

As of Date:9/30/2020

Structure	Account/Security Id	Market Value	% of Total	Month	3 Months	Fiscal YTD	YTD	1 Year	3 Years	5 Years	7 Years	ITD	Inception Date
TOTAL FUND	HIEGRISK1000	18,009,784,696.85	100.00	-1.22	5.33	5.33	1.28	4.88	5.67	7.91	6.95	7.70	6/1/1990
TF RISK LAGGED BMK	HIEGX090TRSK			-0.59	5.86	5.86	1.70	5.18	5.21	7.29	6.37	7.79	6/1/1990
Excess Return VS TF RISK LAGGED BMK				-0.63	-0.53	-0.53	-0.42	-0.30	0.47	0.62	0.58	-0.08	6/1/1990
BROAD GROWTH	HIEGRISK1100	13,723,622,516.88	76.20	-1.38	6.82	6.82	-0.22	5.70	5.94	9.05		6.83	10/1/2014
BROAD GROWTH BMK	HIEGX090GRTH			-0.72	7.97	7.97	-0.18	4.89	5.38	8.09		5.85	10/1/2014
Excess Return VS BROAD GROWTH BMK				-0.65	-1.16	-1.16	-0.05	0.81	0.56	0.96		0.97	10/1/2014
PRIVATE GROWTH	HIEGRISK4017	2,081,822,046.44	11.56	0.19	10.86	10.86	2.92	5.38	12.93	12.90	13.80	13.91	7/1/2013
PRIVATE GROWTH BMK	HIEGX09PRIGR			3.27	19.99	19.99	2.78	3.17	7.55	8.12	10.06	10.23	7/1/2013
Excess Return VS PRIVATE GROWTH BMK				-3.07	-9.13	-9.13	0.14	2.21	5.38	4.78	3.74	3.68	7/1/2013
PUBLIC GROWTH	HIEGRISK4016	10,126,147,566.17	56.23	-1.90	7.09	7.09	-0.42	6.63	5.23	8.82	7.13	8.15	7/1/2013
PUBLIC GROWTH BMK	HIEGX09LGRTH			-1.54	7.15	7.15	-0.09	7.91	6.23	9.58			7/1/2013
Excess Return VS PUBLIC GROWTH BMK				-0.36	-0.06	-0.06	-0.33	-1.27	-1.00	-0.76			7/1/2013
REAL ASSETS	HIEGRISK7200	1,515,652,904.27	8.42	0.02	0.03	0.03	1.49	2.87	6.03	7.49	9.36	8.91	7/1/2013
REAL ASSETS BENCHMARK	HIEGX090REAL			-1.20	-1.03	-1.03							7/1/2013
Excess Return VS REAL ASSETS BENCHMARK				1.22	1.06	1.06							7/1/2013
DIVERSIFYING STRATEGIES	HIEGRISK6100	3,677,691,216.37	20.42	-0.38	-0.20	-0.20	5.21	-0.46	5.37			4.19	4/1/2017
DIVERSIFYING STRATEGIES BMK	HIEGX0DIVSTR			-0.25	0.52	0.52	4.59	3.84	4.37			4.17	4/1/2017
Excess Return VS DIVERSIFYING STRATEGIES BMK				-0.14	-0.72	-0.72	0.62	-4.30	1.00			0.02	4/1/2017
ILLIQUID DIVERSIFYING	HIEGRISK6600	57,034,672.10	0.32	1.29	2.65	2.65						2.65	7/1/2020
ILLIQUID DIVERSIFYING BMK	HIEGX0ILLDIV			0.55	1.76	1.76						1.76	7/1/2020
Excess Return VS ILLIQUID DIVERSIFYING BMK				0.74	0.89	0.89						0.89	7/1/2020
LIQUID DEFENSIVE	HIEGRISK6910	2,919,341,509.30	16.21	-0.02	-0.75	-0.75	8.58	2.80	4.44			3.34	4/1/2017
LIQUID DEFENSIVE BENCHMARK	HIEGX0LIQDEF			-0.78	0.13	0.13	5.77	3.51	3.20			2.83	4/1/2017
Excess Return VS LIQUID DEFENSIVE BENCHMARK				0.75	-0.89	-0.89	2.81	-0.71	1.24			0.52	4/1/2017
LIQUID DIVERSIFYING	HIEGRISK6700	701,315,034.97	3.89	-1.93	1.62	1.62	0.18	-5.34	9.15			7.52	4/1/2017
LIQUID DIVERSIFYING BENCHMARK	HIEGX0LIQDIV			0.22	0.66	0.66	2.52	3.63	5.50			5.57	4/1/2017
Excess Return VS LIQUID DIVERSIFYING BENCHMARK				-2.15	0.97	0.97	-2.34	-8.96	3.65			1.96	4/1/2017
CRO FRM MASTER ACCOUNT	HIEF70161102	0.00	0.00	0.00									4/1/2017
OTHER	HIEGRISK1400	585,355,053.60	3.25	-2.08	4.80	4.80	2.07	8.79	3.81	3.52	3.00		4/1/2008
ICE BofA US 3 Month Treasury Bill Index G001	IX1F0000572C			0.01	0.04	0.04	0.64	1.10	1.69	1.20	0.86		4/1/2008
Excess Return VS ICE BofA US 3 Month Treasury Bill Index G001				-2.09	4.76	4.76	1.44	7.69	2.12	2.32	2.14		4/1/2008