

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 September 30, 2011							Inception	
				3 Mo (%)	2010 (%)	2009 (%)	2008 (%)	2007 (%)	2006 (%)	2005 (%)	Return (%)	Since
Hedge Funds	52,888,524	4.3	4.0	-6.4	10.9	--	--	--	--	--	3.9	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				-5.0	5.7	11.5	-21.4	10.3	10.4	7.5	0.8	Oct-09
Dorchester Capital	26,676,984	2.2		-5.0	7.9	--	--	--	--	--	3.5	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				-5.0	5.7	11.5	-21.4	10.3	10.4	7.5	0.8	Oct-09
Entrust Capital	26,211,539	2.1		-7.9	11.0	--	--	--	--	--	5.5	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				-5.0	5.7	11.5	-21.4	10.3	10.4	7.5	0.8	Oct-09
<i>Credit Suisse Multi-Strategy</i>				-3.7	9.3	24.6	-23.6	10.1	14.5	7.5	6.5	Oct-09