



Camkay
Capital Management

A new program CRISIS ALPHA INTRADAY has launched.

Looking Back

On May 17, 2019, I chose to stop trading and close the Stock Indices Short-Term program. Based on looking back at the performance of the intraday systems in that program over the past couple of years, and from feedback from clients and brokers, I have chosen to start a new program that only trades intraday. The new program is called "Crisis Alpha Intraday". This name comes from generating profit when there is a crisis period in the stock market, and it only trades intraday to control risk.

Looking Forward

Crisis Alpha Intraday attempts to take advantage of excessive stock market intraday movement during volatile markets. Low volatility periods are avoided, and there can be months with no trades. Since trades are only taken during environments when the stock market has typically declined, this program can provide hedging abilities for those that are invested in equity markets. Trades are generated on the emini S&P 500 futures with proprietary algorithms, and all positions are closed before the end of the day.

Since there can be months with no trades, this program has no management fee. There is only a quarterly incentive fee. (Alternatively, clients may choose a 2/20 fee structure with

2% annual management fee and 20% incentive fee). In addition, since all trades are exited before the end of the day, there is no overnight margin. The targeted average annual performance is 15% and targeted max drawdown is less than 10%. The maximum daily risk is 2.25% (before commissions and any slippage). The minimum account size is \$100,000 and notional funding is accepted.

If I had a time machine, I would go back and start this program February 1, 2018. Or at least August 1, 2019! I haven't created a time machine yet, so I will start from today. In all seriousness, this program has performed very well when the stock market has had pullbacks and/or volatility shocks (based on backtesting and live trading of the systems used in the program, past performance is not necessarily indicative of future results).

Crisis Alpha Intraday is now open for new accounts. If you are a previous client, I am willing to carry over your high water mark (pay no incentive fees until your equity reaches a new high). If you would like more information or have questions, please contact Gary Hart at 480-269-9605 or gary@camkaycapital.com. The website has been updated as well (camkaycapital.com).

I look forward to providing this much more risk controlled and robust program!

The risk of loss in managed futures accounts can be substantial. You should therefore carefully consider whether such trading is suitable in light of your financial condition. In considering whether to trade or to authorize someone else to trade for you, you should also be aware of the following: leverage may be used. This can work against you as well as for you. The use of leverage can lead to large losses as well as gains. Managed futures accounts may be subject to substantial charges for management and advisory fees and the account may need to make substantial trading profits to avoid depleting or exhausting its assets. This CTA is prohibited by law from accepting funds in the trading advisor's name from a client for trading. You must place all funds for trading in this trading program directly with a Futures Commission Merchant (FCM). You may sustain a total loss of funds and any additional funds that you deposit with your broker to maintain a position in the futures market. Actual past performance is no guarantee of future results.



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