

Singing River Health System Employees' Pension Plan Trust
Mark to Market Accounting Summary

One Month Ended Dec 31, 2021

Investment (\$000's)	Beginning Market Value	Net Additions/ Withdrawals	Interest/ Dividends/Fees	Gains/ Losses	Ending Market Value
Total	116,822	(1,065)	242	3,192	119,192
Cash	2,851	342	0	-	3,194
Cash in Mutual Fund Account	33	-	-	27	60
FCI Advisors Fixed Income	10,056	-	23	(45)	10,034
Regiment Capital ¹	251	-	-	-	251
Vanguard High Yield Corp Adm Fund	1,763	-	-	30	1,793
III Credit Opportunities Fund ²	3,961	(2,000)	-	5	1,966
Coho Partners	6,228	-	10	503	6,741
Schwab S&P 500 Index Fund	6,142	2,000	-	352	8,494
Sustainable Growth Advisers	5,216	-	1	158	5,376
Disciplined Growth Investors	5,930	-	-	261	6,191
Nuance Investmenents	5,943	(6,031)	1	92	5
Fidelity Mid Cap Index	3,010	4,000	-	268	7,279
Wells Fargo Special Small Cap Value	6,876	-	-	431	7,308
Westfield Capital	6,247	-	10	284	6,541
Vanguard Real Estate Index	5,091	-	-	495	5,586
Fidelity Total International Index	10,363	-	-	394	10,757
DFA International Small Cap Value	3,116	-	-	194	3,310
Fidelity Emerging Markets Index Prem	3,683	-	-	62	3,744
Invesco Opp Developing Markets	3,697	-	-	(68)	3,629
Gramercy Distressed Opportunities Fund II ²	1,594	-	-	(32)	1,562
Invesco Balanced Risk Allocation ⁵	5,936	-	-	(148)	5,788
Elliott International Ltd. ⁵	7,042	-	-	(70)	6,972
Invesco Mortgage Recovery Fund-Loans ⁴	162	-	-	-	162
Invesco US Income ³	5,413	-	-	-	5,413
Eastern Timberland Opportunities II ³	4,376	(197)	197	-	4,376
Eastern Timberland Opportunities III ³	841	820	-	(0)	1,661
Lord Abbet Short Duration Income	999	-	-	(0)	999

¹Valuation date: 9/30/2021 and taken from Mark to Market report previously provided by FiduciaryVest

²Valuation date: 12/31/2021 using estimated monthly investment performance

³Valuation date: 9/30/2021 asset prices quarterly

⁴Valuation date: 9/30/2021

⁵Valuation date: Beginning Market Value estimated based off of 9/30/2021 Market Value; Ending Market Value estimated based on estimated monthly investment performance

Withdrawals represent "Employee Benefit Payments" and Additions represent hospital contributions.

Fees represent investment management fees.

Beginning market value may vary from previous month ending market values due to adjustments made during current month.

All values are preliminary.