

## Annuity and Benefit Fund of Chicago

Calendar Performance (Net of Fees)  
As of March 31, 2024

	YTD (%)	2023 (%)	2022 (%)	2021 (%)	2020 (%)	2019 (%)	2018 (%)	2017 (%)	2016 (%)
<b>Hedge Funds</b>	<b>4.8</b>	<b>9.2</b>	<b>-5.8</b>	<b>8.9</b>	<b>12.9</b>	<b>6.0</b>	<b>-3.0</b>	<b>4.8</b>	<b>1.2</b>
HFRI Fund of Funds Composite Index	4.2	6.1	-5.3	6.2	10.9	8.4	-4.0	7.8	0.5
<b>Core Classic Fund</b>	<b>0.9</b>	<b>3.4</b>	<b>2.9</b>	<b>10.1</b>	<b>3.5</b>	<b>2.7</b>	-	-	-
HFRI Relative Value (Total) Index	2.5	7.0	-0.7	7.6	3.4	7.4	-0.4	5.1	7.7
<b>Nuveen Long-Short Credit Fund</b>	<b>19.9</b>	<b>13.1</b>	<b>-6.6</b>	<b>13.5</b>	<b>5.5</b>	-	-	-	-
HFRI Relative Value (Total) Index	2.5	7.0	-0.7	7.6	3.4	7.4	-0.4	5.1	7.7
<b>Lighthouse Global Long-Short</b>	<b>4.0</b>	<b>4.4</b>	<b>3.2</b>	<b>-2.1</b>	<b>25.1</b>	<b>13.4</b>	<b>-3.6</b>	<b>7.4</b>	<b>0.3</b>
HFRI Equity Hedge (Total) Index	5.1	11.4	-10.1	11.7	17.9	13.7	-7.1	13.3	5.5
<b>Neuberger Berman S&amp;P 500 PutWrite</b>	<b>4.8</b>	<b>15.1</b>	<b>-10.2</b>	-	-	-	-	-	-
Cboe S&P 500 PutWrite Index	5.0	14.3	-7.7	21.8	2.1	13.5	-5.9	10.8	7.8