

Kit Trading Fund Report

Monthly Report: January 2016

SUMMARY

December	-1.05%
Since inception	+77.43%
Annualized Return	+10.65%
Net Asset Value	117.05%
NAV per Share	US\$ 17.743
Fund AUM	US\$ 17`743m

RISKS

Risk Exposure	Lowest	Highest	Average
Delta	-2.5%	9.0%	5.03%
Gamm	-2.5%	9.0%	5.03%
Theta (Monthly)	-2.5%	9.0%	5.03%
Vega	-2.5%	9.0%	5.03%
Rho	-2.5%	9.0%	5.03%

PERFORMANCE