

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

Hedge Fund Performance Detail

	Market Value (\$)	% of Portfolio	Policy %	Net of Fees - Ending March 31, 2016								Inception	
				3 Mo (%)	1 Yr (%)	2015 (%)	2014 (%)	2013 (%)	2012 (%)	2011 (%)	Return (%)	Since	
Hedge Funds	104,114,481	8.7	8.0	-3.1	-6.1	-0.6	3.2	11.6	5.2	-3.2	4.0	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				-3.1	-5.7	-0.3	3.4	9.0	4.8	-5.7	2.2	Oct-09	
Entrust Capital	24,122,222	2.0		-4.1	-12.8	-7.3	1.8	10.9	7.3	-4.7	3.2	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				-3.1	-5.7	-0.3	3.4	9.0	4.8	-5.7	2.2	Oct-09	
<i>Credit Suisse Multi-Strategy</i>				-0.6	0.2	3.8	6.1	11.2	11.2	1.8	7.0	Oct-09	
Entrust Special OP Fd II	3,716,523	0.3		-5.1	-9.0	-0.8	8.9	27.4	12.0	--	9.0	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				3.2	-4.0	-4.6	2.5	7.4	15.6	4.4	5.3	Nov-11	
Entrust Special OP Fd III	2,162,906	0.2		2.8	4.0	--	--	--	--	--	5.8	Mar-15	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				3.2	-4.0	-4.6	2.5	7.4	15.6	4.4	-4.2	Mar-15	
Stenham Asset Management	14,122,663	1.2		-0.6	-0.2	3.2	1.0	4.5	--	--	2.4	Oct-12	
<i>HFRI Macro (Total) Index</i>				1.5	-2.9	-1.3	5.6	-0.4	-0.1	-4.2	1.2	Oct-12	
<i>Credit Suisse Hedge Global Macro</i>				-2.2	-6.3	0.2	0.7	4.3	4.6	6.4	1.2	Oct-12	
Pluscios Mgmt LLC	10,485,264	0.9		-4.5	-8.4	-1.4	2.8	--	--	--	1.5	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				-3.1	-5.7	-0.3	3.4	9.0	4.8	-5.7	2.0	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				-0.6	0.2	3.8	6.1	11.2	11.2	1.8	5.7	Feb-13	
Rock Creek Fund	17,259,625	1.4		-3.5	-7.0	-1.6	1.7	--	--	--	2.5	Mar-13	
<i>HFRI Fund of Funds Composite Index</i>				-3.1	-5.7	-0.3	3.4	9.0	4.8	-5.7	2.0	Mar-13	
<i>Credit Suisse Multi-Strategy</i>				-0.6	0.2	3.8	6.1	11.2	11.2	1.8	5.8	Mar-13	
Lighthouse Global Long/Short	18,075,116	1.5		-4.6	-1.2	7.4	--	--	--	--	3.7	Aug-14	
<i>HFRI Equity Hedge (Total) Index</i>				-1.7	-4.6	-1.0	1.8	14.3	7.4	-8.4	-1.9	Aug-14	
<i>Credit Suisse Long Shrt Eqt USD</i>				-3.8	-2.2	3.6	5.5	17.7	8.2	-7.3	1.8	Aug-14	
Riverview Global Macro Fund	14,170,162	1.2		-0.1	--	--	--	--	--	--	1.2	Sep-15	
<i>HFRI Fund of Funds Composite Index</i>				-3.1	-5.7	-0.3	3.4	9.0	4.8	-5.7	-4.2	Sep-15	

Entrust Special OP Fund II and Entrust Special OP Fund III are preliminary