

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 March 31, 2014								Inception	
				3 Mo (%)	2013 (%)	2012 (%)	2011 (%)	2010 (%)	2009 (%)	2008 (%)	Return (%)	Since	
<b>Hedge Funds</b>	<b>126,737,514</b>	<b>8.8</b>	<b>8.0</b>	<b>0.8</b>	<b>11.6</b>	<b>5.2</b>	<b>-3.2</b>	<b>10.9</b>	<b>--</b>	<b>--</b>	<b>6.1</b>	<b>Oct-09</b>	
<i>HFRI Fund of Funds Composite Index</i>				0.6	9.0	4.8	-5.7	5.7	11.5	-21.4	3.4	Oct-09	
Entrust Special OP Fd II	5,024,136	0.3		2.3	27.4	12.0	--	--	--	--	16.9	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				3.0	7.4	15.6	4.4	15.2	57.5	-26.4	10.8	Nov-11	
Pluscios Mgmt LLC	11,043,778	0.8		2.0	--	--	--	--	--	--	8.9	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				0.6	9.0	4.8	-5.7	5.7	11.5	-21.4	6.2	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				2.0	11.2	11.2	1.8	9.3	24.6	-23.6	9.4	Feb-13	
Rock Creek Fund	17,926,831	1.2		0.4	--	--	--	--	--	--	11.1	Mar-13	
<i>HFRI Fund of Funds Composite Index</i>				0.6	9.0	4.8	-5.7	5.7	11.5	-21.4	6.4	Mar-13	
<i>Credit Suisse Multi-Strategy</i>				2.0	11.2	11.2	1.8	9.3	24.6	-23.6	9.8	Mar-13	
Stenham Asset Management	13,344,261	0.9		-2.1	4.5	--	--	--	--	--	1.8	Oct-12	
<i>HFRI Macro (Total) Index</i>				-0.3	-0.4	-0.1	-4.2	8.1	4.3	4.8	-1.1	Oct-12	
<i>Credit Suisse Hedge Global Macro</i>				-0.6	4.3	4.6	6.4	13.5	11.5	-4.6	3.3	Oct-12	
Balestra	13,857,132	1.0		-1.9	8.9	--	--	--	--	--	4.6	Nov-12	
<i>HFRI Macro (Total) Index</i>				-0.3	-0.4	-0.1	-4.2	8.1	4.3	4.8	0.1	Nov-12	
Dorchester Capital	32,959,215	2.3		2.0	14.2	4.2	-1.7	7.9	--	--	6.4	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				0.6	9.0	4.8	-5.7	5.7	11.5	-21.4	3.4	Oct-09	
Entrust Capital	32,582,161	2.3		1.9	10.9	7.3	-4.7	11.0	--	--	7.5	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				0.6	9.0	4.8	-5.7	5.7	11.5	-21.4	3.4	Oct-09	
<i>Credit Suisse Multi-Strategy</i>				2.0	11.2	11.2	1.8	9.3	24.6	-23.6	8.6	Oct-09	

