Dynamic Technical Advisors ~ Product/Services Outline
*- A division of Dynamic Capital Holdings, LLC & Affiliate of Aegis Capital corp.*

Our methodology has been derived through over 15 years of development coupled with a thorough study and understanding of the technical underpinnings that drive price through *TIME*. Our models measure **TIME**, Price and Volatility identifying simultaneous cycle symmetry within one robust algorithm incorporating multiple time frames/MTF analysis.

Methodology- DTA has developed a proprietary algorithm that measures buying and selling sequences of 3 different cycles within each TIME interval. These cycles represent market participants operating within different TIME frequencies. We are able to assign statistically reliable mathematical ratios/projections based upon these impulses. We then can project these impulses into the future through price and TIME that create high probability inflection pivots based upon those impulses. We also measure key price and TIME pivots of all 3 cycles and project these impulses into future as well-. This mathematically calculated data is measured daily/weekly and we are able to produce a quantitative geometrical configuration output that gives us a substantial edge by looking to the future.

~ We have a keen understanding of the geometrical symmetry and TIME based technical relationships that occur in the market place over and over again through layers of time and are able to exploit this to our advantage.

While studying all of this within one time frame, we then monitor 12 time frames in each market or security we are highlighting and look for TIME symmetry. Within each time frame we measure 3 impulsive wave patterns of 3 different ATR *(average True Range)* periods. We're able to identify **Major swings, Intermediate swings and minor swing pivots** within that time frame. These calculations are then projected into the future and a geometrical configuration begins to take shape. Based upon this model we can identify culmination pivots where all 3 ATR cycles line up with symmetry highlighting a high probability/low risk reversal pattern through price and layers of time.
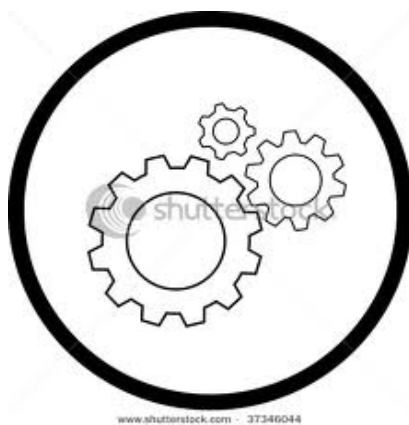
Strategy- Our strategy is based upon identifying low risk securities that meet our technical timing, price and volatility criteria. We scan over 600 stocks and ETF's daily to identify trading opportunities both long and short. Our models produce signals of 2 types within 3 different time frequencies: *Major, Intermediate and minor time frames both long and short*. Once our scans are run they produce a daily report that gives us a market profile by identifying the number of signals vs. the composite data base and also analyzes the ratio of buys/sells in each time frame. We then take this data and are able to crunch the numbers into a numerical value system from 0-2 .We then use these ratios to guide our portfolio construction and allocation profile to tactically allocate our capital through 3 layers of time.

~ It is our view that each market or security has its own supply and demand profile that can be empirically measured and monitored for identifying low risk opportunities and avoiding high risk trading situations.

Menu of products and services ~ *Risk Mitigation / Expectation Management / Alpha Generation~*

WMS~ Weekly Market Schematic- is designed to quantitatively map out the market in price and time from a Weekly/Macro perspective, Studying Y,Q,M,W data ONLY, while profiling the market's volatility dynamics in order to assign a "market type". This product is designed for the purpose of highlighting the macro technical market backdrop, identifying high risk macro market situations and highlighting bigger picture market/sector signals. *This product is ideal for large institutional money managers including Pension funds, mutual funds, and large hedge funds.*

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DMS ~ Daily Market Schematic- is designed to quantitatively map out the market in price and time from a daily perspective incorporating 12 intraday timing intervals while profiling the market's volatility dynamics in order to assign a "market type". ~***This multidimensional technical profiling gives the PM/Trader an unparalleled level of market intelligence and a significant "Edge" in today's dynamic market environment.***

The Daily Market Schematic maps out the technical backdrop of the market based upon our algorithmic models. ***We monitor 12 time intervals and 3 cycles within each time frame***. We highlight the macro weekly and daily timing cycle configuration based upon our unique process and post 2 key support and resistance levels along with market commentary. Our market "dashboard" quantitatively maps out a pricing and timing matrix that highlights levels and timing cycles in green, red or yellow in order to give PM's and traders a heat map of the technical configuration of the market from a quantitative perspective.

~DMS 2.11.16

DTE ™ The Dynamic Timing Edge — *"See the Market in Color"*

S2	S1	BIAS	Closing PX	DSI	R1	R2
1807-12	1820-22	Bullish	1852	+5	1841-44	1862

W– IB 2.12.16	D Major(9-21)B 2.8.16	D INT–(3-9)BS 2.11.16	D minor–(1-3)BS 2.11.16

| .25	.50	.80	.90	1	1.10	1.20	1.50	1.75	2
3:1		2:1		1:1		2:1		3:1	

Click   WEEKLY DMP

DMP - Dynamic Market Profile Indicator- Our algorithm scans the SP500 and gives an unbiased buy/sell ratio that measures 2 different signal types of 3 varying degrees. This ratio is converted into a numerical value system that gives us a balance of power based upon the signals being generated within the 3 daily cycles. This allows us to give our clients a quantitative, objective technical view of the market free from opinion and faulty interpretation. *In addition we highlight a suggested allocation profile that aligns with our time based tactical allocation model. This methodology lowers "the noise" generated by the news media and negative human emotional feedback loops and gives a quantitatively generated technical signal interface. **This indicator is proprietary and unique to DCH/DTA***

.25	.50	.80	.90	1	1.10	1.20	1.50	1.75	2
3:1		2:1		1:1		2:1		3:1	
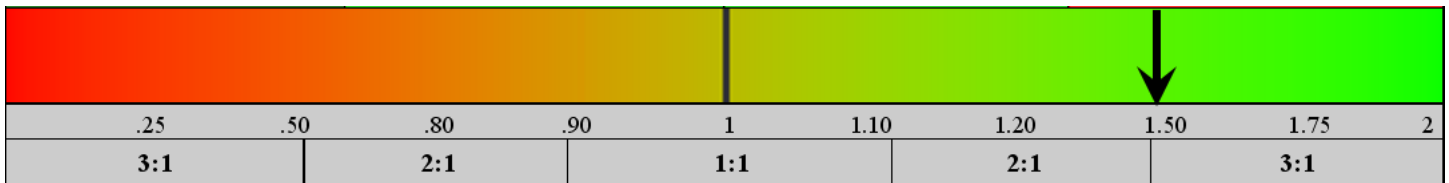
Our daily bias is generated by calculating a DSI score—

The DSI *(Dynamic Summation Index)* is a mathematical aggregation of our algorithmic indicators. It is calculated by assigning a proprietary weight to the minor, intermediate and major cycle signals, the daily DMP and tomorrow's projected DMP. The result scores the days bias on a scale of –10/+10 with –10/-2 being bearish, -2/+2 neutral, and 2/10 bullish. *This indicator is proprietary and unique to DCH/DTA*

(-10-9-8-7-6-5-4-3-2-1 0 1 2 3 4 5 6 7 8 9 10)

				Bearish						Neutral				Bullish					
-10	-9	-8	-7	-6	-5	-4	-3	-2	-1	0	1	2	3	4	5	6	7	8	9	10
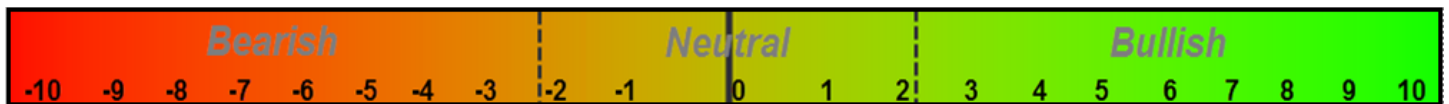
DMS Summary-

1. Trading Bias summary

2. **Key** support & resistance levels – *Surgical price discovery*

3. Time projections- cyclical configuration dashboard

4. Volatility metrics/Trade profile / Market type- ***Tactical trading strategy***

5. Group and sector profile for allocating capital both long and short

6. Focus list/ Major signal Buys/ Sells- Current Portfolio holdings

7. Contingency trading plan

8. Quantitative "heat map" **DMPI**

9**. DSI-** Daily Summation Index

10. Weekly/Daily Charts- forecast expectation map.

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Dynamic Market Analysis- The Dynamic Market Analysis service provides institutional investors and PM's real-time market updates to the WMS/DMS. The DMA also serves to refine daily signals and general market bias as well as update market color and contingency action plans in real time. Updates are transmitted through email, instant message and/or telephone. *The Dynamic Market Analysis service can also provide institutional investors real-time updates on benchmarks not covered in the DMS Report.* *(Currencies, Futures, Commodities)*

   DMA currently features:

-Real time market analysis supporting the weekly/daily trading schematic
-Real time high probability inflections pivots- intraday when applicable.
-Real time refined daily signal to the hour in most cases.
-Real time charts and analysis supporting the underlying bias
-Real time Support and resistance levels for taking profits and establishing hedge positions.
-Real time contingency action plan when price levels or timing signals are breached.
-Real time coverage of major indices not covered by the DMS (Crude, Gold, Bonds, Euro, ext)

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Products/Services- *Alpha Generation*

DTA Focus Reports- We quantitatively identify technically robust individual securities/markets and put them through a rigorous technical profiling analysis. We are able to refine weekly signals to the day in many cases and highlight extremely high probability macro trade ideas that are firing signals within a weekly/ daily cycle coupled with an alignment of the volatility cycle. This thorough multi-dimensional technical profiling gives our clients and extraordinary edge in managing positions and establishing new macro trade positions.

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DPI: *Point of Impact Trade Design-*

We use our proprietary models to identify supply/demand imbalances within specific markets/securities with a high probability outcome. This supply demand imbalance is identified by our proprietary algorithms & models that give us a robust signal for a directional move. We then initiate a high intensity point of impact research protocol that highlights the underlying fundamental view on the specific security based upon the latest and freshest information available.

We utilize the most recent fundamental data coupled with and including, earnings, EPS/ revenue announcements, commodity prices, analyst coverage initiations /upgrades/downgrades, economic data along with any news developments on the company or a specific product. This is then all compiled into our Dynamic Point of Impact Research product to give a thorough and concise overview of the security at the point in which we engage the underlying market/ security.

DPI: cont

 This timing based integration of a quantitatively driven supply/demand profile coupled with the most recent fundamental data within the context of the bigger picture macro perspective allows us to map out an "event schematic" based upon this data.

This along with our technical thesis, allows us to start formulating a highly probable, statically reliable trade design that factors upcoming announcements/events known and unknown that could have a material impact on the shares of the underlying security in the direction of our focus.

Additionally, this allows us to formulate multi -dimensional risk/reward profile incorporating all that is known and that to which is unknown within a structured fully mapped out trade design.

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DTA-Customized Signal generation: The exceptional value of what we provide is in the customized work we do for our clients. Once we identify the areas in which you trade, which side of the market you trade and the TIME frequency in which you operate, we can then customize a solution that allows us to bring you quantitatively driven trade ideas that are in alignment with your trade mandate and risk profile.

   We will present high quality, high probability trading ideas in real time with fully mapped out risk/reward ratios, stops and targets. We also assign a time duration that gives our trades a multi dimensional risk profile. ***These signals can be customized to your specific timing cycle and emailed in real time.***

   We utilize our powerful timing model and scan 10 market sectors and over 600 stocks & ETF trading products daily to highlight actionable trade signals both long and short through 3 different interval cycles- minor, intermediate, major.

   ~In addition, our proprietary allocator sizes the trade properly based upon a 14 day volatility assessment. We then down time daily signals to within a 36-72 minute timing window in most cases and send an email fully profiling the trade set up…

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Dynamic Technical Advisors IM Service: DTA provides proprietary market intelligence intraday via IM to selected clients within our Tier 2 level of service. This service is designed to briefly highlight action oriented trade set ups developing daily from our DMS in SPX futures market based upon our DMS and our intraday timing.

Additionally, we provide actionable trade set ups within other major markets that might be in play for the day including, but not limited to Gold, Crude, EURO, Bonds…

              -Additional market color and commentary when applicable and actionable…

This service alone could be an indispensible resource for mitigating risk, managing market expectations, and generating alpha-

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DMS Alpha Generation Program- The Daily Market Schematic- **DMS** algorithically generates daily levels in the S&P 500 by scanning 12 time frames. These levels coupled with the timing profile and DMP reading provide a daily market matrix that generates actionable price support /resistance levels wich are complimentary to our general trading strategy both as a hedge for our main portfolio and as a separate alpha generation pathway in our overall strategy.

DTA- Additional value added services:

Dynamic Timing Profiles - We can profile any selected security a client has an interest in and give a complete time, price and volatility profile that can save PM's an extraordinary amount of time and money by providing a high probability action plan for capital allocation and risk management protocol.

DVA- Dynamic Video Analysis- We can create real time screen cast videos that accompany many of our macro market calls and generally can down time these events to within a 36-72 minute timing window.

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DTA on Bloomberg- *Coming soon again in 2016…*

~Product Summary Flow chart~

Risk Mitigation / Market Expectation management

WMS/DMS

DMA

DMP

+   **=** $\boldsymbol{\alpha}$

Alpha

GP

DTA-IM

Focus Reports

DPI

Customized Signal Generation
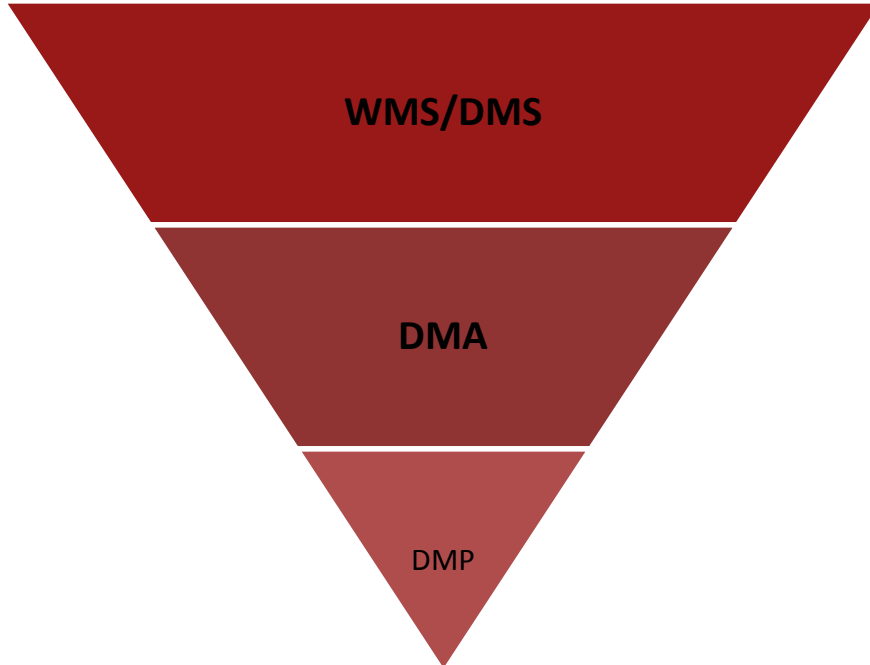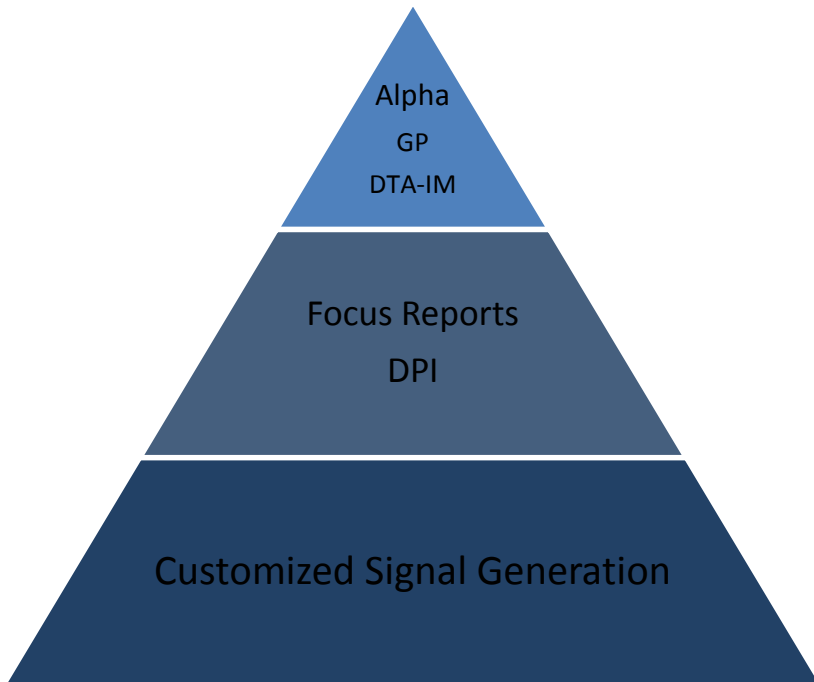
Alpha Generation

So why collaborate with DCH/DTA?

~There are very few, TIME based financial models that can accurately and consistently predict high probability/low risk trading opportunities in advance -

Therefore ~

- ➢ **If you're looking for a quantitative technical inner phase in the markets…?**
- ➢ **If you believe the measure of TIME in the markets has merit…?**
- ➢ **If you consider our models of "dynamic" markets viable?**
- ➢ **If you believe that arcane strategies like "Buy and Hold" are dead?**
- ➢ **If you believe in strong risk management…?**
- ➢ **If you believe the future of trading will be further impacted by computerized algorithmic/HFT trading models?**
- ➢ **If you want to add a quantitative algorithmic approach to your methodology without compromising you're already proven strategy?**
- ➢ **If you're interested in having a turnkey quantitative solution designed for your individual mandate/risk management protocol?**
- ➢ **If you believe that managing market expectations is just as important as managing market risk?**

- ➢ **If you're looking for a truly quantitative technical liaison that delivers objective and low risk/high reward market intelligence consistently…**

- ➢ **…Then DCH/DTA & The Dynamic Timing Edge™ is the team to partner with for achieving alpha in today's dynamic markets…**

  Refer to Monthly/quarterly performance results-

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Customized solution: Needs analysis- *Self-financing 3:1-10:1 Return expectation profile*

Step1- *Identify Sector focus*
Step 2- *Time frequency alignment*
Step3- *Trade/Risk management protocol*

Dynamic Technical Advisors ~ Tiered Product / Services Structure

1: Information

Products:

Daily Market Schematic (DMS)

Weekly Market Schematic (WMS)

Focus Reports

Point of Impact Trade Design

Communication Channel:

Email

Description:

- The introductory level of our product offering
- All products in hard copy and electronic format
- Disseminated through our CRM platform
- Fluid and consistent product delivery for all our clients

Simplification

Introductory, macro-perspective quantitative market data provided for clients in this tier

2: Individualization

Products:

All Tier 1 Products and Services

+ DMA and IM services

Customized Trade Signal Generation / Major and Intermediate Allocator Signals

Communication Channels:

Email and IM

Description:

- Allows for a more direct and immediate communication between DTA and all of our clients
- Timely market updates and cross market analysis
- Customized signals for PM's
- Major and intermediate trade ideas on a real time, sector specific basis/ Actionable and real time to a 36-72 min intraday timing window
- Allows incorporation of our real-time dynamic risk management and trading strategy

Simplification Tailored solutions as well as real time signals for clients in this tier-

3: Integration

Products:

All Tier 1 and Tier 2 Products and Services

MACRO trade themes-

DMI- DTA's A/I product

All signals in all time frames

Access to future products/DATA

+ Managed Accounts

Communication Channels:

Email, IM, and Phone

Description:

- Incorporates our real-time dynamic risk management and trading strategy to a customizable degree
- Clients have a very clear understanding of our methodologies, strategies and trading protocol
- DTA customized tailored solutions for portfolio construction/R/R management

Simplification

Full integration of the quantitative strategies described. ALGO assisted strategies for clients in this tier/DMI- Fully customized R/R solutions incorporating portfolio optimization.

~The future of DCH/DTA: DTA Products & Services Tomorrow~

The Future of DCH :
DCH Products & Services
Tomorrow

Products with the ultimate advantage in today's dynamic markets

NEW Expanded DTA Coverage	Dynamic Market Timing Indices	Dynamic Portfolio Benchmarks	Dynamic Position Size & Time Algorithm	Dynamic Quantitative Trading – 4 strategies

DWA- Dynamic Wave Analysis	DEEP- Dynamic Earnings Expectation Profile

Strictly Private & Confidential

22

DYNAMIC CAPITAL HOLDINGS
"MITIGATE RISK - MANAGE EXPECTATIONS - GENERATE ALPHA"

The DTA Market schematic: Future expanded coverage in 2015-16

Subscribe to The DTA Market schematic for daily data utilizing DCH's The Dynamic Timing Edge™
  -expanded coverage, including:

- ➢ *G-10 Spot FX*
- ➢ *World Benchmark Yields*
- ➢ *Global Commodities*
- ➢ *World Equity Indices*
- ➢ *Global Inter-market Analysis*
- ➢ *US Equities Segmented by S&P GICS*

Dynamic Market Timing Indices-

~Dynamic Market Timing Indices are designed to graphically represent the Cumulative sum of timing signals from individual member constituents from major global indices.

~Dynamic Timing Indices will be offered on an equal weighted and capitalization adjusted basis.

~Dynamic Time Indices are generated from 12 timeframes spanning monthly to intraday data.
  -Initial base index coverage will include the S&P 1500 GICS Indices.

 Dynamic Timing Indices will include:

- ➢ *Dynamic Time Composite Index - Cumulative sum of timing signals from base index member constituents calculated from monthly, weekly &daily intervals- This number is then used to dictate capital allocation %.*
- ➢ *Dynamic Time Composite Ratio - Cumulative sum of buy timing signals divided by the cumulative sum of sell timing signals calculated from monthly, weekly & daily intervals- This ratio dictates long/short holdings ratio*
- ➢ *Dynamic Time & Price Index Composite - A time and price adjusted index forecasting model the projects future base index performance. -This data can be plotted into the future mapping out an expectation map.*

Dynamic Portfolio Benchmarks-*Customized automated portfolio risk management assessment…*

Dynamic Portfolio Benchmarks are designed to graphically represent the real-time, cumulative sum of timing signals generated from customer portfolios. We can customize and create a composite index based upon your portfolio construction and measure the correlation to the underlying benchmark index. This measure allows us to determine and gauge the risk vs. the market and assign the proper hedging allocation…

Dynamic Portfolio Benchmarks will include:

  - *Dynamic Time Portfolio Benchmark - Cumulative sum of timing signals from base portfolio holdings calculated from monthly, weekly & daily intervals -This number is then used to dictate capital allocation %.*
  - *Dynamic Time Portfolio Composite Ratio - Cumulative sum of buy timing signals divided by the cumulative sum of sell timing signals calculated from monthly, weekly & daily intervals – This ratio dictates long/short ratio and dictates portfolio construction.*
  - *Dynamic Time & Price Portfolio Composite - A complete time and price adjusted index forecasting the projected future portfolio performance- Projects risk profile into future.*

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DEEP- Dynamic Earnings Expectation Profile:

 A quantitative Technical profile of the earnings reporting company's the day of/or before

A color coded spreadsheet indicating the prevailing signal configuration along with the current day signal along with a full volatility profile

Sorted and highlighted based upon technical robustness and directional forecast probability

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DWA: Dynamic Wave Analysis-

A proprietary Wave counting system that identifies the current wave structure of the 3 cycles we study by profiling technical symmetry into a numerical value system with a probability scoring system.

Customized Quantitative Solutions/HFT models- We currently have 4 trade models that are in production that can be fully customized to the specific needs of our clients. These highly robust and scalable Quant/HFT models are unique and can be fully integrated to match many of today's progressive portfolio managers trading style, portfolio mandate and risk management protocol.

DCH/DTA Quant trading will include the proprietary time and price algorithm- The Dynamic Timing Edge™- and the Dynamic Position size TIME algorithm, incorporating multiple timeframes from a user defined universe…

   -A proprietary automated trading system that can multi dimensionally select markets, time frames, position size and manage risk…
 4 strategies:
1. Dynamic Proprietary HFT: intraday prop model
2. Dynamic Institutional: Time based Tactical allocation strategy
3. Dynamic Position size TIME algorithm: multiple markets/mutli- time frames
4. Dynamic Strategy Matrix-futures/multiple Markets:

~We look forward to customizing a quantitative technical / trading solution that meets your specific needs and adds significant value to your trading operation-

Please contact:

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