

REFERENCE DATA (CYES – SPX – VIX)

Date	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2008													
CYES (N) ¹				0.42%	0.92%	-0.05%	0.06%	0.42%	-0.97%	-2.83%	1.65%	3.51%	3.06%
SPX Close	1379	1331	1323	1386	1400	1280	1267	1283	1166	969	896	903	903
SPX % Change	-6.1%	-3.5%	-0.6%	4.8%	1.1%	-8.6%	-1.0%	1.2%	-9.1%	-16.9%	-7.5%	0.8%	-38.5%
SPX % Range	13.7%	5.8%	7.7%	6.1%	4.8%	9.4%	7.2%	5.2%	15.3%	28.1%	27.5%	11.5%	49.8%
VIX Close	26.2	26.5	25.6	20.8	17.8	24.0	22.9	20.7	39.4	59.9	55.3	40.0	31.6
VIX % Change	16.4%	1.3%	-3.5%	-18.8%	-14.2%	34.3%	-4.2%	-10.0%	90.8%	52.0%	-7.7%	-27.6%	77.8%
VIX % Range	68.7%	30.8%	50.2%	25.0%	24.7%	37.7%	42.1%	22.8%	135.3%	127.3%	62.2%	54.1%	327.6%

Data source: Bloomberg L.P. and Harvest Volatility Management, LLC

Footnote:

1. CYES (N) are returns on notional (net of fees).
2. VIX Close Year = average of monthly VIX close.
3. Unless otherwise indicated, performance data is presented unaudited and "net" of management fees, performance allocations and expenses.
4. Index information is included merely to show the general trend in the markets in the periods indicated and is not intended to imply that the portfolio was similar to the indices in either composition or element of risk.

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