

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

Hedge Fund Performance Detail

Net of Fees - Ending September 30, 2015

	Market Value (\$)	% of Portfolio	Policy %	3 Mo (%)	YTD (%)	1 Yr (%)	2014 (%)	2013 (%)	2012 (%)	2011 (%)	2010 (%)	Return (%)	Since
Hedge Funds	112,000,150	9.1	8.0	-2.9	-0.9	-0.5	3.2	11.6	5.2	-3.2	10.9	4.8	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				-3.6	-0.9	0.0	3.4	9.0	4.8	-5.7	5.7	2.8	Oct-09
Entrust Capital	30,930,656	2.5		-5.5	-4.9	-6.2	1.8	10.9	7.3	-4.7	11.0	4.6	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				-3.6	-0.9	0.0	3.4	9.0	4.8	-5.7	5.7	2.8	Oct-09
<i>Credit Suisse Multi-Strategy</i>				0.1	3.3	4.5	6.1	11.2	11.2	1.8	9.3	7.7	Oct-09
Entrust Special OP Fd II	4,858,087	0.4		0.0	1.1	2.1	8.9	27.4	12.0	--	--	12.2	Nov-11
<i>BofA Merrill Lynch US High Yield Master II TR</i>				-4.9	-2.5	-3.6	2.5	7.4	15.6	4.4	15.2	5.7	Nov-11
Entrust Special OP Fd III	1,072,289	0.1		0.6	--	--	--	--	--	--	--	0.8	Mar-15
<i>BofA Merrill Lynch US High Yield Master II TR</i>				-4.9	-2.5	-3.6	2.5	7.4	15.6	4.4	15.2	-5.5	Mar-15
Stenham Asset Management	14,077,037	1.1		0.1	2.3	3.7	1.0	4.5	--	--	--	2.7	Oct-12
<i>HFRI Macro (Total) Index</i>				-0.7	-1.0	1.2	5.6	-0.4	-0.1	-4.2	8.1	1.0	Oct-12
<i>Credit Suisse Hedge Global Macro</i>				-2.9	-0.4	-2.3	0.7	4.3	4.6	6.4	13.5	1.9	Oct-12
Pluscios Mgmt LLC	11,030,381	0.9		-4.4	-0.9	-1.0	2.8	--	--	--	--	3.7	Feb-13
<i>HFRI Fund of Funds Composite Index</i>				-3.6	-0.9	0.0	3.4	9.0	4.8	-5.7	5.7	3.4	Feb-13
<i>Credit Suisse Multi-Strategy</i>				0.1	3.3	4.5	6.1	11.2	11.2	1.8	9.3	6.9	Feb-13
Rock Creek Fund	17,821,221	1.4		-3.8	-1.9	-1.7	1.7	--	--	--	--	4.3	Mar-13
<i>HFRI Fund of Funds Composite Index</i>				-3.6	-0.9	0.0	3.4	9.0	4.8	-5.7	5.7	3.4	Mar-13
<i>Credit Suisse Multi-Strategy</i>				0.1	3.3	4.5	6.1	11.2	11.2	1.8	9.3	7.0	Mar-13
Lighthouse Global Long/Short	18,208,311	1.5		-1.3	3.2	5.4	--	--	--	--	--	5.9	Aug-14
<i>HFRI Equity Hedge (Total) Index</i>				-6.1	-2.5	-2.5	1.8	14.3	7.4	-8.4	10.5	-2.5	Aug-14
<i>Credit Suisse Long Shrt Eqt USD</i>				-1.5	1.9	4.2	5.5	17.7	8.2	-7.3	9.3	4.6	Aug-14
Riverview Global Macro Fund	14,002,168	1.1		--	--	--	--	--	--	--	--	0.0	Sep-15
<i>HFRI Fund of Funds Composite Index</i>				-3.6	-0.9	0.0	3.4	9.0	4.8	-5.7	5.7	-1.8	Sep-15