

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

Hedge Fund Performance Detail

	Market Value (\$)	% of Portfolio	Policy %	Net of Fees - Ending June 30, 2016									Inception	
				3 Mo (%)	YTD (%)	1 Yr (%)	2015 (%)	2014 (%)	2013 (%)	2012 (%)	2011 (%)	Return (%)	Since	
<b>Hedge Funds</b>	<b>105,123,506</b>	<b>8.9</b>	<b>8.0</b>	<b>0.8</b>	<b>-2.0</b>	<b>-4.8</b>	<b>-0.6</b>	<b>3.2</b>	<b>11.6</b>	<b>5.2</b>	<b>-3.2</b>	<b>4.0</b>	<b>Oct-09</b>	
<i>HFRI Fund of Funds Composite Index</i>				0.6	-2.6	-5.4	-0.3	3.4	9.0	4.8	-5.7	2.2	Oct-09	
Entrust Capital	24,305,439	2.1		0.2	-3.4	-11.0	-7.3	1.8	10.9	7.3	-4.7	3.2	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				0.6	-2.6	-5.4	-0.3	3.4	9.0	4.8	-5.7	2.2	Oct-09	
<i>Credit Suisse Multi-Strategy</i>				1.2	0.6	1.2	3.8	6.1	11.2	11.2	1.8	7.0	Oct-09	
Entrust Special OP Fd II	3,806,466	0.3		2.4	0.7	-4.0	-0.8	8.9	27.4	12.0	--	9.9	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				5.9	9.3	1.7	-4.6	2.5	7.4	15.6	4.4	6.3	Nov-11	
Entrust Special OP Fd III	2,245,185	0.2		3.8	6.7	10.1	--	--	--	--	--	7.7	Mar-15	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				5.9	9.3	1.7	-4.6	2.5	7.4	15.6	4.4	0.8	Mar-15	
Pluscios Mgmt LLC	10,606,883	0.9		1.1	-3.4	-8.0	-1.4	2.8	--	--	--	1.7	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				0.6	-2.6	-5.4	-0.3	3.4	9.0	4.8	-5.7	2.0	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				1.2	0.6	1.2	3.8	6.1	11.2	11.2	1.8	5.7	Feb-13	
Rock Creek Fund	17,263,967	1.5		0.0	-3.5	-6.9	-1.6	1.7	--	--	--	2.3	Mar-13	
<i>HFRI Fund of Funds Composite Index</i>				0.6	-2.6	-5.4	-0.3	3.4	9.0	4.8	-5.7	2.0	Mar-13	
<i>Credit Suisse Multi-Strategy</i>				1.2	0.6	1.2	3.8	6.1	11.2	11.2	1.8	5.7	Mar-13	
Lighthouse Global Long/Short	18,393,152	1.6		1.8	-2.9	-0.3	7.4	--	--	--	--	4.1	Aug-14	
<i>HFRI Equity Hedge (Total) Index</i>				1.4	-0.4	-5.0	-1.0	1.8	14.3	7.4	-8.4	-1.0	Aug-14	
<i>Credit Suisse Long Shrt Eq USD</i>				-1.2	-5.0	-5.0	3.6	5.5	17.7	8.2	-7.3	0.9	Aug-14	
Riverview Global Macro Fund	14,248,781	1.2		0.6	0.5	--	--	--	--	--	--	1.8	Sep-15	
<i>HFRI Macro (Total) Index</i>				1.2	2.8	1.8	-1.3	5.6	-0.4	-0.1	-4.2	2.6	Sep-15	
<i>HFRI Fund of Funds Composite Index</i>				0.6	-2.6	-5.4	-0.3	3.4	9.0	4.8	-5.7	-3.7	Sep-15	
Stenham Asset Management	14,253,633	1.2		0.9	0.4	1.4	3.2	1.0	4.5	--	--	2.5	Oct-12	
<i>HFRI Macro (Total) Index</i>				1.2	2.8	1.8	-1.3	5.6	-0.4	-0.1	-4.2	1.5	Oct-12	
<i>Credit Suisse Hedge Global Macro</i>				0.7	-1.5	-3.9	0.2	0.7	4.3	4.6	6.4	1.3	Oct-12	