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To: Jeffrey Epstein <jeevacation@gmail.com>
Subject: WAM Global Macro Program - January 2016 Update
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Whitman Asset Management - January 2016 Performance
Update

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WAM Global Macro Program

January 2016 Performance Update

Net Returns*

January: -1.08%

Risk Metrics

Sharpe: 1.67

Nominal AUM

Program: \$21M

2016 YTD: -1.08%

Volatility: 4.56%

Firm: \$26M

2015: +7.79%

Max DD: 1.40%

Proprietary: \$8M

Download Performance Summary

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

* Please see Performance Notes below

Contact:

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Performance Notes: The returns are calculated from the actual performance of a WAM proprietary account and are adjusted by 2% management and 20% incentive fees. From 10/2014 through 02/2015 the Program was traded within a multi-strategy account. NFA rule 2-29 requires those carved out returns be labeled hypothetical. WAM Global Macro Program AUM includes allocations from WAM customized client programs. The WAM Global Macro Program is only available to "qualified eligible persons" as defined in CFTC Rule 4.7.

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