

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 December 31, 2013								Inception	
				3 Mo (%)	2013 (%)	2012 (%)	2011 (%)	2010 (%)	2009 (%)	2008 (%)	Return (%)	Since	
Hedge Funds	125,176,506	8.6	8.0	4.7	11.6	5.2	-3.2	10.9	--	--	6.3	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				3.7	9.0	4.8	-5.7	5.7	11.5	-21.4	3.4	Oct-09	
Entrust Special OP Fd II	4,421,408	0.3		8.9	27.4	12.0	--	--	--	--	17.8	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				3.5	7.4	15.6	4.4	15.2	57.5	-26.4	10.6	Nov-11	
Pluscios Mgmt LLC	10,830,989	0.7		3.3	--	--	--	--	--	--	8.3	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				3.7	9.0	4.8	-5.7	5.7	11.5	-21.4	6.7	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				4.3	11.2	11.2	1.8	9.3	24.6	-23.6	9.0	Feb-13	
Rock Creek Fund	17,862,405	1.2		5.2	--	--	--	--	--	--	11.6	Mar-13	
<i>HFRI Fund of Funds Composite Index</i>				3.7	9.0	4.8	-5.7	5.7	11.5	-21.4	6.4	Mar-13	
<i>Credit Suisse Multi-Strategy</i>				4.3	11.2	11.2	1.8	9.3	24.6	-23.6	8.6	Mar-13	
Stenham Asset Management	13,633,707	0.9		3.5	4.5	--	--	--	--	--	3.9	Oct-12	
<i>HFRI Macro (Total) Index</i>				1.8	-0.4	-0.1	-4.2	8.1	4.3	4.8	-1.1	Oct-12	
<i>Credit Suisse Hedge Global Macro</i>				2.8	4.3	4.6	6.4	13.5	11.5	-4.6	4.5	Oct-12	
Balestra	14,129,104	1.0		5.0	8.9	--	--	--	--	--	7.4	Nov-12	
<i>HFRI Macro (Total) Index</i>				1.8	-0.4	-0.1	-4.2	8.1	4.3	4.8	0.4	Nov-12	
Dorchester Capital	32,325,981	2.2		5.1	14.2	4.2	-1.7	7.9	--	--	6.3	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				3.7	9.0	4.8	-5.7	5.7	11.5	-21.4	3.4	Oct-09	
Entrust Capital	31,972,911	2.2		4.2	10.9	7.3	-4.7	11.0	--	--	7.5	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				3.7	9.0	4.8	-5.7	5.7	11.5	-21.4	3.4	Oct-09	
<i>Credit Suisse Multi-Strategy</i>				4.3	11.2	11.2	1.8	9.3	24.6	-23.6	8.6	Oct-09	

