

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

One Month Ended February 29, 2016

In (\$ 000's)	Cash Flow Items:						Investment Performance:					
	Beginning Market Value	Deposits	Withdrawals	Net Transfers	Expenses	Net Cash Flow	Income	Realized Gain/(Loss)	Unrealized Gain/(Loss)	Asset Value Change	Net Performance	Ending Market Value
Total Fund	\$ 130,738	\$ 28	\$ (1,265)	\$ (0)	\$ (83)	\$ (1,319)	\$ 78	\$ (241)	\$ 179	\$ (62)	\$ 16	\$ 129,434
Shroders Commodities	\$ 3,027	-	-	(0)	(2)	(2)	1	(107)	22	(85)	(84)	\$ 2,940
Invesco Balanced Risk	\$ 6,957	-	-	(0)	(5)	(6)	0	0	56	56	56	\$ 7,007
Janus Capital	\$ 6,152	-	-	(0)	(4)	(4)	8	-	26	26	34	\$ 6,183
Wedge Capital	\$ 5,204	-	-	(0)	(11)	(11)	11	(5)	77	72	83	\$ 5,276
Disciplined Growth Investors	\$ 5,766	-	-	(0)	-	(0)	14	(3)	94	91	105	\$ 5,870
Westfield	\$ 10,038	1	-	(0)	-	1	6	(121)	(41)	(162)	(156)	\$ 9,883
Gramercy	\$ 3,017	-	-	(0)	-	(0)	-	-	97	97	97	\$ 3,114
Transamerica Fixed Income	\$ 18,709	27	(1,265)	-	(43)	(1,281)	-	-	82	82	82	\$ 17,510
Barrow Hanley	\$ 6,135	-	-	(0)	(12)	(13)	0	-	(56)	(56)	(56)	\$ 6,066
Cash	\$ 3,240	-	-	5	(5)	(0)	3	-	-	-	3	\$ 3,242
Pointer LP1	\$ 1,491	-	-	(1)	-	(1)	-	-	-	-	-	\$ 1,491
Bradford & Marzec	\$ 6,482	-	-	(0)	-	(0)	34	(5)	11	6	40	\$ 6,522
Private Advisors*	\$ 224	-	-	(22)	-	(22)	0	-	-	-	0	\$ 202
Aetos Capital	\$ 9,635	-	-	(1)	-	(1)	0	-	(270)	(270)	(270)	\$ 9,365
Invesco Accounts*	\$ 12,021	-	-	(24)	-	(24)	0	-	-	-	0	\$ 11,997
First Eagle Overseas	\$ 6,174	-	-	(0)	-	(0)	-	-	106	106	106	\$ 6,280
Regiment Capital*	\$ 1,255	-	-	(0)	-	(0)	0	-	-	-	0	\$ 1,255
Lazard Emerging Mkts	\$ 1,978	-	-	(0)	-	(0)	-	-	(25)	(25)	(25)	\$ 1,954
Elliott Management	\$ 4,270	-	-	(0)	-	(0)	-	-	-	-	-	\$ 4,270
Timberland Investment Resources*	\$ 5,315	-	-	(0)	-	(0)	-	-	-	-	-	\$ 5,315
Distributed Cash1	\$ 13,648	-	-	45	-	45	\$0	\$0	\$0	-	-	\$ 13,693

*Investment appreciation/depreciation for February not yet available. Market values are based on latest available prices.
1 90% of Pointer value was redeemed as of 12/31/15 and received in January 2016. It is shown in "Distributed Cash".

Deposits represent "Benefit Payment Credits"

Withdrawals represent "Employee Benefit Payments"

Transfers represent cash transferred among accounts as a result of investment distributions and Trustmark fees.

Expenses represent fees paid to managers/funds or custodian.

Beginning market value may vary from previous month ending market values due to adjustments made during current month.

Benefit payments	\$ 1,264,673	Paid from Transamerica account
Expenses		
Schroders	\$ 2,059	investment management fee
Invesco Balanced Risk	\$ 5,174	investment management fee
Janus Capital	\$ 3,842	investment management fee
Wedge Capital	\$ 10,709	investment management fee
Transamerica	\$ 35,367	admin service fee
Transamerica	\$ 7,750	legal fee
Trustmark	\$ 5,437	custody fees