

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, 2013								Inception	
				3 Mo (%)	2012 (%)	2011 (%)	2010 (%)	2009 (%)	2008 (%)	2007 (%)	Return (%)	Since	
Hedge Funds	119,212,007	8.5	8.0	1.8	5.2	-3.2	10.9	--	--	--	5.5	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				1.7	4.8	-5.7	5.7	11.5	-21.4	10.3	2.7	Oct-09	
Entrust Special OP Fd II	3,674,445	0.3		9.5	12.0	--	--	--	--	--	15.1	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				2.3	15.6	4.4	15.2	57.5	-26.4	2.2	10.1	Nov-11	
Pluscios Mgmt LLC	10,485,072	0.8		2.5	--	--	--	--	--	--	4.9	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				1.7	4.8	-5.7	5.7	11.5	-21.4	10.3	2.9	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				2.7	11.2	1.8	9.3	24.6	-23.6	10.1	4.4	Feb-13	
Rock Creek Fund	16,986,912	1.2		3.0	--	--	--	--	--	--	6.2	Mar-13	
<i>HFRI Fund of Funds Composite Index</i>				1.7	4.8	-5.7	5.7	11.5	-21.4	10.3	2.6	Mar-13	
<i>Credit Suisse Multi-Strategy</i>				2.7	11.2	1.8	9.3	24.6	-23.6	10.1	4.1	Mar-13	
Stenham Asset Management	13,167,480	0.9		-0.9	--	--	--	--	--	--	1.3	Oct-12	
<i>HFRI Macro (Total) Index</i>				-1.3	-0.1	-4.2	8.1	4.3	4.8	11.1	-3.1	Oct-12	
<i>Credit Suisse Hedge Global Macro</i>				0.2	4.6	6.4	13.5	11.5	-4.6	17.4	2.8	Oct-12	
Balestra	13,450,853	1.0		-0.4	--	--	--	--	--	--	3.5	Nov-12	
<i>HFRI Macro (Total) Index</i>				-1.3	-0.1	-4.2	8.1	4.3	4.8	11.1	-1.3	Nov-12	
Dorchester Capital	30,750,520	2.2		1.4	4.2	-1.7	7.9	--	--	--	5.4	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				1.7	4.8	-5.7	5.7	11.5	-21.4	10.3	2.7	Oct-09	
Entrust Capital	30,696,725	2.2		2.7	7.3	-4.7	11.0	--	--	--	6.8	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				1.7	4.8	-5.7	5.7	11.5	-21.4	10.3	2.7	Oct-09	
<i>Credit Suisse Multi-Strategy</i>				2.7	11.2	1.8	9.3	24.6	-23.6	10.1	8.0	Oct-09	

