

UFCW UNIONS & PARTICIPATING EMPLOYERS
PENSION FUND
SUMMARY OF ACTIVITY
JANUARY 01, 2017 to JUNE 30, 2017

<u>MANAGERS</u>	<u>BALANCE 1/1/2017</u>	<u>RECEIPTS</u>	<u>INTER A/C TRANSFERS</u>	<u>EXPENSES</u>	<u>INVESTMENT RETURN</u>	<u>BALANCE 6/30/2017</u>	<u>%</u>
WEDGE	13,323,256	0	1,000,000	0	889,679	13,212,935	11.6%
BOYD WATTERSON GSA ¹	2,734,843	0	0	0	96,713	2,831,556	2.5%
SBH	4,884,172	0	0	0	86,964	4,971,135	4.4%
AMERICAN REALTY ¹	8,822,190	0	2,500,000	0	234,523	6,556,713	5.8%
PRINCIPAL ¹	11,128,980	0	1,000,000	0	422,254	10,551,234	9.3%
LOOMIS HY ¹	5,270,783	0	0	0	311,970	5,582,753	4.9%
WINSLOW ¹	6,543,877	0	1,500,000	0	462,007	5,505,884	4.8%
WESTFIELD	6,425,571	0	0	0	1,109,632	7,535,203	6.6%
LOOMIS-SMID ¹	10,805,383	0	0	0	854,199	11,659,582	10.2%
ENTRUST CAP DIVERSIFIED ¹	11,730,658	0	5,989,045	0	91,289	5,832,902	5.1%
ENTRUST CAP DIVERSIFIED, CI X ¹	0	0	485,019	0	3,498	488,517	0.4%
ENTRUST SPECIAL OP III ¹	3,062,670	0	817,280	0	131,921	4,011,871	3.5%
WELLINGTON TRUST ¹	5,243,662	0	0	0	568,238	5,811,900	5.1%
JOHNSTON ¹	7,852,055	0	0	0	1,662,345	9,514,400	8.4%
CHARTWELL	5,080,699	0	0	0	115,264	5,195,963	4.6%
CORBIN ERISA OPPORTUNITY ¹	0	0	11,000,000	0	266,102	11,266,102	9.9%
SENTINEL REAL ESTATE FUND ¹	2,782,460	0	0	0	86,945	2,869,405	2.5%
CASH RESERVES	2,350,350	4,578,575	313,254	6,254,209	4,506	365,969	0.3%
TOTAL	108,041,609	4,578,575	0	6,254,209	7,398,048	113,764,024	100.0%

¹ Assets not under custody of PNC

Values obtained from IPS

PNC BANK