

Laborers' & Retirement Board Employees' Annuity & Benefit Fund of Chicago

Hedge Fund Performance Detail - Net of Fees

| | Market Value (\$) | % of Portfolio | Policy % | Net of Fees - Ending March 31, 2011 | | | | | | | Inception | |
|---|----------------------|-------------------|-----------|-------------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|---------------|---------------|
| | | | | 3 Mo (%) | 2010 (%) | 2009 (%) | 2008 (%) | 2007 (%) | 2006 (%) | 2005 (%) | Return (%) | Since |
| Hedge Funds | 56,919,832 | 3.9 | -- | 2.0 | 10.9 | -- | -- | -- | -- | -- | 10.5 | Oct-09 |
| <i>HFRI Fund of Funds Composite Index</i> | | | | 0.9 | 5.7 | 11.5 | -21.4 | 10.3 | 10.4 | 7.5 | 5.4 | Oct-09 |
| Dorchester Capital | 28,149,154 | 1.9 | | 1.9 | 7.9 | -- | -- | -- | -- | -- | 8.5 | Oct-09 |
| <i>HFRI Fund of Funds Composite Index</i> | | | | 0.9 | 5.7 | 11.5 | -21.4 | 10.3 | 10.4 | 7.5 | 5.4 | Oct-09 |
| Entrust Capital | 28,770,677 | 2.0 | | 2.0 | 11.0 | -- | -- | -- | -- | -- | 14.3 | Oct-09 |
| <i>HFRI Fund of Funds Composite Index</i> | | | | 0.9 | 5.7 | 11.5 | -21.4 | 10.3 | 10.4 | 7.5 | 5.4 | Oct-09 |
| <i>Credit Suisse Multi-Strategy</i> | | | | 4.2 | 9.3 | 24.6 | -23.6 | 10.1 | 14.5 | 7.5 | 11.4 | Oct-09 |

