

THE CURRENCIES & FINANCIAL PRODUCTS PERFORMANCE FUND LIMITED

c/o TMF (Cayman) Ltd

The Grand Pavilion Commercial Centre

802 West Bay Road, P.O. Box 10338

Grand Cayman KY1 - 1003

Cayman Islands

Mailing address: SmartCity Malta, Block SCM01, Level 4, Ricasoli SCM1001, Malta

Tel: +356 22582100 / Fax: +356 21228465

2nd March 2016

Dear Investors,

**Re: The Currencies & Financial Products Performance Limited -
IQS Performance Fund – Class E Shares**

We are writing to you to advise you of developments in relation to The Currencies & Financial Products Performance Limited (the “**Fund**”) and of the decisions which have been taken by the Directors in the best interests of the Fund.

Self-Managed Structure

Following regulatory changes affecting European based funds and their managers under the **Alternative Investment Fund Managers Directive (AIFMD)**, AMT Futures Limited advised the Board of its decision to end its service contract as investment manager to the Fund.

The Board, after careful consideration has determined not to appoint a replacement investment manager and to undertake the management responsibilities of the Fund directly so that the Fund will be a self-managed fund.

To ensure continuity of trading responsibilities the Fund has directly engaged Altis Partners (Jersey) Limited (the “**Investment Advisor**”) as the Investment Advisor of the Fund under the exact same terms as they provided to the Fund under its previous appointment by the Investment Manager. Altis Partners (Jersey) Limited is regulated by the Jersey Financial Services Commission, is a member of the NFA and registered with the CFTC. AMT Futures Limited will continue serving as the Fund’s Principal Broker. Both the Principal Broker and the Investment Advisor will, like all service providers of the Fund, serve under the supervision and control of the Directors.

Change of Name of Administrator

Following internal changes to the structure of Fund’s administrator, the administrator has reverted to its former name Custom House Global Fund Services Limited. The administrator’s address has not changed and the Fund’s registered office remains at:

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Appointment of Smeets Law (Cayman) as Cayman Islands Counsel

As at 8 January 2016, the Board has appointed Smeets Law (Cayman) as Cayman Islands legal advisors to the Fund and the Directors. The changes outlined above, have been made after due consideration and in the best commercial interests of the Fund. The changes noted have for the most part, been reflected in the revised Offering Memorandum dated February 2016 a copy of which is attached hereto.

Should you have any questions, please contact the shareholder services department of the administrator, Custom House Global Fund Services Limited, by email at Shareholder.Services@customhousegroup.com.

Yours faithfully,

Board of Directors

The Currencies & Financial Products Performance Limited

Per:



C. Julian P. Rigby - *Director*