

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 June 30, 2011							Inception	
				3 Mo (%)	2010 (%)	2009 (%)	2008 (%)	2007 (%)	2006 (%)	2005 (%)	Return (%)	Since
Hedge Funds	56,533,458	3.9	4.0	-0.7	10.9	--	--	--	--	--	8.5	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				-1.2	5.7	11.5	-21.4	10.3	10.4	7.5	3.9	Oct-09
Dorchester Capital	28,075,550	2.0		-0.3	7.9	--	--	--	--	--	7.1	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				-1.2	5.7	11.5	-21.4	10.3	10.4	7.5	3.9	Oct-09
Entrust Capital	28,457,908	2.0		-1.1	11.0	--	--	--	--	--	11.4	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				-1.2	5.7	11.5	-21.4	10.3	10.4	7.5	3.9	Oct-09
<i>Credit Suisse Multi-Strategy</i>				0.2	9.3	24.6	-23.6	10.1	14.5	7.5	9.8	Oct-09

