

About Diamond Capital Management, LLC

Diamond Capital Management's **Enhanced S&P Program** is a trend-following system enhanced with an option overlay. The program utilizes a computerized technical trend-following strategy with various levels of money management techniques. The system first determines whether the S&P market is in a bull or bear trend, then trades only with the trend until it is stopped out. A stop would occur when the S&P moves out of the current trend but has not yet entered into the opposite trend.

Within the trend-following system, proprietary short-term counter-trend signals may be used to get out of the current position or trade against the trend on a short-term basis. To enhance and balance returns within this program, Diamond Capital Management will also write covered and/or uncovered options to capture premiums and increase potential profits. Strict risk controls seek to limit downside risks.

Diamond Capital Management, LLC is a Wisconsin Limited Liability Company formed in November 2002. Diamond Capital Management, LLC became registered as a Commodity Trading Advisor ("CTA") with the Commodity Futures Trading Commission ("CFTC") and a member of the National Futures Association ("NFA") on November 2002.

Please be advised that trading futures and options involves substantial risk of loss and is not suitable for all investors. There are no guarantees of profit no matter who is managing your money. Past performance is not necessarily indicative of future results.