.6	.00
Total: Total Cash Eqv			573,927.27		573,927.27	255.78	1.6	.00
Total			39,571,004.09		36,919,075.62	17,187.24	100.0	-2,651,928.47

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