

STOCK INDICES SHORT-TERM

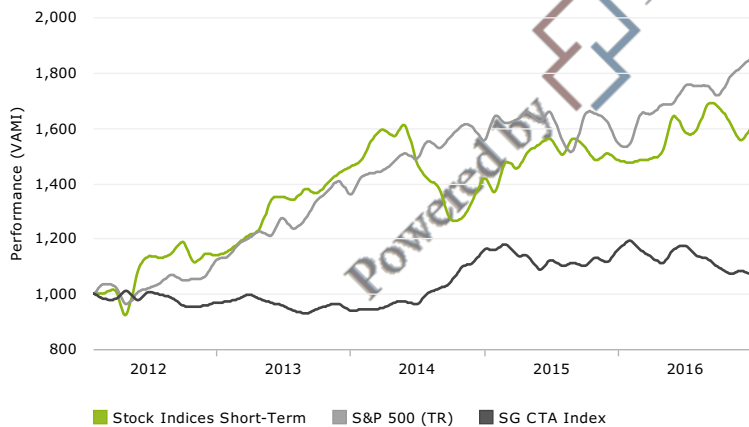
Investment Strategy

The Stock Indices Short-Term Program attempts to take advantage of short-term inefficiencies in the stock index futures markets by using multiple independent intra-day and swing trading models. Trades are generated with proprietary computer generated signals. The average holding period for the swing trading models is five trading days, but can be as short as one day and as long as twenty days. The intra-day strategies are primarily trend following in nature and utilize market volatility. The swing trading strategies are primarily counter-trend in nature, with some incorporating fundamental data as well. This combination of time frames and model types is designed with the intention of providing consistent returns during any market environment.

Company Information

Company	Camkay Capital Management, LLC
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Performance Compiled by	Dan Scheffel CPA

Performance (VAMI)



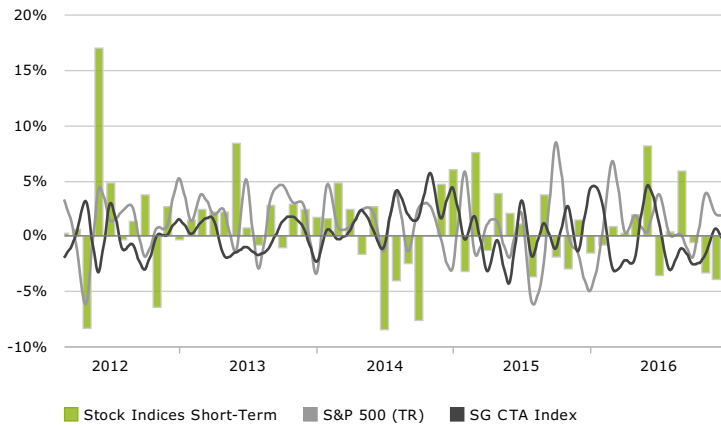
Performance

3M	YTD
-4.22%	3.03%
Since Inception	Max DD
60.39%	-20.79%

General Information

Inception Date	Mar 2012
Minimum Investment	100,000 USD
Liquidity	Daily
Management Fee	0%-2%
Performance Fee	20%-25%
Highwater Mark	Yes

Monthly Returns



Statistics

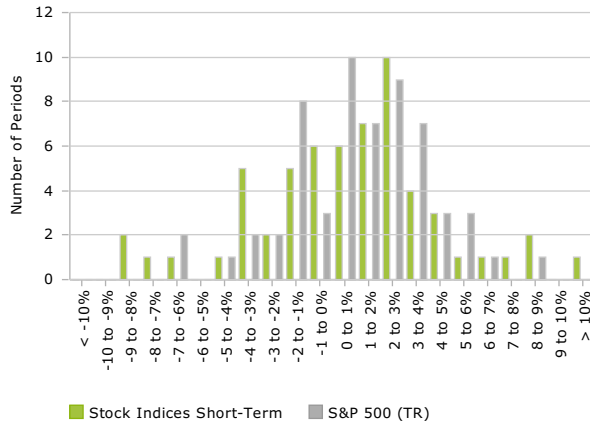
Sharpe Ratio	0.72
Sortino Ratio	1.15
Sterling Ratio	0.15
Standard Deviation (monthly)	4.26
Downside Deviation	2.42
Correlation vs S&P 500	0.04

Monthly Performance

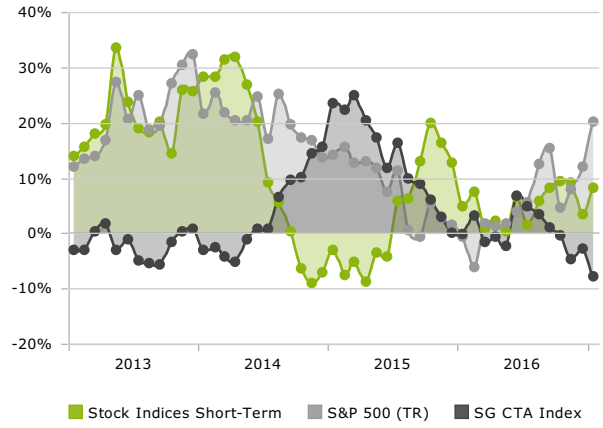
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Year
2012			0.31	0.66	-8.34	16.99	4.78	-0.26	1.31	3.76	-6.39	2.64	14.29
2013	-0.29	1.44	2.40	2.14	2.25	8.41	0.77	-0.84	2.76	-1.03	2.90	2.49	25.68
2014	1.75	1.56	4.79	2.45	-1.62	2.70	-8.39	-4.06	-2.50	-7.57	0.00	4.74	-7.01
2015	6.01	-3.22	7.61	-1.31	3.88	2.07	1.13	-3.71	3.71	-1.88	-2.95	1.49	12.76
2016	-1.48	-0.75	0.87	0.22	1.97	8.19	-3.57	0.45	5.88	-0.59	-3.30	-3.86	3.36
2017	3.03												3.03

There is a substantial risk of loss in trading commodity futures, equities, options and off-exchange foreign currency products. Past performance is not indicative of future results.

Distribution of Monthly Returns



12 Month Rolling ROR



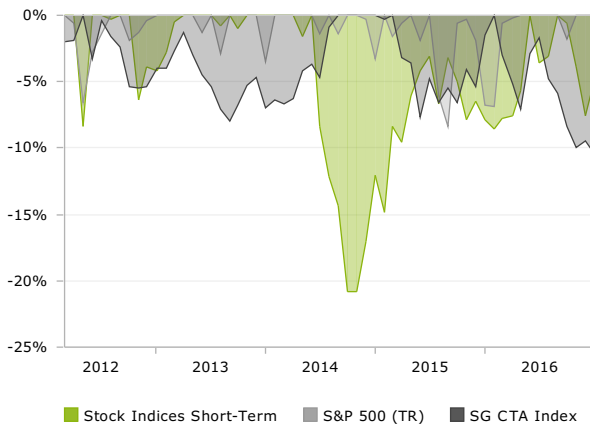
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-20.79	4	20	07/2014	06/2016
2	-8.34	1	1	05/2012	06/2012
3	-7.58	3	-	10/2016	01/2017
4	-6.39	1	5	11/2012	04/2013
5	-3.57	1	2	07/2016	09/2016

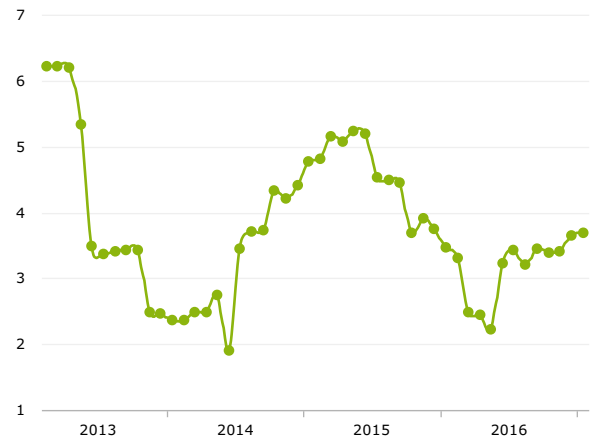
Return Report

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	16.99	-8.39	0.89	1.13	3.03	61.02
3 Months	22.26	-14.31	2.69	3.57	-4.22	66.67
6 Months	20.31	-19.97	5.70	7.03	1.27	74.07
1 Year	33.57	-9.01	10.48	8.61	8.10	81.25
2 Years	69.39	-6.57	19.48	16.05	13.27	88.89
3 Years	63.35	8.38	29.19	27.97	9.74	100.00
5 Years	-	-	-	-	-	-

Drawdown (%)



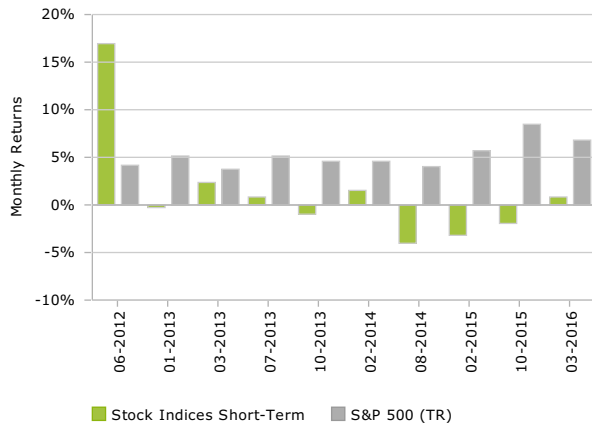
Volatility (12 Months Rolling)



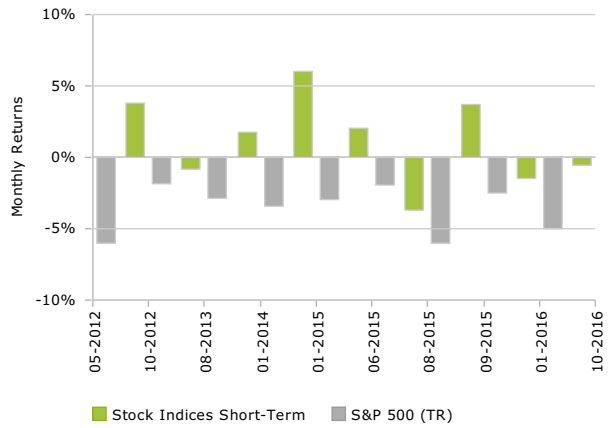
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Avg	10.09	33.83	84.54	208.49	649.59	1952.28
% Positive	62.71	66.67	74.07	81.25	88.89	100.00
Avg Pos Period	3.26	6.56	10.26	14.30	22.38	29.19
Avg Neg Period	-2.95	-5.04	-7.32	-6.08	-3.75	-
Sharpe	0.72	1.34	2.04	3.02	3.78	8.12
Sortino	1.15	2.24	3.69	12.25	44.15	0.00
Std. Deviation	4.26	6.95	9.69	12.01	17.83	12.46
Down. Deviation	2.42	3.81	4.92	2.78	1.43	0.00

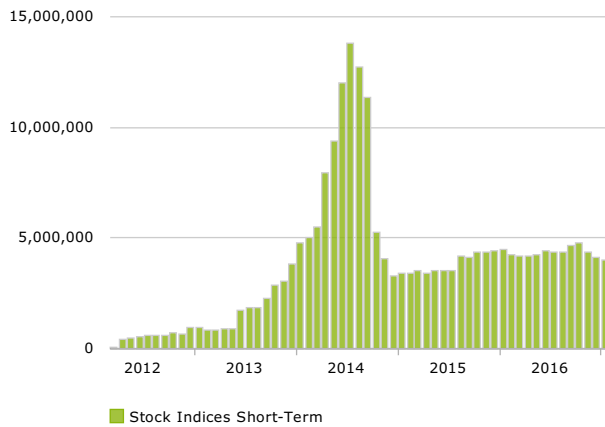
Up Capture vs. S&P 500 (TR)



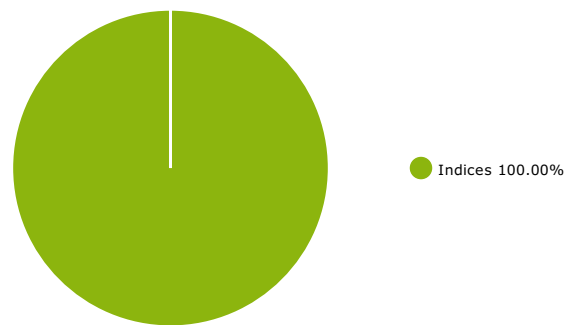
Down Capture vs. S&P 500 (TR)



AUM



Portfolio Composition



For the latest performance, please scan the image above with a QR Reader.

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