

## Singing River Health System Employees' Pension Plan Trust

One Month Ended

## Mark to Market Accounting Summary

August 31, 2023

| Investment (\$000's)                                   | Beginning Market Value | Net Additions/<br>Withdrawals | Interest/ Dividends/Fees | Gains/ Losses | Ending Market Value |
|--|------------------------|-------------------------------|--------------------------|---------------|---------------------|
| <b>Total</b>   | 97,725                 | (1,191)                       | 114                      | (2,238)       | 94,409              |
| Cash   | 3,233                  | (652)                         | 10                       | -             | 2,591               |
| Cash in Mutual Fund Account                            | 0                      | 9                             | -                        | -             | 10                  |
| FCI Advisors Fixed Income                              | 12,126                 | (0)                           | 35                       | (104)         | 12,057              |
| Regiment Capital <sup>1</sup>                          | 42                     | -                             | -                        | -             | 42                  |
| Vanguard High Yield Corp Adm Fund                      | 948                    | -                             | -                        | 1             | 949                 |
| Coho Partners  | 6,583                  | (0)                           | 14                       | (284)         | 6,312               |
| Schwab S&P 500 Index Fund                              | 10,722                 | (251)                         | -                        | (172)         | 10,299              |
| FCI Advisors Select Growth Equity                      | 4,744                  | (0)                           | 4                        | (46)          | 4,702               |
| Fidelity Mid Cap Index                                 | 11,681                 | -                             | -                        | (403)         | 11,278              |
| Westfield Capital                                      | 3,602                  | (0)                           | 2                        | (139)         | 3,466               |
| Vanguard Real Estate Index                             | 2,048                  | -                             | -                        | (67)          | 1,981               |
| Fidelity Total International Index                     | 8,444                  | -                             | -                        | (362)         | 8,082               |
| DFA International Small Cap Value                      | 2,326                  | (248)                         | -                        | (64)          | 2,013               |
| Fidelity Emerging Markets Index Prem                   | 3,372                  | -                             | -                        | (215)         | 3,157               |
| DFA US Small Cap I                                     | 4,536                  | -                             | 1                        | (152)         | 4,383               |
| Invesco Opp Developing Markets                         | 3,181                  | -                             | -                        | (231)         | 2,950               |
| Gramercy Distressed Opportunities Fund II <sup>2</sup> | 1,464                  | -                             | -                        | -             | 1,464               |
| Elliott International Ltd.                             | 6,358                  | -                             | -                        | -             | 6,358               |
| Invesco Mortgage Recovery Fund-Loans <sup>4</sup>      | 15                     | -                             | -                        | -             | 15                  |
| Invesco US Income                                      | 5,290                  | -                             | -                        | -             | 5,290               |
| Eastern Timberland Opportunities II <sup>3</sup>       | 4,025                  | -                             | -                        | -             | 4,025               |
| Eastern Timberland Opportunities III <sup>3</sup>      | 2,985                  | (48)                          | 48                       | -             | 2,985               |

<sup>1</sup>Valuation date: 06/30/2023<sup>2</sup>Valuation date: 06/30/2023 using estimated monthly investment performance<sup>3</sup>Valuation date: 06/30/2023 asset prices quarterly<sup>4</sup>Valuation date: 03/31/2023

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.