

FORT Global UCITS Diversified Fund

FORT LP



October 19, 2017

Assets Under Management and Share Value

Total fund value:	€	192,312,709	EUR Class A	USD Class A	EUR Class B	USD Class B	CHF Class B	EUR Class C	USD Class C	EUR Class R					
Estimated NAV as of: Oct 19, 2017	€	984.16	\$	1,003.73	€	1,018.01	\$	1,078.35	976.46 fr.	€	943.14	\$	1,013.50	€	952.77
Official NAV as of: Oct 18, 2017	€	981.63	\$	1,001.15	€	1,015.39	\$	1,075.57	973.95 fr.	€	940.71	\$	1,010.89	€	950.32

Firm Description

FORT is an investment management firm founded by Dr. Yves Balcer and Dr. Sanjiv Kumar in 1993. Prior to founding FORT, Drs. Balcer and Kumar held senior portfolio management roles at the World Bank, where they managed a \$25 billion global bond portfolio. FORT currently has over 45 professionals based in the Washington, D.C. area and New York City.

Global Diversified Description

Global Diversified is a systematic multi-strategy trading program. It invests in U.S. cash equities and trades a spectrum of futures contracts in the global markets that includes: interest rates, bonds, currencies, and equity indices. Global Diversified is a proprietary blend of four strategies as follows: (i) trend-following; (ii) trend-anticipating (Global Contrarian); (iii) short-term mean reversion; and (iv) Value Market Neutral. The addition of each of these components is designed to reduce the volatility of returns. Global Diversified is also designed to have a low correlation with broad equity indices. Global Diversified dynamically and systematically shifts risk allocations among asset classes and underlying parameter choices.

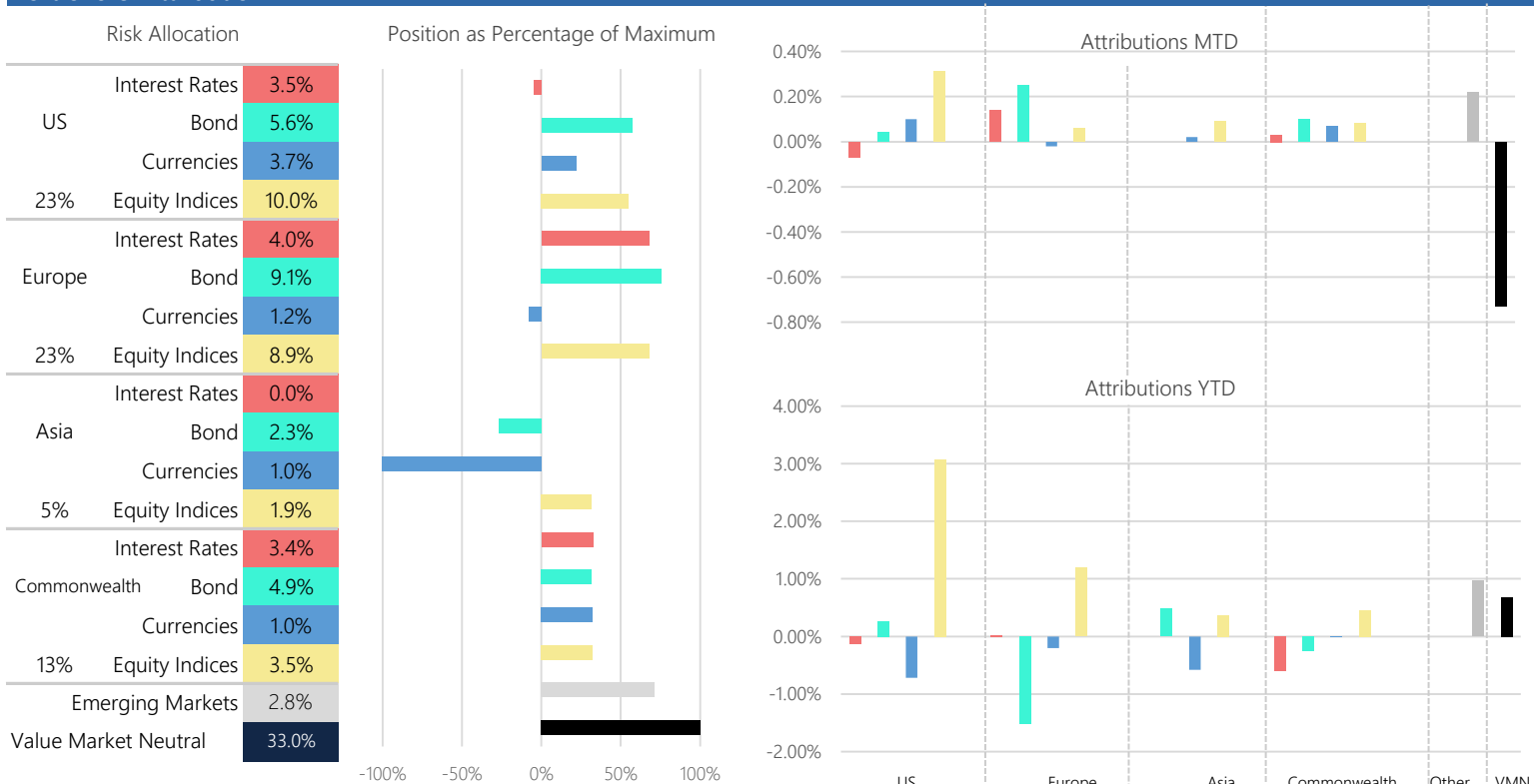
EUR Track Record (Class B)*

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2017	-1.53	2.98	-0.61	3.09	0.91	-2.48	0.33	2.48	-4.56	0.62			0.97%
2016	4.27	6.96	-2.22	-4.49	-0.32	7.21	1.74	-1.58	-0.17	-6.52	1.08	1.31	6.51%
2015										-0.91	-0.71	-3.79	-5.34%

USD Track Record (Class B)*

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2017	-1.35	3.01	-0.47	3.14	0.92	-2.15	0.47	2.37	-4.15	0.72			2.29%
2016	4.29	6.84	-2.14	-4.42	-0.23	7.21	1.85	-1.50	-0.05	-6.46	1.12	1.50	7.31%
2015								-0.59	3.78	-0.30	-0.72	-3.80	-1.76%

Portfolio & Attribution**



*Includes performance estimates for periods subsequent to latest official NAV date (Oct 18, 2017).

**The above returns reflect reinvestment of all income but do not reflect the deduction of any expenses, transaction costs, or advisory fees.

Important Information and Disclosures

Returns are net of expenses, transaction costs, and fees, including a 1% per annum monthly management fee and a 20% quarterly profit allocation, unless otherwise indicated. All returns are presented in respective class currency. Returns may increase or decrease as a result of currency fluctuations. There can be no assurance that the FORT Global UCITS Diversified Fund will achieve its objective or avoid incurring substantial or total losses.

PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

FORT Global UCITS Diversified Fund



FORT LP

October 19, 2017

Fund Information

Investment Class	ISIN	BB Ticker	WKN	Min. Initial Investment	Mgmt. Fee	Perf. Fee
Class A (EUR)	IE00BXDZF297	FGUDAEU ID	A14UZM	€250K	2.0%	20%
Class A (USD Hedged)	IE00BXDZF305	FGUDAUH ID	A14UZN	\$250K	2.0%	20%
Class B (EUR)	IE00BXDZF412	FGUDBEU ID	A14UZP	Closed	1.0%	20%
Class B (USD Hedged)	IE00BXDZF529	FGUDBUH ID	A14UZQ	Closed	1.0%	20%
Class B (CHF Hedged)	IE00BD7YF222	FGUDBCH ID		Closed	1.0%	20%
Class C (EUR)	IE00BYPGJ705	FGUDCEU ID	A14W9W	€2M	1.5%	20%
Class C (USD Hedged)	IE00BYPGK224	FGUDCUH ID	A14W9V	\$2M	1.5%	20%
Class I (EUR)	IE00BXDZF743	FGUDIEU ID	A14UZS	€100M	1.0%	20%
Class I (USD Hedged)	IE00BXDZF859	FGUDIUH ID	A14UZT	\$100M	1.0%	20%
Class R (EUR)	IE00BXDZF636	FGUDREU ID	A14UZR	€10K	2.25%	20%

Risk Snapshot*

As of: October 19, 2017

Key Facts

Average Margin to Equity		Fund Structure:	UCITS
October 19, 2017	5.8%	Inception:	August 26, 2015
Last Month	6.5%	Liquidity:	Weekly, Same Day Notice - 12pm Dublin Deadline
Last 12 Months	8.3%	Domicile:	Ireland
Avg. Daily VaR at 99% (10 yr.)		Strategy AUM (\$):	589,297,767
October 19, 2017	2.1%	UCITS Umbrella Size (€):	627,622,925
Last Month	2.1%	Diversified Sub Fund Size (€):	192,312,709
Last 12 Months	2.3%	Custodian:	RBC Investor Services Bank, SA Dublin Branch
Avg. Monthly VaR at 99% (10 yr.)		Administrator:	RBC Investor Services Ireland Limited
October 19, 2017	8.5%	Brokers:	Goldman Sachs, Morgan Stanley
Last Month	8.5%	Auditor:	Deloitte
Last 12 Months	9.5%	Passported/Registered:	Austria, Belgium, France, Germany, Italy, Japan, Luxembourg, Netherlands, U.K., Spain, Sweden, Switzerland

Important Information and Disclosures

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FORT Global UCITS Contrarian Fund



October 19, 2017

FORT LP

Assets Under Management

Total fund value:	€	419,468,023	EUR Class A	USD Class A	EUR Class B	USD Class B	EUR Class C	USD Class C	EUR Class I	USD Class I						
Estimated NAV as of: Oct 19, 2017	€	1,032.85	\$	1,052.74	€	1,092.55	\$	1,110.21	€	1,031.43	\$	1,053.02	€	1,070.80	\$	1,079.57
Official NAV as of: Oct 18, 2017	€	1,031.99	\$	1,051.87	€	1,091.64	\$	1,109.28	€	1,030.57	\$	1,052.15	€	1,069.91	\$	1,078.68

Firm Description

FORT is an investment management firm founded by Dr. Yves Balcer and Dr. Sanjiv Kumar in 1993. Prior to founding FORT, Drs. Balcer and Kumar held senior portfolio management roles at the World Bank, where they managed a \$25 billion global bond portfolio. FORT currently has over 45 professionals based in the Washington, D.C. area and New York City.

Global Contrarian Description

Global Contrarian is a systematic, trend-anticipating trading program that seeks to capitalize on medium to long-term trends. Its typical holding period is between 2 and 8 weeks. Unlike trend-following programs that attempt to identify existing trends, Global Contrarian attempts to anticipate trends by identifying price behaviors that signal possible turning points. Global Contrarian is not a counter-trend program; it is designed to purchase as prices decline toward support levels and sell as prices rise toward resistance levels. Global Contrarian dynamically and systematically shifts risk allocations among asset classes and underlying parameter choices. As employed by FORT Global UCITS Contrarian Fund, it trades a spectrum of futures contracts that includes: interest rates, bonds, currencies, and equity indices in the global markets.

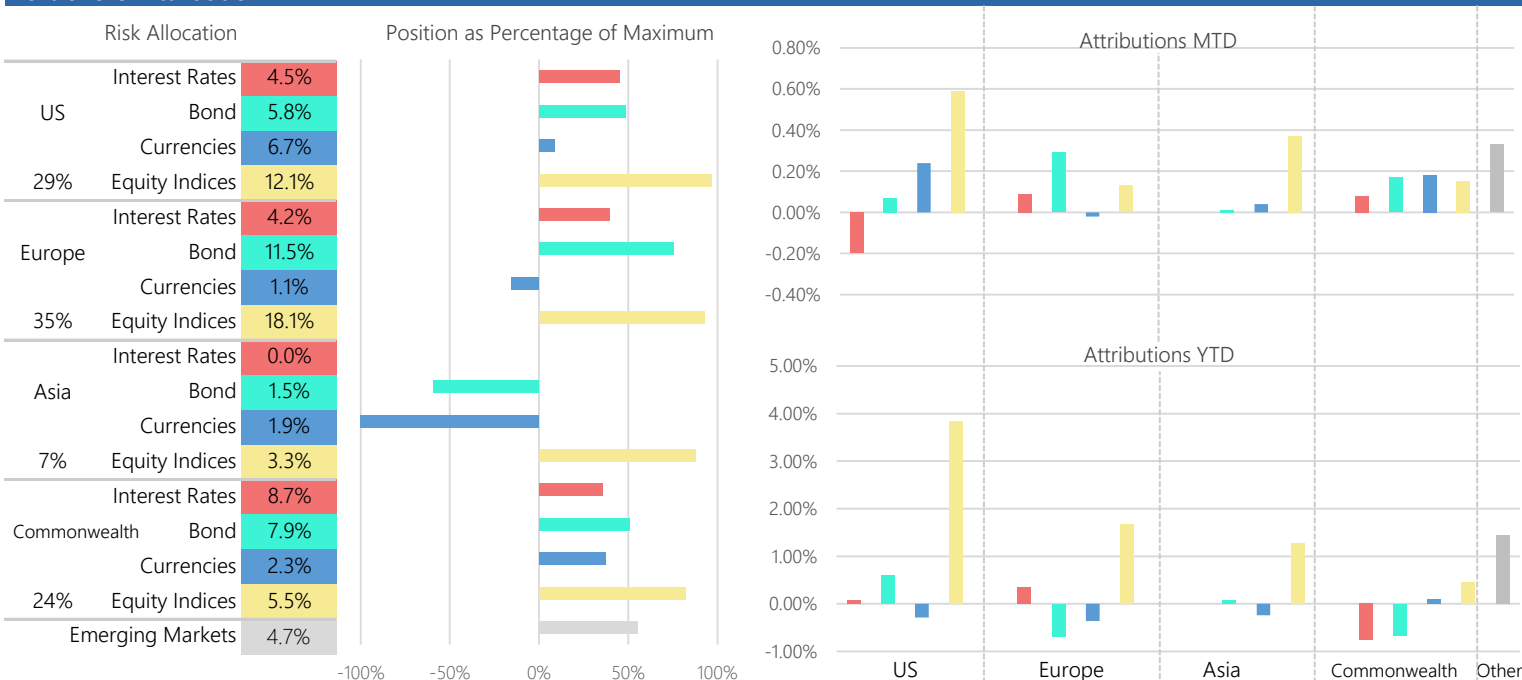
EUR Track Record (Class B)*

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2017	-0.71	4.33	-0.43	1.57	0.99	-3.90	1.75	2.74	-3.32	2.43			5.25%
2016	0.46	2.87	-2.38	-1.81	1.70	5.49	1.15	-0.74	1.49	-4.08	-2.68	1.33	2.43%
2015	3.29	-0.40	0.57	-2.24	1.47	-2.22	2.23	-3.30	2.87	1.36	0.31	-4.41	-0.81%
2014									-1.27	2.52	2.30	-0.12	3.42%

USD Track Record (Class B)*

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2017	-0.53	4.37	-0.30	1.66	0.95	-3.61	1.91	2.62	-2.91	2.30			6.33%
2016	0.49	2.97	-2.32	-1.74	1.78	5.51	1.25	-0.65	1.59	-3.97	-2.60	1.52	3.48%
2015	3.21	-0.39	0.75	-2.28	1.44	-2.26	2.23	-3.36	2.87	1.33	0.35	-4.47	-0.95%
2014							-0.70	3.24	-1.54	2.34	2.10	-0.23	5.23%

Portfolio & Attribution**



*Includes performance estimates for periods subsequent to latest official NAV date (Oct 18, 2017).

**The above returns reflect reinvestment of all income but do not reflect the deduction of any expenses, transaction costs, or advisory fees.

Important Information and Disclosures

For the period July 9, 2014 through Oct. 24, 2014, returns are for Class A and reflect deductions of a 2% per annum monthly management fee and no quarterly profit allocation. All other returns are net of expenses, transaction costs, and fees, including a 1% per annum monthly management fee and a 20% quarterly profit allocation, unless otherwise indicated. All returns are presented in respective class currency. Returns may increase or decrease as a result of currency fluctuations. There can be no assurance that the FORT Global UCITS Contrarian Fund will achieve its objective or avoid incurring substantial or total losses. For further information on the FORT Global UCITS Contrarian Fund, please contact Michael Statz, CEO Fiducia Capital GmbH, BaFIN Registration #121817.

PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

FORT Global UCITS Contrarian Fund



FORT LP

October 19, 2017

Fund Information

Investment Class	ISIN	BB Ticker	WKN	Min. Initial Investment	Mgmt. Fee	Perf. Fee
Class A (EUR)	IE00BCZRQR87	FGCONAE ID	A12AUE	€250K	2.0%	20%
Class A (USD Hedged)	IE00BCZRQS94	FGCONAU ID	A12DFD	\$250K	2.0%	20%
Class B (EUR)	IE00BCZRQT02	FGCONBE ID	A12D59	Closed	1.0%	20%
Class B (USD Hedged)	IE00BSHZ0Q92	FGCNBUH ID	A12EUK	Closed	1.0%	20%
Class C (EUR)	IE00BYJR3D38	FGCONCE ID	A14UZU	€2M	1.5%	20%
Class C (USD Hedged)	IE00BYJR3F51	FGCONCU ID	A14UZV	\$2M	1.5%	20%
Class I (EUR)	IE00BYJR3H75	FGCONIE ID	A14UZW	€100M	1.0%	20%
Class I (USD Hedged)	IE00BYJR3G68	FGCONIU ID	A14UZX	\$100M	1.0%	20%
Class R (EUR)	IE00BCZRQV24	FGCONRE ID	A12D6A	€10K	2.25%	20%
Class I (CHF Hedged)	IE00BDGHHB56	FGCONIC ID		CHF 100M	1.0%	20%

Risk Snapshot*

As of: October 19, 2017

Key Facts

Average Margin to Equity		Fund Structure:	UCITS
October 19, 2017	6.2%	Inception:	July 10, 2014
Last Month	6.1%	Liquidity:	Daily, Same Day Notice - 12pm Dublin Deadline
Last 12 Months	7.6%	Domicile:	Ireland
Avg. Daily VaR at 99% (10 yr.)		Strategy AUM (\$):	2,137,201,575
October 19, 2017	2.1%	UCITS Umbrella Size (€):	627,622,925
Last Month	1.9%	Contrarian Sub Fund Size (€):	419,468,023
Last 12 Months	2.0%	Custodian:	RBC Investor Services Bank, SA Dublin Branch
Avg. Monthly VaR at 99% (10 yr.)		Administrator:	RBC Investor Services Ireland Limited
October 19, 2017	10.1%	Brokers:	Newedge, Goldman Sachs, Morgan Stanley
Last Month	9.1%	Auditor:	Deloitte
Last 12 Months	8.9%	Passported/Registered:	Austria, Belgium, France, Germany, Italy, Japan, Luxembourg, Netherlands, U.K., Spain, Sweden, Switzerland

Important Information and Disclosures

*The above metrics are historical. There is no guarantee similar metrics will be achieved in the future. The above figures reflect reinvestment of all income and are net of all expenses, transaction costs and advisory fees.

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FORT Global UCITS Futures Fund



October 19, 2017

FORT LP

Assets Under Management and Share Value

Total fund value: € 9,859,356 USD Class S

Estimated NAV as of: Oct 19, 2017 \$ 985.49

Official NAV as of: Oct 18, 2017 \$ 985.52

Firm Description

FORT is an investment management firm founded by Dr. Yves Balcer and Dr. Sanjiv Kumar in 1993. Prior to founding FORT, Drs. Balcer and Kumar held senior portfolio management roles at the World Bank, where they managed a \$25 billion global bond portfolio. FORT currently has over 45 professionals based in the Washington, D.C. area and New York City.

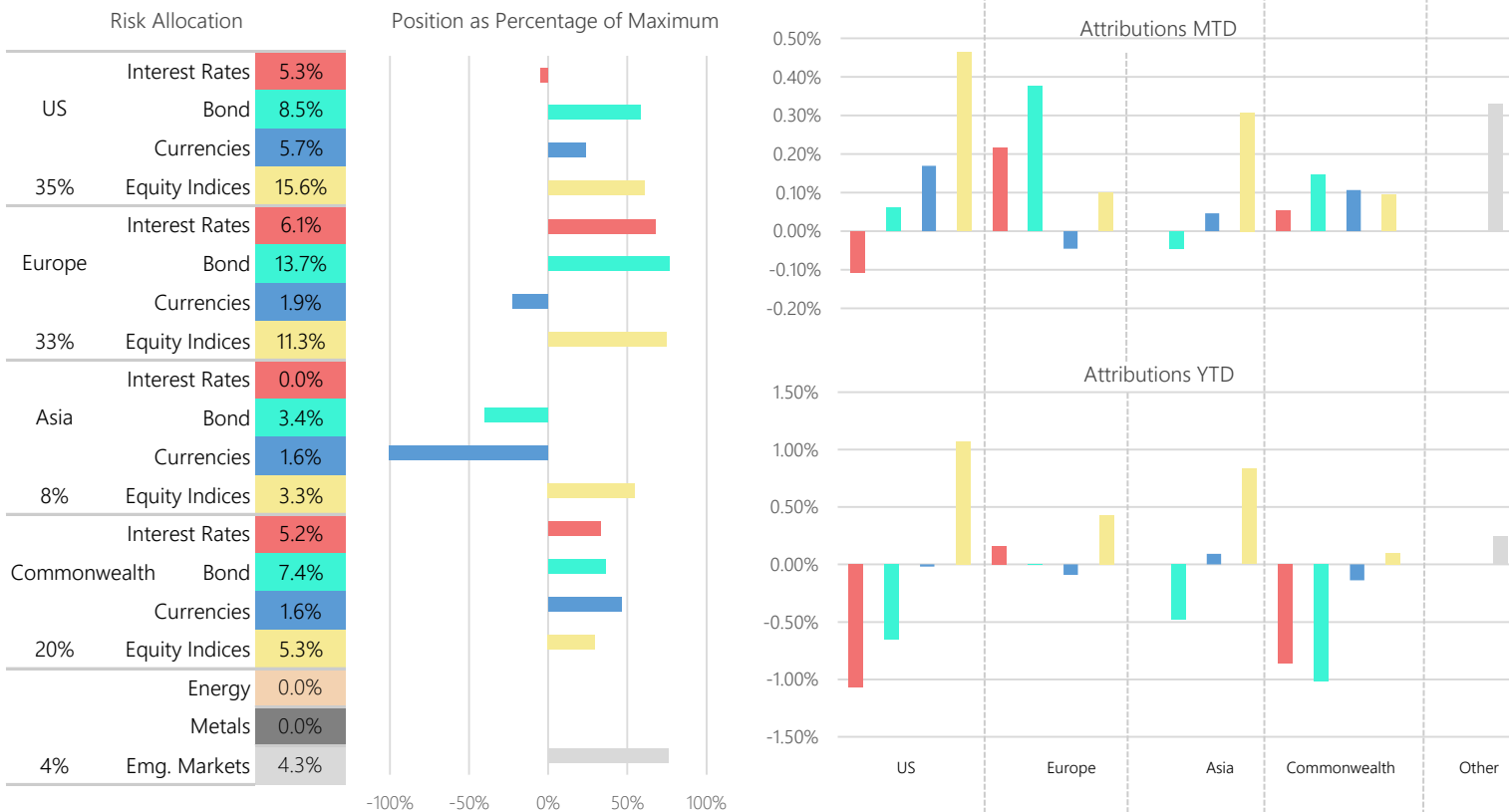
Global Futures Description

FORT Global Futures is a systematic multi-strategy trading program. It trades a spectrum of futures contracts in the global markets that includes: interest rates, bonds, currencies and equity indices. Global Futures is a proprietary blend of three strategies with dates of implementation as follows: (i) trend-following (inception); (ii) trend-anticipating (Global Contrarian, Oct. 2002); and (iii) short-term mean reversion (Dec. 2009). The addition of each of these components is designed to reduce the volatility of returns. FORT Global Futures is also designed to have a low correlation with broad equity indices. FORT Global Futures dynamically and systematically shifts risk allocations among asset classes and underlying parameter choices.

USD Track Record (Class S)*

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2017								1.48	-5.16	2.27			-1.56%

Portfolio & Attribution**



*Includes performance estimates for periods subsequent to latest official NAV date (Oct 18, 2017).

**The above returns reflect reinvestment of all income but do not reflect the deduction of any expenses, transaction costs, or advisory fees.

Important Information and Disclosures

Returns are net of expenses, transaction costs, and fees, including a 1% per annum monthly management fee and a 20% quarterly profit allocation, unless otherwise indicated. All returns are presented in respective class currency. Returns may increase or decrease as a result of currency fluctuations. There can be no assurance that the FORT Global UCITS Futures Fund will achieve its objective or avoid incurring substantial or total losses.

PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

Fiducia Capital || Kirchplatz 1 | 82049 Pullach, Germany | Michael Statz, michael.statz@fiduciacapital.de, +49.89.3589.3575 | www.fortlp.com

FORT Global UCITS Futures Fund



FORT LP

October 19, 2017

Fund Information

Investment Class	ISIN	BB Ticker	WKN	Min. Initial Investment	Mgmt. Fee	Perf. Fee
Class A (EUR)	IE00BDGJ3W40	FGFUTAE ID	A2DQ6W	€250K	2.0%	20%
Class A (USD)	IE00BDGJ3X56	FGFUTAU ID	A2DQ6X	\$250K	2.0%	20%
Class B (EUR)	IE00BDGJ4439	FGFUTBE ID	A2DQ6Y	€100K	1.0%	20%
Class B (USD)	IE00BDGJ4546	FGFUTBU ID	A2DVC5	\$100K	1.0%	20%
Class C (EUR)	IE00BDGJ4D26	FGFUTCE ID	A2DQ6Z	€2M	1.5%	20%
Class C (USD)	IE00BDGJ4F40	FGFUTCU ID	A2DQ60	\$2M	1.5%	20%
Class I (EUR)	IE00BDGJ4W15	FGFUTIE ID	A2DQ61	€100M	1.0%	20%
Class I (USD)	IE00BDGJ4X22	FGFUTIU ID	A2DQ62	\$100M	1.0%	20%
Class R (EUR)	IE00BDGJ4N24	FGFUTRE ID	A2DQ63	€10K	2.25%	20%
Class S (USD)	IE00BYTPKY70	FGFUTSU ID	A2DVC7	Closed	0.0%	20%

Risk Snapshot*

As of: October 19, 2017

Key Facts

Average Margin to Equity		Fund Structure:	UCITS
October 19, 2017	6.3%	Inception:	August 22, 2017
Last Month	6.4%	Liquidity:	Daily, Same Day Notice - 12pm Dublin Deadline
Last 12 Months	6.8%	Domicile:	Ireland
Avg. Daily VaR at 99% (10 yr.)		Strategy AUM (\$):	1,530,990,744
October 19, 2017	2.1%	UCITS Umbrella Size (€):	627,622,925
Last Month	2.3%	Futures Sub Fund Size (€):	9,859,356
Last 12 Months	2.7%	Custodian:	RBC Investor Services Bank, SA Dublin Branch
Avg. Monthly VaR at 99% (10 yr.)		Administrator:	RBC Investor Services Ireland Limited
October 19, 2017	9.7%	Brokers:	Goldman Sachs, Morgan Stanley, Newedge
Last Month	9.4%	Auditor:	Deloitte
Last 12 Months	11.1%	Passported/Registered:	Austria, Belgium, France, Germany, Italy, Japan, Luxembourg, Netherlands, U.K., Spain, Sweden, Switzerland

Important Information and Disclosures

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FORT Global UCITS Trend Fund



October 19, 2017

FORT LP

Assets Under Management and Share Value

Total fund value: € 5,982,837 EUR Class S

Estimated NAV as of: Oct 19, 2017 € 996.47

Official NAV as of: Oct 18, 2017 € 997.14

Firm Description

FORT is an investment management firm founded by Dr. Yves Balcer and Dr. Sanjiv Kumar in 1993. Prior to founding FORT, Drs. Balcer and Kumar held senior portfolio management roles at the World Bank, where they managed a \$25 billion global bond portfolio. FORT currently has over 45 professionals based in the Washington, D.C. area and New York City.

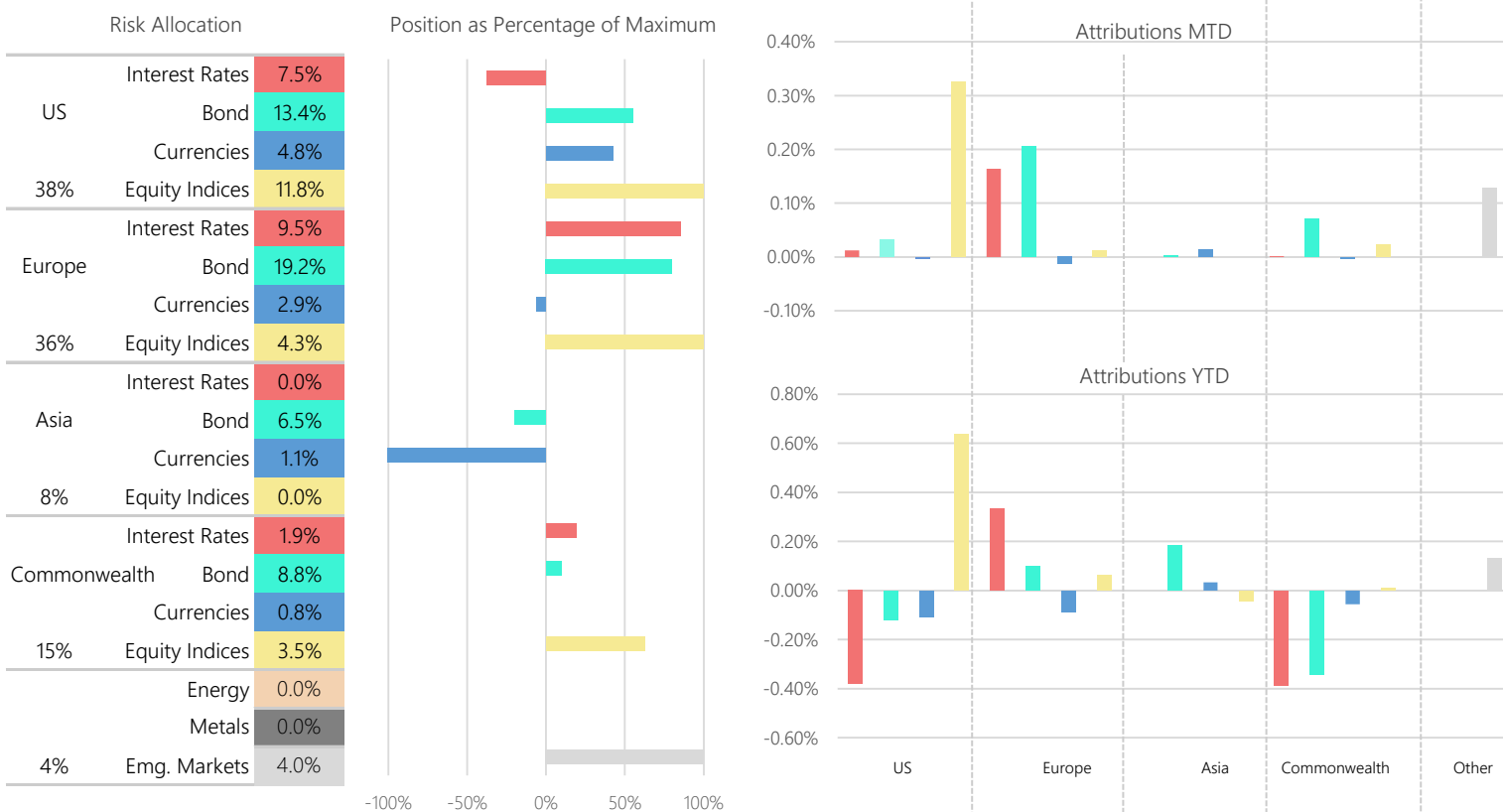
Global Trend Description

Global Trend is a systematic trend-following trading program designed to capture medium to long-term trends in global futures markets. The program is comprised of several sub-strategies, each designed to capture trends in different market environments. The program trades a spectrum of futures contracts globally including: interest rates, bonds, currencies and equity indices. Global Trend utilizes a Bayesian adaptation methodology to dynamically shift risk across sub-strategies, underlying parameter/speed combinations, and asset classes.

EUR Track Record (Class S)*

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2017								2.26	-3.57	0.85			-0.55%

Portfolio & Attribution**



*Includes performance estimates for periods subsequent to latest official NAV date (Oct 18, 2017).

**The above returns reflect reinvestment of all income but do not reflect the deduction of any expenses, transaction costs, or advisory fees.

Important Information and Disclosures

Returns are net of expenses, transaction costs, and fees, including a .9% per annum monthly management fee and a 0% quarterly profit allocation, unless otherwise indicated. All returns are presented in respective class currency. Returns may increase or decrease as a result of currency fluctuations. There can be no assurance that the FORT Global UCITS Trend Fund will achieve its objective or avoid incurring substantial or total losses.

PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

FORT Global UCITS Trend Fund



FORT LP

October 19, 2017

Fund Information

Investment Class	ISIN	BB Ticker	WKN	Min. Initial Investment	Mgmt. Fee	Perf. Fee
Class A (EUR)	IE00BDGJ3M42	FGTRENA ID	A2DQ6N	€50M	1.25%	0%
Class A (USD)	IE00BYQG9C922	FGTREAU ID	A2DQ6P	\$50M	1.25%	0%
Class B (EUR)	IE00BYQG9C815	FGTREN B ID	A2DQ6Q	€100K	0.90%	0%
Class B (USD)	IE00BYQG9C922	FGTREBU ID	A2DQ6R	\$100K	0.90%	0%
Class I (EUR)	IE00BYQG9CJ24	FGTREN I ID	A2DQ6S	€100M	0.90%	0%
Class I (USD)	IE00BYQG9CK39	FGTREIU ID	A2DQ6T	\$100M	0.90%	0%
Class R (EUR)	IE00BF0D3593	FGTREN R ID	A2DQ6U	€10K	2.25%	0%
Class S (EUR)	IE00BYTPL555	FGTREN S ID	A2DQ6R	Closed	0.00%	0%

Risk Snapshot*

As of: October 19, 2017

Key Facts

Average Margin to Equity		Fund Structure:	UCITS
October 19, 2017	3.3%	Inception:	July 31, 2017
Last Month	3.4%	Liquidity:	Daily, Same Day Notice - 12pm Dublin Deadline
Last 12 Months	3.8%	Domicile:	Ireland
Avg. Daily VaR at 99% (10 yr.)		Strategy AUM (\$):	221,334,201
October 19, 2017	1.1%	UCITS Umbrella Size (€):	627,622,925
Last Month	1.4%	Trend Sub Fund Size (€):	5,982,837
Last 12 Months	1.7%	Custodian:	RBC Investor Services Bank, SA Dublin Branch
Avg. Monthly VaR at 99% (10 yr.)		Administrator:	RBC Investor Services Ireland Limited
October 19, 2017	4.8%	Brokers:	Goldman Sachs, Morgan Stanley, Newedge
Last Month	5.7%	Auditor:	Deloitte
Last 12 Months	7.4%	Passported/Registered:	Austria, Belgium, France, Germany, Italy, Japan, Luxembourg, Netherlands, U.K., Spain, Sweden, Switzerland

Important Information and Disclosures

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Disclosures and Notes

FORT Global UCITS Contrarian Fund and FORT Global UCITS Diversified Fund (the "Funds") are sub-funds of FORT Global UCITS Funds plc (the "Company") authorised in Ireland by the Central Bank of Ireland as an undertaking for collective investment in transferable securities pursuant to the European Communities (an undertaking for collective investment in transferable securities) regulations 2011 (SI No 352 of 2011), as amended. This document is confidential and no information herein may be redistributed or reproduced in any form, in whole or in part. It is for information purposes only and it should not be regarded as an offer to sell or as a solicitation of an offer to buy any investments, including without limitation shares in any fund or interests in any account advised by FORT. Shares in the Funds are offered only on the basis of the information contained in the prospectus, key investor information documents ("KIIDS") and the latest audited annual and semi-annual accounts of the Company. Copies of the prospectus, memorandum and articles of association, KIIDS, and the latest audited annual and semi-annual accounts of the Company may be obtained from the registered office of the Company during usual business hours on a business day.

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Forward looking statements, which can be identified by terminology such as "may", "will", "should", "expect", "attempt", "anticipate", "estimate", "intend", "seek", "believe" or other variations of these are projections or estimates based on assumptions which may not occur, while other conditions not taken into account may occur. Actual events or results in the actual performance may differ materially from those contemplated in such forward looking statements.

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PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

Definitions

1. **Avg. Margin to Equity:** the average daily margin requirement as a percentage of total portfolio net asset value.
2. **Avg. Value at Risk (VaR) at 99% (10 yr.):** the portfolio loss, over either a daily or monthly holding period, expected to be exceeded only 1% of the time, estimated by calculating the 1st percentile of 10 years of simulated historical daily or monthly returns for the portfolio. For example, an Avg. Daily VaR at 99% (10 yr.) of 5% means that in a historical simulation of the current portfolio over the prior 10 years, only 1% of the returns were a loss of 5% or greater.

3. **Beta:** a measure of volatility of a portfolio compared to a market index calculated using regression analysis. A beta of 1.0 indicates the portfolio's value will increase or decrease with the market, while a beta higher than 1.0 indicates the portfolio is more volatile than the market. For example, a beta of 1.2 indicates that movements in the price of the portfolio have been 20% greater than movements in the price of the market index over the same period of time.
4. **Commonwealth:** Australia, Canada, and the United Kingdom.
5. **Compound Average Annualized Return (CAAR):** the average year-over-year growth rate of an investment. It is calculated by taking the nth root of the total percentage growth over the period, where n is the number of years in the period.
6. **Correlation:** a statistical measure of how portfolio or security prices move in relation to each other. A correlation ranges from -1 to 1. A correlation of 1 means the two portfolios or securities have moved in lockstep with each other. A correlation of -1 means the two indexes have moved in exactly the opposite direction.
7. **Emerging Markets:** Taiwan, Hong Kong, and Mexico.
8. **Hedge Ratio:** the total notional value of the Value Market Neutral hedge as a percentage of total cash value of equities in the Value Market Neutral portfolio.
9. **Risk Allocation:** the maximum margin exposure for each sector shown as a percentage of the maximum margin exposure for the portfolio as determined by the trading program, targeted not to exceed 14.0% of net asset value in the case of Global Contrarian. The 'Risk Allocation' methodology for Global Diversified is different. For the 67% of Global Diversified's portfolio risk allocated to futures strategies, the current maximum margin exposure for each sector is shown as a percentage of the total maximum margin exposure for the futures strategies as determined by the trading program, targeted not to exceed 12.0% of total portfolio net asset value. The "Futures Strategies" for Global Diversified are trend-following, trend-anticipating, and short-term mean reversion. The remaining 33% of Global Diversified's portfolio risk is allocated to Value Market Neutral. Price movements or changes to margin requirements could result in a position that exceeds the risk allocation until the portfolio is rebalanced.
10. **Standard Deviation:** a measure of risk; it calculates the variability of returns by comparing the portfolio's return in each period from the average portfolio return across all periods. **Negative SemiDeviation** is a measure of the variability of negative returns.
11. **Sharpe Ratio:** a measure of risk-adjusted returns; it calculates the amount of portfolio return in excess of the risk-free interest rate per unit of risk (standard deviation of returns) of the portfolio. For our calculations, we use the monthly return on cash as the risk-free interest rate.
12. **Sortino Ratio:** a measure of risk-adjusted returns; it calculates the amount of return received in excess of the risk free interest rate per unit of "downside" risk (standard deviation of negative returns).
13. **VAMI ('Value Added Monthly Index'):** an index that tracks the value of a hypothetical \$1000 investment. VAMI is calculated by multiplying the previous period's VAMI by (1+percent return in the period).

Comparative Indices

1. **S&P 500 Total Return Index** - an unmanaged, market capitalization-weighted index composed of 500 widely held "large capitalization" common stocks and assumes the reinvestment of dividends and capital gains, but does not reflect the effect of advisory fees.
2. **SG CTA Index** (formerly known as the Newedge CTA Index) - constructed each year of the top 20 CTAs by AUM that are open to new investment and began in January, 2001. For comparison purposes, the Barclay BTOP 50 CTA Index was used for the time period October, 1993 through December, 2000.

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The prospectus, French KIIDs, memorandum and articles of association, and latest audited annual and semi-annual accounts of the Company are available and may be obtained free of charge in paper form at the office of the Belgian Information Agent (RBC Investor Services Belgium SA, 11, Place Rogier (RT 10/43), 1210 Brussels), or electronically from the Investment Manager's website at www.fortlp.com.

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