

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, 2013								Inception	
				3 Mo (%)	2012 (%)	2011 (%)	2010 (%)	2009 (%)	2008 (%)	2007 (%)	Return (%)	Since	
Hedge Funds	116,578,434	8.6	8.0	1.0	5.2	-3.2	10.9	--	--	--	5.3	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				0.0	4.8	-5.7	5.7	11.5	-21.4	10.3	2.5	Oct-09	
Entrust Special OP Fd II	2,839,747	0.2		5.2	12.0	--	--	--	--	--	11.3	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				-1.4	15.6	4.4	15.2	57.5	-26.4	2.2	10.2	Nov-11	
Pluscios Mgmt LLC	10,227,600	0.8		1.0	--	--	--	--	--	--	2.3	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				0.0	4.8	-5.7	5.7	11.5	-21.4	10.3	1.2	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				0.7	11.2	1.8	9.3	24.6	-23.6	10.1	1.7	Feb-13	
Rock Creek Fund	16,496,274	1.2		1.5	--	--	--	--	--	--	3.1	Mar-13	
<i>HFRI Fund of Funds Composite Index</i>				0.0	4.8	-5.7	5.7	11.5	-21.4	10.3	0.9	Mar-13	
<i>Credit Suisse Multi-Strategy</i>				0.7	11.2	1.8	9.3	24.6	-23.6	10.1	1.3	Mar-13	
Stenham Asset Management	13,286,408	1.0		-0.9	--	--	--	--	--	--	2.2	Oct-12	
<i>HFRI Macro (Total) Index</i>				-2.2	-0.1	-4.2	8.1	4.3	4.8	11.1	-1.8	Oct-12	
<i>Credit Suisse Hedge Global Macro</i>				-0.8	4.6	6.4	13.5	11.5	-4.6	17.4	2.6	Oct-12	
Balestra	13,509,833	1.0		1.5	--	--	--	--	--	--	3.9	Nov-12	
<i>HFRI Macro (Total) Index</i>				-2.2	-0.1	-4.2	8.1	4.3	4.8	11.1	0.0	Nov-12	
Dorchester Capital	30,315,412	2.2		1.1	4.2	-1.7	7.9	--	--	--	5.4	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				0.0	4.8	-5.7	5.7	11.5	-21.4	10.3	2.5	Oct-09	
Entrust Capital	29,903,160	2.2		0.9	7.3	-4.7	11.0	--	--	--	6.6	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				0.0	4.8	-5.7	5.7	11.5	-21.4	10.3	2.5	Oct-09	
<i>Credit Suisse Multi-Strategy</i>				0.7	11.2	1.8	9.3	24.6	-23.6	10.1	7.8	Oct-09	

