

Laborers' & Retirement Board Employees' Annuity & Benefit Fund of Chicago

Hedge Fund Performance Detail

	Market Value (\$)	% of Portfolio	Policy %	Net of Fees - Ending March 31, 2015								Return (%)	Since
				3 Mo (%)	1 Yr (%)	2014 (%)	2013 (%)	2012 (%)	2011 (%)	2010 (%)			
Hedge Funds	103,942,213	7.5	8.0	1.8	4.1	3.2	11.6	5.2	-3.2	10.9	5.7	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				2.5	5.3	3.4	9.0	4.8	-5.7	5.7	3.7	Oct-09	
Entrust Capital	33,174,781	2.4		2.0	1.8	1.8	10.9	7.3	-4.7	11.0	6.4	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				2.5	5.3	3.4	9.0	4.8	-5.7	5.7	3.7	Oct-09	
<i>Credit Suisse Multi-Strategy</i>				3.0	7.2	6.1	11.2	11.2	1.8	9.3	8.3	Oct-09	
Entrust Special OP Fd II	5,291,841	0.4		-9.7	-3.8	8.9	27.4	12.0	--	--	10.4	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				2.5	2.1	2.5	7.4	15.6	4.4	15.2	8.2	Nov-11	
Entrust Special OP Fd III	473,286	0.0		--	--	--	--	--	--	--	2.2	Mar-15	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				2.5	2.1	2.5	7.4	15.6	4.4	15.2	-0.5	Mar-15	
Stenham Asset Management	14,151,385	1.0		2.8	6.0	1.0	4.5	--	--	--	3.5	Oct-12	
<i>HFRI Macro (Total) Index</i>				3.3	9.4	5.6	-0.4	-0.1	-4.2	8.1	3.0	Oct-12	
<i>Credit Suisse Hedge Global Macro</i>				4.5	5.8	0.7	4.3	4.6	6.4	13.5	4.3	Oct-12	
Pluscios Mgmt LLC	11,444,454	0.8		2.8	3.6	2.8	--	--	--	--	6.4	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				2.5	5.3	3.4	9.0	4.8	-5.7	5.7	5.8	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				3.0	7.2	6.1	11.2	11.2	1.8	9.3	8.4	Feb-13	
Rock Creek Fund	18,559,452	1.3		2.1	3.5	1.7	--	--	--	--	7.4	Mar-13	
<i>HFRI Fund of Funds Composite Index</i>				2.5	5.3	3.4	9.0	4.8	-5.7	5.7	5.9	Mar-13	
<i>Credit Suisse Multi-Strategy</i>				3.0	7.2	6.1	11.2	11.2	1.8	9.3	8.5	Mar-13	
Lighthouse Global Long/Short	18,296,278	1.3		3.7	--	--	--	--	--	--	7.5	Aug-14	
<i>HFRI Equity Hedge (Total) Index</i>				2.0	2.6	1.8	14.3	7.4	-8.4	10.5	1.5	Aug-14	
<i>Credit Suisse Long Shrt Eqt USD</i>				1.8	5.8	5.5	17.7	8.2	-7.3	9.3	5.3	Aug-14	