
From: Lesley Groff <[REDACTED]>
Sent: Friday, May 30, 2014 2:29 PM
To: Jeffrey Epstein
Subject: Fwd: ATorus Daily Portfolio Report 5/29
Attachments: ATorus_BacktestNAV_052914.pdf; Untitled attachment 00133.htm

Begin forwarded message:

From: Michael Fowler <[REDACTED]>
Subject: =/b>ATorus Daily Portfolio Report =/29
Date: May 30, 2014 10:26:58 AM EDT
To: Lesley Groff <[REDACTED]>

Lesley,
 =nbsp; Please see attached the Daily Portfolio Report for =/29. Have a great weekend!

- Daily =ommentary -

We added in two =dditional metrics into the report: (i) Sharpe since 1/1/12 and (ii) =ontribution percentage of exposures for T12M change in NAV. The latter =ill enable one to see what's "moving the needle" in terms of NAV change =ver past 12M.

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Best =egards,

Michael J. Fowler
[REDACTED] - =ntl. Mobile
Work Email - [REDACTED]
Trading Desk Email - [REDACTED]

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