

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, 2014								Inception	
				3 Mo (%)	2013 (%)	2012 (%)	2011 (%)	2010 (%)	2009 (%)	2008 (%)	Return (%)	Since	
Hedge Funds	128,740,131	8.9	8.0	1.4	11.6	5.2	-3.2	10.9	--	--	6.1	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				1.5	9.0	4.8	-5.7	5.7	11.5	-21.4	3.5	Oct-09	
Entrust Special OP Fd II	5,433,668	0.4		3.3	27.4	12.0	--	--	--	--	16.6	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				2.6	7.4	15.6	4.4	15.2	57.5	-26.4	10.8	Nov-11	
Pluscios Mgmt LLC	11,222,529	0.8		1.6	--	--	--	--	--	--	8.5	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				1.5	9.0	4.8	-5.7	5.7	11.5	-21.4	6.2	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				0.9	11.2	11.2	1.8	9.3	24.6	-23.6	8.4	Feb-13	
Rock Creek Fund	18,200,354	1.3		1.5	--	--	--	--	--	--	10.1	Mar-13	
<i>HFRI Fund of Funds Composite Index</i>				1.5	9.0	4.8	-5.7	5.7	11.5	-21.4	6.4	Mar-13	
<i>Credit Suisse Multi-Strategy</i>				0.9	11.2	11.2	1.8	9.3	24.6	-23.6	8.6	Mar-13	
Stenham Asset Management	13,193,454	0.9		-1.1	4.5	--	--	--	--	--	0.8	Oct-12	
<i>HFRI Macro (Total) Index</i>				1.3	-0.4	-0.1	-4.2	8.1	4.3	4.8	-0.2	Oct-12	
<i>Credit Suisse Hedge Global Macro</i>				1.6	4.3	4.6	6.4	13.5	11.5	-4.6	3.7	Oct-12	
Balestra	13,732,489	0.9		-0.9	8.9	--	--	--	--	--	3.3	Nov-12	
<i>HFRI Macro (Total) Index</i>				1.3	-0.4	-0.1	-4.2	8.1	4.3	4.8	0.9	Nov-12	
Dorchester Capital	33,746,957	2.3		2.4	14.2	4.2	-1.7	7.9	--	--	6.6	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				1.5	9.0	4.8	-5.7	5.7	11.5	-21.4	3.5	Oct-09	
Entrust Capital	33,210,680	2.3		1.9	10.9	7.3	-4.7	11.0	--	--	7.5	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				1.5	9.0	4.8	-5.7	5.7	11.5	-21.4	3.5	Oct-09	
<i>Credit Suisse Multi-Strategy</i>				0.9	11.2	11.2	1.8	9.3	24.6	-23.6	8.3	Oct-09	

