

As of Date: 6/30/2019

Structure	Account/Security Id	Market Value	% of Total	Month	3 Months	Fiscal YTD	YTD	1 Year	3 Years	5 Years	ITD	Inception Date
TOTAL FUND	HIEGRISK1000	17,179,525,367.85	100.00	3.30	3.37	6.00	9.89	6.00	9.13	6.09	7.81	6/1/1990
TF RISK LAGGED BMK	HIEGX090TRSK			2.99	3.83	4.65	7.62	4.65	8.02	5.30	7.90	6/1/1990
Excess Return VS TF RISK LAGGED BMK				0.31	-0.46	1.35	2.27	1.35	1.10	0.79	-0.09	6/1/1990
BROAD GROWTH	HIEGRISK1100	12,309,701,700.61	71.65	4.21	3.67	6.09	11.38	6.09	10.99		7.28	10/1/2014
BROAD GROWTH BMK	HIEGX090GRTH			4.21	4.79	4.78	9.99	4.78	9.48		6.15	10/1/2014
Excess Return VS BROAD GROWTH BMK				0.01	-1.12	1.31	1.40	1.31	1.51		1.14	10/1/2014
GROWTH ORIENTED	HIEGRISK1630	10,181,296,799.03	59.26	4.87	3.38	4.66	12.41	4.66	10.16		6.61	10/1/2014
GROWTH ORIENTED BENCHMARK	HIEGX0903GRO			4.89	3.08	5.19	12.39	5.19	9.14			10/1/2014
Excess Return VS GROWTH ORIENTED BENCHMARK				-0.01	0.30	-0.53	0.02	-0.53	1.02			10/1/2014
STABILIZED GROWTH	HIEGRISK2100	5,193,055,614.70	30.23	3.39	3.40	4.48	9.16	4.48	6.82		5.76	10/1/2014
STABILIZED GROWTH BMK	HIEGX09CGRTH			3.34	2.71	5.58	8.67	5.58	6.78		5.68	10/1/2014
Excess Return VS STABILIZED GROWTH BMK				0.05	0.69	-1.10	0.49	-1.10	0.04		0.09	10/1/2014
INCOME ORIENTED	HIEGRISK4030	1,393,301,525.82	8.11	1.69	6.47	6.66	6.79	6.66	5.89	9.68	8.93	7/1/2013
INCOME ORIENTED BENCHMARK	HIEGX0903INC			1.28	2.19	7.48	5.76	7.48	6.31			7/1/2013
Excess Return VS INCOME ORIENTED BENCHMARK				0.41	4.29	-0.82	1.02	-0.82	-0.42			7/1/2013
CORE REAL ESTATE	HIEGRISK2200	520,595,891.11	3.03	1.35	12.37	4.13	2.77	4.13	6.32	10.39	9.52	7/1/2013
CORE REAL ESTATE FUNDS	HIEGRISK4500	166,504,964.28	0.97	1.34	2.71	7.27	5.26	7.27	8.94		7.77	9/1/2015
HEITMAN CAPITAL	HIEG60110000	353,862,029.42	2.06	1.88	19.16	4.79	3.88	4.79	5.12	9.12	8.91	11/1/1995
NCREIF NFI ODCE 1 Quarter Arrears Monthized NET Index^	IX1G00369377			0.40	1.20	6.55	2.74	6.55	7.00	9.17	8.14	11/1/1995
Index^	Excess Return VS NCREIF NFI ODCE 1 Quarter Arrears Monthized NET			1.49	17.96	-1.76	1.15	-1.76	-1.89	-0.05	0.77	11/1/1995
INVESCO REALTY	HIEG60120000	228,897.41	0.00	-14.16	-12.93	-24.00	-25.01	-24.00	-4.19	5.18	7.57	8/1/1998
NCREIF NFI ODCE 1 Quarter Arrears Monthized NET Index^	IX1G00369377			0.40	1.20	6.55	2.74	6.55	7.00	9.17	7.74	8/1/1998
Index^	Excess Return VS NCREIF NFI ODCE 1 Quarter Arrears Monthized NET			-14.56	-14.13	-30.55	-27.75	-30.55	-11.19	-4.00	-0.17	8/1/1998
EXTENDED GLOBAL CREDIT	HIEGRISK4000	872,705,634.71	5.08	1.88	3.02	8.18	9.26	8.18	5.58		4.80	10/1/2014
EXTENDED GLOBAL CREDIT BMK	HIEGX090EXGC			2.05	3.06	8.27	8.48	8.27	5.60		4.88	10/1/2014
Excess Return VS EXTENDED GLOBAL CREDIT BMK				-0.17	-0.04	-0.10	0.78	-0.10	-0.02		-0.08	10/1/2014
PUBLIC EXTENDED GLOBAL CREDIT	HIEGRISK4010	872,705,634.71	5.08	1.88	3.02	8.18	9.26	8.18	5.58		4.80	10/1/2014
HPS CREDIT	HIEF30100102	150,000,000.00	0.87									8/1/2019
PIMCO EXT GLOBAL CRE	HIEF30200702	191,345,647.98	1.11	2.23	3.39	9.53	9.78	9.53	6.78		5.14	4/1/2015
EXTENDED GLOBAL CREDIT BMK	HIEGX09EXGC2			2.05	3.06	8.27	8.48	8.27	5.60		4.90	4/1/2015
Excess Return VS EXTENDED GLOBAL CREDIT BMK				0.18	0.33	1.26	1.30	1.26	1.18		0.24	4/1/2015
TORTOISE CREDIT	HIEF30200302	109,935,118.96	0.64	1.12	2.19	6.67	8.28	6.67	5.59	4.84	7.13	5/1/1990
EXT GLOBAL CREDIT BMK LNKD BM	HIEGX09EXGC1			2.05	3.06	8.27	8.48	8.27	5.60	4.71	6.50	5/1/1990
Excess Return VS EXT GLOBAL CREDIT BMK LNKD BM				-0.94	-0.87	-1.61	-0.20	-1.61	-0.01	0.13	0.62	5/1/1990
WESTERN ASSET	HIEF30200502	421,424,867.77	2.45	2.60	3.79	8.94	10.08	8.94	5.29	4.35	5.08	7/1/2005
EXT GLOBAL CREDIT BMK LNKD WA	HIEGX09EXGC3			2.05	3.06	8.27	8.48	8.27	5.60	4.71	4.84	7/1/2005
Excess Return VS EXT GLOBAL CREDIT BMK LNKD WA				0.55	0.72	0.67	1.60	0.67	-0.31	-0.35	0.24	7/1/2005
STABILIZED EQUITY	HIEGRISK4100	3,799,754,088.88	22.12	4.07	2.42	3.79	10.01	3.79	7.19		6.21	10/1/2014
STABILIZED EQUITY BENCHMARK	HIEGX0903STE			4.31	3.05	5.45	10.51	5.45	6.98		6.65	10/1/2014
Excess Return VS STABILIZED EQUITY BENCHMARK				-0.24	-0.64	-1.66	-0.49	-1.66	0.21		-0.44	10/1/2014
LOW VOLATILITY EQUITY	HIEGRISK4110	1,029,209,582.98	5.99	4.96	3.35	4.91	13.36	4.91			7.46	9/1/2016
MSCI All Country World Minimum Volatility Net Index	IX1F0006723C			4.30	4.07	13.00	14.43	13.00			9.49	9/1/2016
Excess Return VS MSCI All Country World Minimum Volatility Net Index				0.66	-0.73	-8.09	-1.07	-8.09			-2.03	9/1/2016
ROBECO	HIEF20200702	559,527,049.76	3.26	4.91	4.18	9.70	15.18	9.70			8.86	10/1/2016

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MSCI All Country World Minimum Volatility Net Index	IX1F0006723C			4.30	4.07	13.00	14.43	13.00			9.70	10/1/2016
Excess Return VS MSCI All Country World Minimum Volatility Net Index				0.61	0.11	-3.30	0.75	-3.30			-0.84	10/1/2016
TOBAM	HIEF20200802	469,682,533.22	2.73	5.01	2.47	0.22	11.48	0.22			5.84	10/1/2016
MSCI All Country World Minimum Volatility Net Index	IX1F0006723C			4.30	4.07	13.00	14.43	13.00			9.70	10/1/2016
Excess Return VS MSCI All Country World Minimum Volatility Net Index				0.72	-1.60	-12.78	-2.96	-12.78			-3.85	10/1/2016
OPTIONS-BASED EQUITY	HIEGRISK4120	2,770,544,505.90	16.13	3.74	2.08	3.39	8.86	3.39	6.87		6.01	10/1/2014
OPTIONS-BASED EQUITY BM	HIEGX0903OBE			4.32	2.54	1.85	8.58	1.85	6.07		5.26	10/1/2014
Excess Return VS OPTIONS-BASED EQUITY BM				-0.57	-0.46	1.54	0.28	1.54	0.81		0.75	10/1/2014
AQR	HIEF70202102	397,492,647.03	2.31									8/1/2019
GATEWAY PUT WRITE	HIEF70201102	685,588,345.17	3.99	3.46	1.64	2.23	8.64	2.23			6.29	9/1/2016
Global Put-Writing Custom BMK	HIEGX0903PUT			3.95	2.17	1.16	7.74	1.16			5.19	9/1/2016
Excess Return VS Global Put-Writing Custom BMK				-0.49	-0.53	1.07	0.90	1.07			1.10	9/1/2016
GTWY NON REPL	HIEF70200202	1,015,081,550.08	5.91	4.39	2.46	4.67	10.45	4.67	7.93	6.89	9.68	12/1/2011
CBOE S&P 500 BuyWrite Index (BXM)	IX1F00297438			5.06	3.28	3.18	10.27	3.18	7.44	5.98	7.55	12/1/2011
Excess Return VS CBOE S&P 500 BuyWrite Index (BXM)				-0.67	-0.82	1.49	0.18	1.49	0.49	0.91	2.13	12/1/2011
NEUBERGER BERMAN	HIEF70201302	672,381,963.62	3.91	3.16	1.86	3.95	8.34	3.95			5.81	10/1/2016
Global Put-Writing Custom BMK	HIEGX0903PUT			3.95	2.17	1.16	7.74	1.16			5.17	10/1/2016
Excess Return VS Global Put-Writing Custom BMK				-0.79	-0.31	2.79	0.60	2.79			0.64	10/1/2016
UBS	HIEF70201402	0.00	0.00	3.20	1.77	1.71	6.81	1.71			5.11	10/1/2016
Global Put-Writing Custom BMK	HIEGX0903PUT			3.95	2.17	1.16	7.74	1.16			5.17	10/1/2016
Excess Return VS Global Put-Writing Custom BMK				-0.75	-0.41	0.54	-0.93	0.54			-0.06	10/1/2016
TRADITIONAL GROWTH	HIEGRISK1600	4,988,241,184.33	29.04	6.49	3.32	4.78	15.95	4.78	12.86	7.03	6.86	3/1/2008
TRADITIONAL GROWTH BMK	HIEGX09TOTEQ			6.43	3.37	4.56	16.07	4.56	11.42	6.12	6.65	3/1/2008
Excess Return VS TRADITIONAL GROWTH BMK				0.06	-0.05	0.22	-0.12	0.22	1.44	0.92	0.21	3/1/2008
ACTIVE TRADITIONAL GROWTH	HIEGRISK1610	2,384,583,760.97	13.88	6.58	2.59	3.32	14.64	3.32	12.86		12.86	7/1/2016
ACTIVE TRADITIONAL GROWTH BM	HIEGX0903ATG			6.27	3.03	3.08	15.87	3.08	11.15		11.15	7/1/2016
Excess Return VS ACTIVE TRADITIONAL GROWTH BM				0.31	-0.44	0.24	-1.23	0.24	1.71		1.71	7/1/2016
LONGVIEW	HIEF20201202	674,480,365.60	3.93	7.09	1.70	8.13	11.82	8.13			10.34	9/1/2017
MSCI All Country World Net Index	IX1F0000115C			6.55	3.61	5.74	16.23	5.74			7.14	9/1/2017
Excess Return VS MSCI All Country World Net Index				0.55	-1.91	2.39	-4.40	2.39			3.21	9/1/2017
QMA	HIEF20201302	787,659,329.62	4.58	6.56	-0.52	-1.23	10.06	-1.23			1.83	9/1/2017
MSCI All Country World Net Index	IX1F0000115C			6.55	3.61	5.74	16.23	5.74			7.14	9/1/2017
Excess Return VS MSCI All Country World Net Index				0.01	-4.13	-6.97	-6.16	-6.97			-5.31	9/1/2017
WASATCH GLOBAL	HIEF20201402	464,946,683.41	2.71	5.15	8.76		28.81				28.81	1/1/2019
MSCI AC World Small Cap Net Index	IX1F0003388C			5.62	1.69		15.01				15.01	1/1/2019
Excess Return VS MSCI AC World Small Cap Net Index				-0.47	7.07		13.79				13.79	1/1/2019
WELLINGTON	HIEF20201002	457,497,382.34	2.66	7.32	3.51	-3.05	14.33	-3.05			8.23	4/1/2017
MSCI AC World Small Cap Net Index	IX1F0003388C			5.62	1.69	-2.96	15.01	-2.96			6.39	4/1/2017
Excess Return VS MSCI AC World Small Cap Net Index				1.70	1.82	-0.10	-0.68	-0.10			1.83	4/1/2017
PASSIVE TRADITIONAL GROWTH	HIEGRISK1620	2,603,657,423.36	15.16	6.41	3.98	6.07	17.16	6.07	12.54		12.54	7/1/2016
PASSIVE TRADITIONAL GROWTH BM	HIEGX0903PTG			6.55	3.61	5.74	16.23	5.74	11.62		11.62	7/1/2016
Excess Return VS PASSIVE TRADITIONAL GROWTH BM				-0.14	0.37	0.33	0.93	0.33	0.92		0.92	7/1/2016
BLACKROCK ALPHA TILT	HIEF20200602	1,183,167,722.12	6.89	6.20	4.19	6.02	17.80	6.02	13.33		12.62	6/1/2016
MSCI All Country World Net Index	IX1F0000115C			6.55	3.61	5.74	16.23	5.74	11.62		11.07	6/1/2016
Excess Return VS MSCI All Country World Net Index				-0.35	0.58	0.28	1.57	0.28	1.71		1.55	6/1/2016

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LEGAL & GENERAL ACWI	HIEF80200502	1,420,489,701.24	8.27	6.58	3.77	6.19	16.57	6.19	12.11		11.31	5/1/2016
MSCI All Country World Net Index	IX1F0000115C			6.55	3.61	5.74	16.23	5.74	11.62		10.81	5/1/2016
Excess Return VS MSCI All Country World Net Index				0.04	0.16	0.44	0.34	0.44	0.49		0.50	5/1/2016
PRIVATE GROWTH	HIEGRISK2700	2,128,404,901.58	12.39	1.14	5.13	14.94	6.09	14.94	16.29	13.29	9.57	12/1/1997
PRIVATE GROWTH BMK	HIEGX09PRIGR			1.11	12.50	3.89	-1.67	3.89	12.58	8.44	9.86	12/1/1997
Excess Return VS PRIVATE GROWTH BMK				0.03	-7.37	11.06	7.77	11.06	3.71	4.85	-0.29	12/1/1997
NONCORE REAL ESTATE	HIEGRISK2500	512,579,427.89	2.98	3.49	4.77	9.55	7.27	9.55	10.83	13.23	14.06	7/1/2013
OPPORTUNISTIC REAL ESTATE	HIEGRISK3500	120,592,561.92	0.70	3.34	5.75	10.98	6.14	10.98	14.32	16.30	16.88	7/1/2013
NCREIF NFI ODCE 1 Quarter Arrears Monthized NET Index^	IX1G00369377			0.40	1.20	6.55	2.74	6.55	7.00	9.17	9.76	7/1/2013
Excess Return VS NCREIF NFI ODCE 1 Quarter Arrears Monthized NET Index^				2.94	4.55	4.43	3.41	4.43	7.31	7.13	7.12	7/1/2013
VALUE ADD REAL ESTATE	HIEGRISK3700	391,986,865.97	2.28	3.54	4.50	9.11	7.55	9.11	9.69	12.14	13.10	7/1/2013
NCREIF NFI ODCE 1 Quarter Arrears Monthized NET Index^	IX1G00369377			0.40	1.20	6.55	2.74	6.55	7.00	9.17	9.76	7/1/2013
Excess Return VS NCREIF NFI ODCE 1 Quarter Arrears Monthized NET Index^				3.15	3.31	2.56	4.82	2.56	2.68	2.96	3.34	7/1/2013
PRIVATE EQUITY	HIEGRISK2710	1,615,825,473.69	9.41	0.43	5.23	16.55	5.74	16.55	17.79	14.16	9.76	12/1/1997
MSCI ACWI IMI +2% PER YR LINK	HIEGX0903PEQ			1.11	12.50	3.89	-1.67	3.89	12.58	8.44	9.86	12/1/1997
Excess Return VS MSCI ACWI IMI +2% PER YR LINK				-0.69	-7.27	12.66	7.41	12.66	5.21	5.71	-0.09	12/1/1997
HAMILTON LANE	HIEG40110000	1,545,843,711.56	9.00	0.35	5.13	16.38	5.55	16.38	17.76	14.12	9.40	11/1/1997
HITIP II STAFFORD	HIEG40150000	8,198,748.56	0.05	0.00	0.00	7.44	1.26	7.44				4/1/2017
HITIP STAFFORD	HIEG40140000	23,266,352.57	0.14	0.00	0.22	14.64	4.67	14.64	16.18	14.24		5/1/2009
OTHER PRIVATE EQUITY FUNDS	HIEGRISK4600	38,516,661.00	0.22	3.99	14.11	25.74	15.94	25.74	20.59		-44.61	6/1/2015
CRISIS RISK OFFSET	HIEGRISK6100	2,620,582,640.91	15.25	0.38	2.51	6.83	6.91	6.83			3.72	4/1/2017
CRISIS RISK OFFSET BENCHMARK	HIEGX0903CRO			0.25	1.74	4.38	1.84	4.38			3.05	4/1/2017
Excess Return VS CRISIS RISK OFFSET BENCHMARK				0.13	0.76	2.46	5.08	2.46			0.67	4/1/2017
ALTERNATIVE RETURN CAPTURE	HIEGRISK6200	1,012,453,166.05	5.89	-1.28	-1.43	15.39	4.93	15.39			11.45	4/1/2017
90 Day T-Bill +2.5%	HIEGX0903TB5			0.43	1.26	6.78	3.12	6.78			6.52	4/1/2017
Excess Return VS 90 Day T-Bill +2.5%				-1.71	-2.69	8.60	1.82	8.60			4.93	4/1/2017
ARP ALT RET CAPTURE	HIEF70162502	215,500,334.50	1.25	0.26	-3.33						-3.33	4/1/2019
GRAHAM QUANT MACRO	HIEF70162102	313,743,195.32	1.83	2.27	2.49	30.78	15.23	30.78			32.01	4/1/2017
LOMBARD ODIER RISK PREM	HIEF70162602	217,723,452.25	1.27	0.87	-2.79						-2.79	4/1/2019
P E GLOBAL MACRO	HIEF70162202	265,486,183.98	1.55	-7.82	-3.12	15.65	0.66	15.65			5.86	4/1/2017
SYSTEMATIC TREND FOLLOWING	HIEGRISK6400	1,023,602,304.31	5.96	1.52	4.66	0.20	7.89	0.20			-1.57	4/1/2017
MLM Global Index 15V	HIEGX0903MLM			-0.72	-0.84	-2.10	-4.40	-2.10			-1.81	4/1/2017
Excess Return VS MLM Global Index 15V				2.24	5.50	2.30	12.29	2.30			0.24	4/1/2017
ALPHASIMPLEX ADP TREND	HIEF70164402	210,770,928.10	1.23	1.72	6.81	0.14	10.04	0.14			-6.30	1/1/2018
ASPECT CORE FUND	HIEF70164102	209,230,607.41	1.22	4.08	6.53	-1.21	13.66	-1.21			-0.93	4/1/2017
CAMPBELL CORE TREND DRT	HIEF70164202	204,204,739.54	1.19	2.68	5.38	7.18	9.56	7.18			-1.06	4/1/2017
CRABEL ADVANCED TREND	HIEF70164302	207,462,614.96	1.21	0.00	5.72	0.01	5.27	0.01			-0.38	4/1/2017
MOUNT LUCAS GBL EV 18V	HIEF70164502	191,933,414.30	1.12	-0.92	-1.24						-1.24	4/1/2019
TREASURY DURATION CAPTURE	HIEGRISK6300	584,527,170.55	3.40	1.34	6.06	11.94	10.64	11.94			5.37	4/1/2017
Bloomberg Barclays US Treasury Long Term Index	IX1F0006501C			1.33	6.03	12.30	10.98	12.30			7.07	4/1/2017
Excess Return VS Bloomberg Barclays US Treasury Long Term Index				0.01	0.02	-0.36	-0.34	-0.36			-1.69	4/1/2017
RYAN LABS LONG TREASURY	HIEF70163102	584,527,170.55	3.40	1.34	6.06	11.94	10.64	11.94			5.37	4/1/2017
OPPORTUNITIES	HIEGRISK3900	30,074,362.00	0.18	-0.01	3.65	3.21	3.21	3.21	3.40		3.40	7/1/2016
TF RISK LAGGED BMK	HIEGX090TRSK			2.99	3.83	4.65	7.62	4.65	8.02		8.02	7/1/2016
Excess Return VS TF RISK LAGGED BMK				-3.00	-0.18	-1.44	-4.41	-1.44	-4.62		-4.62	7/1/2016

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LOWE ENTERPRISES	HIEGRISK5000	30,074,362.00	0.18	-0.01	3.65	3.21	3.21	3.21	3.40		4.08	1/1/2015
PRINCIPAL PROTECTION	HIEGRISK1200	1,185,669,324.74	6.90	1.10	2.07	5.44	3.95	5.44	2.75	2.83	7.81	3/1/1979
PRINCIPAL PROTECTION BMK	HIEGX090PROT			0.80	2.08	6.04	3.97	6.04	2.18	2.50	7.39	3/1/1979
Excess Return VS PRINCIPAL PROTECTION BMK				0.30	-0.02	-0.60	-0.02	-0.60	0.57	0.33	0.42	3/1/1979
BANK OF HAWAII PRIN PROT	HIEF30200802	318,289,824.81	1.85	0.85	2.15	6.13	4.04	6.13			3.16	11/1/2017
BC US Int Agg X-Credit LNKD PI	HIEGX09USFI2			0.78	2.20	6.26	4.13	6.26			3.16	11/1/2017
Excess Return VS BC US Int Agg X-Credit LNKD PI				0.07	-0.05	-0.13	-0.09	-0.13			0.00	11/1/2017
EATON VANCE	HIEF30200602	548,617,622.20	3.19	1.41	2.08	4.95	4.03	4.95	3.42	3.76	7.38	6/1/1989
BC Gbl Int Agg XCRD (SH)O	HIEGX09INF1			0.83	1.94	5.78	3.78	5.78	2.61	3.41	6.60	6/1/1989
Excess Return VS BC Gbl Int Agg XCRD (SH)O				0.58	0.14	-0.83	0.25	-0.83	0.81	0.35	0.78	6/1/1989
FIRST HAWAIIAN BANK	HIEF30200102	318,761,877.73	1.86	0.83	1.96	5.63	3.73	5.63	1.79	2.66	5.78	11/1/1991
BC US Int Agg XCredit LNKD FHB	HIEGX09USFI1			0.78	2.20	6.26	4.13	6.26	1.71	2.38	5.48	11/1/1991
Excess Return VS BC US Int Agg XCredit LNKD FHB				0.05	-0.25	-0.63	-0.40	-0.63	0.09	0.28	0.30	11/1/1991
REAL RETURN	HIEGRISK1300	544,104,435.25	3.17	1.15	2.78	6.30	5.81	6.30	5.16	5.24	4.33	7/1/2010
CPI +3%	HIEGX0903CPI			0.31	1.20	4.71	2.53	4.71	5.13	4.53	4.88	7/1/2010
Excess Return VS CPI +3%				0.85	1.58	1.59	3.28	1.59	0.03	0.71	-0.55	7/1/2010
PRIVATE REAL RETURN	HIEGRISK4300	234,402,434.00	1.36	1.44	2.32	5.51	3.94	5.51	6.13	6.47	8.10	7/1/2013
INFRASTRUCTURE	HIEGRISK1700	46,566,453.00	0.27	2.75	7.53	13.63	8.47	13.63	12.05		10.33	12/1/2014
CPI +4%	HIEGX090CPI2			0.39	1.45	5.73	3.02	5.73	6.15		5.70	12/1/2014
Excess Return VS CPI +4%				2.36	6.09	7.90	5.45	7.90	5.90		4.63	12/1/2014
TIMBER	HIEGRISK1330	187,835,981.00	1.09	1.12	1.12	3.76	2.89	3.76	5.31	5.96	8.93	9/1/1999
HANCOCK TIMBER	HIEGRISK2900	187,835,981.00	1.09	1.12	1.12	3.76	2.89	3.76	5.31	5.96	8.93	9/1/1999
NCREIF Timberland 1Q in Arrears Month^	IX1F00286557			0.04	0.11	2.38	0.86	2.38	3.27	4.63	6.33	9/1/1999
Excess Return VS NCREIF Timberland 1Q in Arrears Month^				1.08	1.01	1.38	2.03	1.38	2.04	1.33	2.60	9/1/1999
PUBLIC REAL RETURN	HIEGRISK1340	309,702,001.25	1.80	0.94	3.13	6.91	7.28	6.91	4.48	4.58	4.14	9/1/2011
GLOBAL INFLATION-LINKED	HIEGRISK4200	309,702,001.25	1.80	0.94	3.13	6.91	7.28	6.91	4.48	4.58	4.14	9/1/2011
OTHER	HIEGRISK1400	489,392,904.34	2.85	4.62	4.54	-1.20	6.02	-1.20	3.68	1.98		4/1/2008
ICE BofAML US 3 Month Treasury Bill Index G001	IX1F0000572C			0.22	0.64	2.31	1.24	2.31	1.38	0.87		4/1/2008
Excess Return VS ICE BofAML US 3 Month Treasury Bill Index G001				4.40	3.90	-3.51	4.78	-3.51	2.29	1.11		4/1/2008
CLOSING ACCOUNTS	HIEGRISK1900	2,556,420.61	0.01	2.14	1.49	-1.53	-0.83	-1.53	26.97		30.84	6/1/2016
BOT DISCRETIONARY	HIEF80200102	154,310,193.04	0.90	0.41	1.34	6.34	2.91	6.34	6.26	5.77	6.98	2/1/1998
OTHER ASSETS	HIEF80100202	38,640,646.32	0.22	0.00	0.00	0.00	0.00	0.00	0.00	0.01	4.19	1/1/1972
PARAMETRIC OVERLAY	HIEF80200202	289,345,231.11	1.68	10.52							10.52	6/1/2019
RESIDUAL ACCOUNT	HIEF90200102	134,930.10	0.00	0.20	0.63	54.63	52.25	54.63	354.70	587.77	435.32	6/1/2013
TRANSITION	HIEF80200302	4,404,548.57	0.03	9.64	25.42	6.19	28.11	6.19	3.75	-0.51	33.04	4/1/2002
TRANSITION II	HIEF80200402	934.59	0.00	0.20	0.62	2.38	1.25	2.38				7/1/2011
NCREIF Timberland Index	IX1F0001026C			1.04	1.04		1.15	2.95	3.29	4.62		3/1/1987
Russell 1000 Value Index	IX1F0000418C			7.18	3.84		16.24	8.46	10.19	7.46	11.93	1/1/1979
Russell 1000 Index	IX1F0000416C			7.02	4.25		18.84	10.02	14.15	10.45	11.86	1/1/1979
Russell 2000 Index	IX1F0000420C			7.07	2.10		16.98	-3.31	12.30	7.06	11.38	1/1/1979
Russell 1000 Growth Index	IX1F0000417C			6.87	4.64		21.49	11.56	18.07	13.39	11.45	1/1/1979

The information provided is from the ERS's custodial bank and/or its consultants and has not been provided or approved by any of the Funds' General Partners, Sponsors or members.