

DOMINION CAPITAL MANAGEMENT, INC.

EXECUTIVE SUMMARY

Dominion Diamond Program Systematic Global Macro

Dominion Capital Management, Inc. is pleased to announce the launch of the Dominion Diamond Program. The Diamond Program investment process will draw from the core trading principles that Dominion has employed throughout its 22 years as an investment manager. These principles are centered on a unique interpretation and combination of behavioral finance, technical analysis, market psychology, and big data analytics. The portfolio in the Diamond Program will consist of global equity markets and equity derivatives.

Strategy

The trading strategy is a short-term technical momentum strategy that will be applied to a portfolio of global equity index and derivative markets. Trades are designed to capture short-term directional and mean-reverting momentum with trade duration of 10 days and under. The systematic approach will use multiple models to identify markets exhibiting momentum, price acceleration, and change in volatility patterns. Once these momentum opportunities are identified a unique set of restrictive trade selection requirements will be applied to filter out noise. As is the case with most short term trading strategies, transaction costs can have a significant impact on long term profitability. With that in mind, one of the objectives of the Diamond Program is to limit the trading to only those opportunities where a perceived edge exists. The trade selection process will reduce the trading transactions to a level not typically seen with other short term trading strategies. The Diamond Program will scan most G20 nations for momentum and trading hotspots. The intention is not to trade all of these opportunities but rather only the best opportunities.

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Performance Profile

	2011	2012	2013	2014	2015
Annual Return	17.34%	11.51%	17.65%	5.03%	3.09%
Comp. VAMI	1,173	1,308	1,539	1,617	1,667
Drawdown Summary	-13.97%	Feb 2014 – June 2014			
	-8.30%	Jan 2013 – Mar 2013			
	-4.59%	Jan 2015 – Feb 2015			
Annualized Volatility	10.48%				
Correlation to S+P	-0.13%				

Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011	2.99%	3.13%	1.65%	1.68%	1.06%	3.38%	2.21%	-0.80%	-0.41%	2.45%	0.50%	-1.60%	17.34%
2012	1.10%	-1.90%	6.57%	-2.02%	-0.46%	-0.61%	4.59%	-3.43%	5.32%	-0.56%	2.62%	0.28%	11.51%
2013	-6.46%	-0.61%	-1.36%	4.54%	-0.70%	2.97%	2.87%	3.39%	2.59%	2.28%	4.52%	2.89%	17.65%
2014	3.81%	-0.17%	-3.13%	-0.32%	-0.98%	-9.87%	4.09%	0.33%	7.64%	0.44%	3.96%	0.19%	5.03%
2015	-1.19%	-3.45%	0.38%	3.39%	-0.61%	-2.56%	2.47%	6.81%	-0.16%	0.92%	-2.28%	-0.23%	7.34%
2016	1.84%	1.40%	-1.09%										2.15%

Product Information

The Dominion Diamond Program is available as an individually managed account structure.
Minimum account size - \$3 million

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Company Information

DCM's investment strategies are designed primarily to diversify multi-manager, multi-strategy investment portfolios, as its return profile is intrinsically non-correlated to both traditional and alternative investment exposure. As a divergent trading strategy, DCM specializes in exploiting short-term inefficiencies in global markets, adding a tactical trading compliment to market neutral or equity hedged strategies, while also remaining non-correlated to other divergent strategies (including global macro and trend-based programs). DCM uses exchange traded derivatives and cash markets as liquidity, transparency, and efficient use of capital play a key role in Dominion's investment philosophy. Dominion's investment strategies have no long or short side bias, and ignore longer-term trends, enabling investors to benefit from price fluctuations in global markets regardless of their direction. With an average trade duration of less than five days, DCM is able to react nimbly to constantly changing market conditions and volatility that tend to cause other managers and strategies difficulty.

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