

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

Hedge Fund Performance Detail

	Market Value (\$)	% of Portfolio	Policy %	Net of Fees - Ending September 30, 2016								Inception	
				3 Mo (%)	YTD (%)	1 Yr (%)	2015 (%)	2014 (%)	2013 (%)	2012 (%)	2011 (%)	Return (%)	Since
Hedge Funds	106,324,910	8.8	8.0	2.0	0.0	0.3	-0.6	3.2	11.6	5.2	-3.2	4.1	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				2.4	-0.2	0.5	-0.3	3.4	9.0	4.8	-5.7	2.5	Oct-09
Entrust Capital	24,777,128	2.1		1.9	-1.5	-3.9	-7.3	1.8	10.9	7.3	-4.7	3.4	Oct-09
<i>HFRI Fund of Funds Composite Index</i>				2.4	-0.2	0.5	-0.3	3.4	9.0	4.8	-5.7	2.5	Oct-09
<i>Credit Suisse Multi-Strategy</i>				2.6	3.2	3.7	3.8	6.1	11.2	11.2	1.8	7.1	Oct-09
Entrust Special OP Fd II	2,611,348	0.2		4.9	5.6	7.0	-0.8	8.9	27.4	12.0	--	10.4	Nov-11
<i>BofA Merrill Lynch US High Yield Master II TR</i>				5.5	15.3	12.8	-4.6	2.5	7.4	15.6	4.4	7.1	Nov-11
Entrust Special OP Fd III	2,756,555	0.2		3.4	10.2	13.8	--	--	--	--	--	8.7	Mar-15
<i>BofA Merrill Lynch US High Yield Master II TR</i>				5.5	15.3	12.8	-4.6	2.5	7.4	15.6	4.4	4.2	Mar-15
Pluscios Mgmt LLC	10,856,727	0.9		2.4	-1.1	-1.6	-1.4	2.8	--	--	--	2.3	Feb-13
<i>HFRI Fund of Funds Composite Index</i>				2.4	-0.2	0.5	-0.3	3.4	9.0	4.8	-5.7	2.6	Feb-13
<i>Credit Suisse Multi-Strategy</i>				2.6	3.2	3.7	3.8	6.1	11.2	11.2	1.8	6.0	Feb-13
Rock Creek Fund	17,877,004	1.5		3.6	0.0	0.3	-1.6	1.7	--	--	--	3.1	Mar-13
<i>HFRI Fund of Funds Composite Index</i>				2.4	-0.2	0.5	-0.3	3.4	9.0	4.8	-5.7	2.6	Mar-13
<i>Credit Suisse Multi-Strategy</i>				2.6	3.2	3.7	3.8	6.1	11.2	11.2	1.8	6.0	Mar-13
Lighthouse Global Long/Short	18,860,001	1.6		2.5	-0.5	3.5	7.4	--	--	--	--	4.8	Aug-14
<i>HFRI Equity Hedge (Total) Index</i>				4.6	4.2	6.0	-1.0	1.8	14.3	7.4	-8.4	1.2	Aug-14
<i>Credit Suisse Long Shrt Eqt USD</i>				1.9	-3.2	-1.7	3.6	5.5	17.7	8.2	-7.3	1.6	Aug-14
Riverview Global Macro Fund	14,249,883	1.2		0.0	0.5	1.8	--	--	--	--	--	1.6	Sep-15
<i>HFRI Macro (Total) Index</i>				-1.1	1.7	1.5	-1.3	5.6	-0.4	-0.1	-4.2	1.4	Sep-15
<i>HFRI Fund of Funds Composite Index</i>				2.4	-0.2	0.5	-0.3	3.4	9.0	4.8	-5.7	-1.2	Sep-15
Stenham Asset Management	14,336,264	1.2		0.6	0.9	1.8	3.2	1.0	4.5	--	--	2.5	Oct-12
<i>HFRI Macro (Total) Index</i>				-1.1	1.7	1.5	-1.3	5.6	-0.4	-0.1	-4.2	1.1	Oct-12
<i>Credit Suisse Hedge Global Macro</i>				0.4	-1.2	-0.6	0.2	0.7	4.3	4.6	6.4	1.3	Oct-12