

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

## Hedge Fund Performance Detail

	Market Value (\$)	% of Portfolio	Policy %	Net of Fees - Ending December 31, 2015								Return (%)	Since
				3 Mo (%)	1 Yr (%)	2015 (%)	2014 (%)	2013 (%)	2012 (%)	2011 (%)			
<b>Hedge Funds</b>	<b>112,063,568</b>	<b>9.1</b>	<b>8.0</b>	<b>0.2</b>	<b>-0.8</b>	<b>-0.8</b>	<b>3.2</b>	<b>11.6</b>	<b>5.2</b>	<b>-3.2</b>	<b>4.6</b>	<b>Oct-09</b>	
<i>HFRI Fund of Funds Composite Index</i>				0.8	-0.2	-0.2	3.4	9.0	4.8	-5.7	2.8	Oct-09	
Entrust Capital	30,129,865	2.5		-2.5	-7.4	-7.4	1.8	10.9	7.3	-4.7	4.0	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				0.8	-0.2	-0.2	3.4	9.0	4.8	-5.7	2.8	Oct-09	
<i>Credit Suisse Multi-Strategy</i>				0.5	3.8	3.8	6.1	11.2	11.2	1.8	7.4	Oct-09	
Entrust Special OP Fd II*	4,268,671	0.3		0.0	-2.0	-2.0	8.9	27.4	12.0	--	10.6	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				-2.2	-4.6	-4.6	2.5	7.4	15.6	4.4	4.8	Nov-11	
Entrust Special OP Fd III*	1,472,010	0.1		0.0	--	--	--	--	--	--	0.2	Mar-15	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				-2.2	-4.6	-4.6	2.5	7.4	15.6	4.4	-7.5	Mar-15	
Stenham Asset Management	14,184,644	1.2		0.8	3.1	3.1	1.0	4.5	--	--	2.7	Oct-12	
<i>HFRI Macro (Total) Index</i>				-0.1	-1.2	-1.2	5.6	-0.4	-0.1	-4.2	0.9	Oct-12	
<i>Credit Suisse Hedge Global Macro</i>				0.6	0.2	0.2	0.7	4.3	4.6	6.4	2.0	Oct-12	
Pluscios Mgmt LLC	10,982,009	0.9		-0.4	-1.4	-1.4	2.8	--	--	--	3.3	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				0.8	-0.2	-0.2	3.4	9.0	4.8	-5.7	3.3	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				0.5	3.8	3.8	6.1	11.2	11.2	1.8	6.5	Feb-13	
Rock Creek Fund	17,894,821	1.5		0.4	-1.5	-1.5	1.7	--	--	--	4.0	Mar-13	
<i>HFRI Fund of Funds Composite Index</i>				0.8	-0.2	-0.2	3.4	9.0	4.8	-5.7	3.3	Mar-13	
<i>Credit Suisse Multi-Strategy</i>				0.5	3.8	3.8	6.1	11.2	11.2	1.8	6.5	Mar-13	
Lighthouse Global Long/Short	18,949,562	1.5		4.0	7.4	7.4	--	--	--	--	7.9	Aug-14	
<i>HFRI Equity Hedge (Total) Index</i>				1.8	-0.9	-0.9	1.8	14.3	7.4	-8.4	-0.9	Aug-14	
<i>Credit Suisse Long Shrt Eq USD</i>				1.6	3.6	3.6	5.5	17.7	8.2	-7.3	4.9	Aug-14	
Riverview Global Macro Fund	14,181,986	1.2		1.3	--	--	--	--	--	--	1.3	Sep-15	
<i>HFRI Fund of Funds Composite Index</i>				0.8	-0.2	-0.2	3.4	9.0	4.8	-5.7	-1.1	Sep-15	

\*Returns are preliminary