

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

One Month Ended
 February 28, 2022

Investment (\$000's)	Beginning Market Value	Net Additions/ Withdrawals	Interest/ Dividends/Fees	Gains/ Losses	Ending Market Value
Total	114,366	(1,040)	37	(1,815)	111,548
Cash	2,195	(612)	0	-	1,584
Cash in Mutual Fund Account	1,058	19	-	-	1,077
FCI Advisors Fixed Income	9,746	803	21	(146)	10,423
Regiment Capital ¹	251	-	-	-	251
Vanguard High Yield Corp Adm Fund	1,745	-	-	(15)	1,730
Ill Credit Opportunities Fund ²	1,999	-	-	(39)	1,961
Coho Partners	6,526	-	12	(135)	6,403
Schwab S&P 500 Index Fund	8,539	-	-	(256)	8,283
Sustainable Growth Advisers	4,913	19	2	(311)	4,624
Disciplined Growth Investors	-	-	-	-	-
Nuance Investments	0	-	-	-	0
Fidelity Mid Cap Index	11,047	-	-	(78)	10,969
Wells Fargo Special Small Cap Value	6,972	-	-	78	7,051
Westfield Capital	5,745	-	2	(84)	5,663
Vanguard Real Estate Index	5,129	-	-	(189)	4,940
Fidelity Total International Index	10,442	(762)	-	(299)	9,381
DFA International Small Cap Value	3,254	(507)	-	6	2,753
Fidelity Emerging Markets Index Prem	3,735	-	-	(170)	3,565
Invesco Opp Developing Markets	3,501	-	-	(190)	3,311
Gramercy Distressed Opportunities Fund II ²	1,621	-	-	(49)	1,572
Invesco Balanced Risk Allocation ⁵	5,901	-	-	-	5,901
Elliott International Ltd.	7,500	-	-	68	7,568
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	993	-	-	(8)	986

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.