

Harvest Lane Asset Management Absolute Return Fund Annual Hedge Fund Disclosure Report: October 2020

In accordance with the PDS disclosure these reports are available by contacting Fundhost, or at <https://fundhost.com.au/fund/harvest-lane-asset-management-absolute-return-fund/>

October 2020	Harvest Lane Asset Management Absolute Return Fund
Asset allocation to each asset type	International listed equities: 3.94% Domestic listed equities: 47.25% Cash or cash equivalent products: 48.44% CFDs: -5.03% Other (convertible notes): 1.89%
Liquidity Profile at end of October 2020 The representation of asset liquidity (the estimated time required to sell an asset at the value ascribed to that asset in the fund's most recently calculated net asset value)	The Fund can liquidate 62.98% of the portfolio within 1 day and 73.73% within 3 days.
Maturity profile of liabilities	Liabilities are generally paid within 30 days of invoice date. The short portfolio can be closed out within 1 day and are generally very liquid.
Gross exposure as a measure of the leverage ratio at the end of the relevant period	57.99% of a limit of 300%.
Derivative counterparties engaged	Invast Global

Monthly Returns [over at least a five-year period (or, if the hedge fund has not been operating for five years, the returns since its inception)] RG240.	30/11/2015	0.90%	31/07/2017	-5.84%	31/03/2019	-2.01%
	31/12/2015	1.71%	31/08/2017	-0.66%	30/04/2019	1.65%
	31/01/2016	-1.78%	30/09/2017	2.47%	31/05/2019	0.34%
	29/02/2016	1.34%	31/10/2017	4.56%	30/06/2019	-1.03%
	31/03/2016	1.45%	30/11/2017	-1.90%	31/07/2019	1.23%
	30/04/2016	3.94%	31/12/2017	1.45%	31/08/2019	-0.17%
	31/05/2016	-1.51%	31/01/2018	3.41%	30/09/2019	1.10%
	30/06/2016	-1.30%	28/02/2018	-1.52%	31/10/2019	-0.15%
	31/07/2016	-3.91%	31/03/2018	-0.16%	30/11/2019	0.61%
	31/08/2016	0.31%	30/04/2018	2.52%	31/12/2019	-0.94%
	30/09/2016	4.32%	31/05/2018	1.52%	31/01/2020	0.27%
	31/10/2016	0.81%	30/06/2018	5.79%	29/02/2020	-2.42%
	30/11/2016	-1.40%	31/07/2018	-2.13%	31/03/2020	-20.52%
	31/12/2016	0.33%	31/08/2018	-1.16%	30/04/2020	6.37%
	31/01/2017	0.00%	30/09/2018	4.08%	31/05/2020	-2.02%
	28/02/2017	-1.29%	31/10/2018	-0.11%	30/06/2020	0.50%
	31/03/2017	0.91%	30/11/2018	-0.62%	31/07/2020	3.75%
	30/04/2017	-0.06%	31/12/2018	1.27%	31/08/2020	1.66%
	31/05/2017	-1.26%	31/01/2019	0.80%	30/09/2020	4.06%
	30/06/2017	4.10%	28/02/2019	0.81%	31/10/2020	3.61%
Any changes to key service providers including any change in related party status	Not applicable					
Any changes to the risk profile and strategy of the Fund	NIL					
Any material changes to the primary investment personnel responsible for the Fund	Not applicable					