

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

One Month Ended
 January 31, 2022

Investment (\$000's)	Beginning Market Value	Net Additions/ Withdrawals	Interest/ Dividends/Fees	Gains/ Losses	Ending Market Value
Total	119,846	(1,141)	32	(4,402)	114,060
Cash	3,192	(994)	0	-	2,197
Cash in Mutual Fund Account	59	1,000	-	-	1,059
FCI Advisors Fixed Income	10,034	(53)	23	(258)	9,746
Regiment Capital ¹	251	-	-	-	251
Vanguard High Yield Corp Adm Fund	1,793	-	-	(48)	1,745
III Credit Opportunities Fund ²	1,977	-	-	-	2,003
Coho Partners	6,741	(10)	8	(213)	6,526
Schwab S&P 500 Index Fund	8,494	500	-	(455)	8,539
Sustainable Growth Advisers	5,376	(29)	1	(434)	4,913
Disciplined Growth Investors	6,191	(6,037)	-	(154)	-
Nuance Investmenents	5	(5)	0	-	0
Fidelity Mid Cap Index	7,279	4,500	-	(732)	11,047
Wells Fargo Special Small Cap Value	7,308	-	-	(335)	6,972
Westfield Capital	6,541	(12)	0	(784)	5,745
Vanguard Real Estate Index	5,586	-	-	(456)	5,129
Fidelity Total International Index	10,757	-	-	(315)	10,442
DFA International Small Cap Value	3,310	-	-	(56)	3,254
Fidelity Emerging Markets Index Prem	3,744	-	-	(9)	3,735
Invesco Opp Developing Markets	3,629	-	-	(128)	3,501
Gramercy Distressed Opportunities Fund II ²	1,622	-	-	-	1,589
Invesco Balanced Risk Allocation ⁵	6,079	-	-	(18)	5,940
Elliott International Ltd. ⁵	7,327	-	-	-	7,180
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	1,676	-	-	-	1,676
Lord Abbet Short Duration Income	999	-	-	(5)	993

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: 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.