

UFCW UNIONS & PARTICIPATING EMPLOYERS
PENSION FUND
SUMMARY OF ACTIVITY
JANUARY 01, 2017 to SEPTEMBER 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 9/30/2017</u>	<u>%</u>
WEDGE	13,323,256	0	1,000,000	0	1,713,536	14,036,792	12.0%
BOYD WATTERSON GSA ¹	2,734,843	0	0	0	96,713	2,831,556	2.4%
SBH	4,884,172	0	0	0	119,367	5,003,539	4.3%
AMERICAN REALTY ¹	8,822,190	0	2,500,000	0	234,523	6,556,713	5.6%
PRINCIPAL ¹	11,128,980	0	1,000,000	0	422,254	10,551,234	9.0%
LOOMIS HY ¹	5,270,783	0	0	0	311,970	5,582,753	4.8%
WINSLOW ¹	6,543,877	0	1,500,000	0	462,007	5,505,884	4.7%
WESTFIELD	6,425,571	0	125,000	0	1,560,772	7,861,344	6.7%
LOOMIS-SMID ¹	10,805,383	0	0	0	854,199	11,659,582	10.0%
ENTRUST CAP DIVERSIFIED ¹	11,730,658	0	5,989,045	0	91,289	5,832,902	5.0%
ENTRUST CAP DIVERSIFIED, CI X ¹	0	0	485,019	0	3,498	488,517	0.4%
ENTRUST SPECIAL OP III ^{1 2}	3,062,670	0	1,814,760	0	131,921	5,009,351	4.3%
WELLINGTON TRUST ¹	5,243,662	0	0	0	568,238	5,811,900	5.0%
JOHNSTON ¹	7,852,055	0	0	0	1,662,345	9,514,400	8.1%
CHARTWELL	5,080,699	0	150,000	0	190,778	5,121,477	4.4%
HAMILTON LANE ³	0	0	544,351	0	0	544,351	0.5%
CORBIN ERISA OPPORTUNITY ¹	0	0	11,000,000	0	266,102	11,266,102	9.6%
SENTINEL REAL ESTATE FUND ¹	2,782,460	0	0	0	86,945	2,869,405	2.4%
CASH RESERVES	2,350,350	10,039,252	1,580,085	9,707,552	7,601	1,109,566	0.9%
TOTAL	108,041,610	10,039,252	0	9,707,552	8,784,059	117,157,368	100.0%

PNC BANK

¹ Assets not under custody of PNC