

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

Hedge Fund Performance Detail - Net of Fees

	Market Value (\$)	% of Portfolio	Policy %	Net of Fees - Ending March 31, 2017								Inception	
				3 Mo (%)	2016 (%)	2015 (%)	2014 (%)	2013 (%)	2012 (%)	2011 (%)	Return (%)	Since	
Hedge Funds	80,681,861	6.8	8.0	1.4	1.1	-0.6	3.2	11.6	5.2	-3.2	4.2	Oct-09	
<i>HFRI Fund of Funds Composite Index</i>				2.4	0.5	-0.3	3.4	9.0	4.8	-5.7	2.7	Oct-09	
Entrust Special OP Fd II	2,323,437	0.2		0.0	11.9	-0.8	8.9	27.4	12.0	--	10.6	Nov-11	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				2.7	17.5	-4.6	2.5	7.4	15.6	4.4	7.3	Nov-11	
Entrust Special OP Fd III	3,233,456	0.3		0.0	10.2	--	--	--	--	--	6.5	Mar-15	
<i>BofA Merrill Lynch US High Yield Master II TR</i>				2.7	17.5	-4.6	2.5	7.4	15.6	4.4	5.4	Mar-15	
Pluscios Mgmt LLC	24,792,768	2.1		2.2	0.5	-1.4	2.8	--	--	--	2.9	Feb-13	
<i>HFRI Fund of Funds Composite Index</i>				2.4	0.5	-0.3	3.4	9.0	4.8	-5.7	3.0	Feb-13	
<i>Credit Suisse Multi-Strategy</i>				2.8	4.4	3.8	6.1	11.2	11.2	1.8	6.3	Feb-13	
Lighthouse Global Long/Short	24,782,266	2.1		3.0	0.3	7.4	--	--	--	--	5.3	Aug-14	
<i>HFRI Equity Hedge (Total) Index</i>				3.9	5.5	-1.0	1.8	14.3	7.4	-8.4	2.9	Aug-14	
<i>Credit Suisse Long Shrt Eqt USD</i>				3.5	-3.4	3.6	5.5	17.7	8.2	-7.3	2.6	Aug-14	
Riverview Global Macro Fund	25,549,934	2.1		-0.5	2.4	--	--	--	--	--	2.0	Sep-15	
<i>HFRI Macro (Total) Index</i>				-0.1	1.0	-1.3	5.6	-0.4	-0.1	-4.2	0.5	Sep-15	
<i>HFRI Fund of Funds Composite Index</i>				2.4	0.5	-0.3	3.4	9.0	4.8	-5.7	1.1	Sep-15	