## Singing River Health System Employees' Pension Plan Trust

## Mark to Market Accounting Summary

One Month Ended September 30, 2022

Total   97,801   1,921   42   (6,013)			Net Additions/			
Cash   1,844   2,143   4   -	tment (\$000's)	Beginning Market Value		Interest/ Dividends/Fees	Gains/ Losses	<b>Ending Market Value</b>
Cash in Mutual Fund Account   533   (320)   -   -	ı	97,801	1,921	42	(6,013)	93,644
FCI Advisors Fixed Income  11,075 - 29 (535)  Regiment Capital¹ 251 (61)  Vanguard High Yield Corp Adm Fund 1,618 (61)  Coho Partners 6,287 - 12 (473)  Schwab S&P 500 Index Fund 8,278 (762)  Sustainable Growth Advisers 1 - 0 - (762)  Sustainable Growth Equity 3,862 - 2 (395)  Fidelity Mid Cap Index 9,648 (892)  Allspring Special U.S. Small Cap Value Equity 5,910 (663)  Westfield Capital 5,051 - 7 (419)  Vanguard Real Estate Index 7,202 (725)  DFA International Index 7,202 (725)  DFA International Small Cap Value 1,907 (324)  Invesco Opp Developing Markets 2,724 (276)  Gramercy Distressed Opportunities Fund It² 1,588 (92)  Invesco Mortgage Recovery Fund-Loans⁴ 157		1,844	2,143	4	-	3,991
Regiment Capital*  251	in Mutual Fund Account	533	(320)	-	-	213
Vanguard High Yield Corp Adm Fund	dvisors Fixed Income	11,075	-	29	(535)	10,568
Coho Partners	ment Capital <sup>1</sup>	251	-	-	-	90
Schwab S&P 500 Index Fund   8,278   -   -   (762)	uard High Yield Corp Adm Fund	1,618	-	-	(61)	1,557
Sustainable Growth Advisers   1	Partners	6,287	-	12	(473)	5,827
FCI Advisors Select Growth Equity  3,862  - 2 (395)  Fidelity Mid Cap Index  9,648 (892)  Allspring Special U.S. Small Cap Value Equity  5,910 - (663)  Westfield Capital  Vanguard Real Estate Index  3,867 (496)  Fidelity Total International Index  7,202 (725)  DFA International Small Cap Value  1,907 - (190)  Fidelity Emerging Markets Index Prem  2,850 (324)  Invesco Opp Developing Markets  2,724 (276)  Gramercy Distressed Opportunities Fund II <sup>2</sup> 1,588  Invesco Balanced Risk Allocation <sup>2</sup> 3,507 92  Invesco Mortgage Recovery Fund-Loans <sup>4</sup> 157	ab S&P 500 Index Fund	8,278	-	-	(762)	7,516
Social   S	ainable Growth Advisers	1	-	0	-	1
Allspring Special U.S. Small Cap Value Equity   5,910   -   -   (663)	dvisors Select Growth Equity	3,862	-	2	(395)	3,470
Vanguard Real Estate Index   3,867   -   (419)	ity Mid Cap Index	9,648	-	-	(892)	8,756
Vanguard Real Estate Index   3,867   -   -   (496)	ring Special U.S. Small Cap Value Equity	5,910	-	-	(663)	5,247
Fidelity Total International Index   7,202   -   -   (725)	field Capital	5,051	-	7	(419)	4,638
DFA International Small Cap Value	guard Real Estate Index	3,867	-	-	(496)	3,370
Fidelity Emerging Markets Index Prem   2,850   -   -   (324)     Invesco Opp Developing Markets   2,724   -   -   (276)     Gramercy Distressed Opportunities Fund II <sup>2</sup>   1,588   -   -   -     Invesco Balanced Risk Allocation <sup>2</sup>   3,507   -   -   -     Elliott International Ltd.   7,687   -   -   92     Invesco Mortgage Recovery Fund-Loans <sup>4</sup>   157   -   -	ity Total International Index	7,202	-	-	(725)	6,477
Invesco Opp Developing Markets   2,724   -   -   (276)	International Small Cap Value	1,907	-	-	(190)	1,718
Camercy Distressed Opportunities Fund II <sup>2</sup>	ity Emerging Markets Index Prem	2,850	-	-	(324)	2,526
Invesco Balanced Risk Allocation <sup>2</sup>   3,507   -   -   -	sco Opp Developing Markets	2,724	-	-	(276)	2,448
Elliott International Ltd. 7,687 92 Invesco Mortgage Recovery Fund-Loans <sup>4</sup> 157	nercy Distressed Opportunities Fund II²	1,588	-	-	-	1,588
Invesco Mortgage Recovery Fund-Loans <sup>4</sup> 157  -  -	sco Balanced Risk Allocation <sup>2</sup>	3,507	-	-	-	3,562
	t International Ltd.	7,687	-	-	92	7,779
Invested IIS Income <sup>3</sup> 5 796 - (12) 100	sco Mortgage Recovery Fund-Loans <sup>4</sup>	157	-	-	-	157
	sco US Income <sup>3</sup>	5,796	-	(12)	109	5,893
Eastern Timberland Opportunities II <sup>3</sup> 3,700	ern Timberland Opportunities II <sup>3</sup>	3,700	-	-	-	3,700
Eastern Timberland Opportunities III <sup>3</sup> 2,245 306	ern Timberland Opportunities III <sup>3</sup>	2,245	306	-	-	2,552
Lord Abbet Short Duration Income 212 (209) - (2)	Abbet Short Duration Income	212	(209)	-	(2)	-

<sup>1</sup>Valuation date: 06/30/2022

<sup>2</sup>Valuation date: 08/31/2022 using estimated monthly investment performance

<sup>3</sup>Valuation date: 06/30/2022 asset prices quarterly

<sup>4</sup>Valuation 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.