

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

One Month Ended
 March 31, 2022

Investment (\$000's)	Beginning Market Value	Net Additions/ Withdrawals	Interest/ Dividends/Fees	Gains/ Losses	Ending Market Value
Total	111,606	(1,085)	48	784	111,352
Cash	1,581	(286)	0	-	1,296
Cash in Mutual Fund Account	1,076	705	-	-	1,781
FCI Advisors Fixed Income	10,423	-	26	(294)	10,154
Regiment Capital ¹	251	-	-	-	251
Vanguard High Yield Corp Adm Fund	1,730	-	-	(12)	1,718
III Credit Opportunities Fund ²	1,963	-	-	12	1,975
Coho Partners	6,403	-	13	190	6,606
Schwab S&P 500 Index Fund	8,283	500	-	347	9,131
Sustainable Growth Advisers	4,624	-	2	109	4,735
Fidelity Mid Cap Index	10,969	-	-	280	11,248
Wells Fargo Special Small Cap Value	7,051	-	-	(21)	7,030
Westfield Capital	5,663	-	7	28	5,698
Vanguard Real Estate Index	4,940	(491)	-	312	4,762
Fidelity Total International Index	9,381	(759)	-	(18)	8,605
DFA International Small Cap Value	2,753	(252)	-	(12)	2,489
Fidelity Emerging Markets Index Prem	3,565	(255)	-	(104)	3,206
Invesco Opp Developing Markets	3,218	-	-	(158)	3,060
Gramercy Distressed Opportunities Fund II ²	1,648	-	-	-	1,648
Invesco Balanced Risk Allocation ²	5,942	-	-	-	5,942
Elliott International Ltd.	7,568	-	-	136	7,704
Invesco Mortgage Recovery Fund-Loans ⁴	162	-	-	-	162
Invesco US Income ³	5,150	-	-	-	5,150
Eastern Timberland Opportunities II ³	4,566	-	-	-	4,566
Eastern Timberland Opportunities III ³	1,711	-	-	-	1,711
Lord Abbet Short Duration Income	986	(249)	-	(11)	726

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

²Valuation date: 02/28/2022 using estimated monthly investment performance

³Valuation date: 12/31/2021 asset prices quarterly

⁴Valuation date: 9/30/2021

⁵Valuation date: Beginning Market Value estimated based off of 12/31/2021 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.