

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

One Month Ended
 May 31, 2022

Investment (\$000's)	Beginning Market Value	Net Additions/ Withdrawals	Interest/ Dividends/Fees	Gains/ Losses	Ending Market Value
Total	104,451	(72)	45	103	104,527
Cash	664	1,343	1	-	2,007
Cash in Mutual Fund Account	1,780	(1,750)	-	-	30
FCI Advisors Fixed Income	9,671	1,449	28	29	11,177
Regiment Capital ¹	251	-	-	-	251
Vanguard High Yield Corp Adm Fund	1,661	7	-	9	1,677
III Credit Opportunities Fund	198	(198)	-	(0)	-
Coho Partners	6,387	-	11	(1)	6,398
Schwab S&P 500 Index Fund	8,334	250	-	28	8,612
Sustainable Growth Advisers	4,178	-	4	(101)	4,080
Fidelity Mid Cap Index	10,383	-	-	7	10,391
Wells Fargo Special Small Cap Value	6,655	-	-	108	6,763
Westfield Capital	5,168	0	1	(108)	5,061
Vanguard Real Estate Index	4,562	-	-	(211)	4,352
Fidelity Total International Index	8,048	-	-	122	8,170
DFA International Small Cap Value	2,366	-	-	43	2,409
Fidelity Emerging Markets Index Prem	3,022	-	-	37	3,059
Invesco Opp Developing Markets	2,817	-	-	69	2,887
Gramercy Distressed Opportunities Fund II ²	1,648	-	-	-	1,648
Invesco Balanced Risk Allocation ²	5,802	(1,000)	-	58	4,860
Elliott International Ltd.	7,704	-	-	15	7,719
Invesco Mortgage Recovery Fund-Loans ⁴	157	-	-	-	157
Invesco US Income ³	5,453	-	-	-	5,453
Eastern Timberland Opportunities II ³	4,648	(176)	-	-	4,472
Eastern Timberland Opportunities III ³	2,175	-	-	-	2,175
Lord Abbet Short Duration Income	720	2	-	(2)	720

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

²Valuation date: 04/30/2022 using estimated monthly investment performance

³Valuation date: 03/31/2022 asset prices quarterly

⁴Valuation date: 03/31/2022

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.