Strategy Description
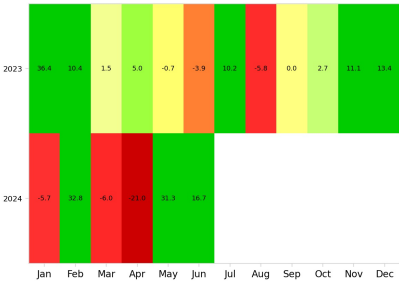
Buying NVDL (2X leveraged NVDA) during the dip. 10% profit taking. 5% trailing stop loss.
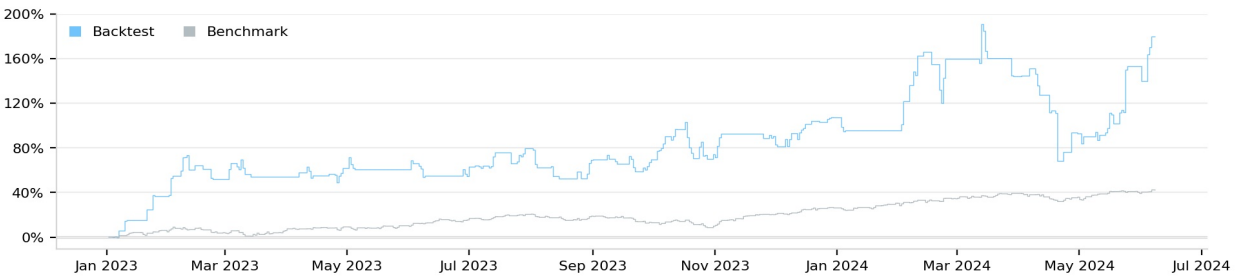
Key Statistics

Runtime Days	523	Drawdown	42.2%
Turnover	14%	Probabilistic SR	71%
CAGR	104.7%	Sharpe Ratio	1.8
Capacity (USD)	50M	Sortino Ratio	1.7
Trades per Day	0.1	Information Ratio	1.5

Monthly Returns

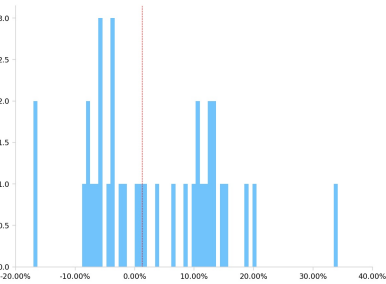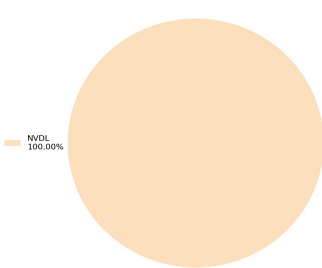|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2023	36.4	10.4	1.5	5.0	-0.7	-3.9	10.2	-5.8	0.0	2.7	11.1	13.4
2024	-5.7	32.8	-6.0	-21.8	31.3	16.7						

Cumulative Returns

Annual Returns
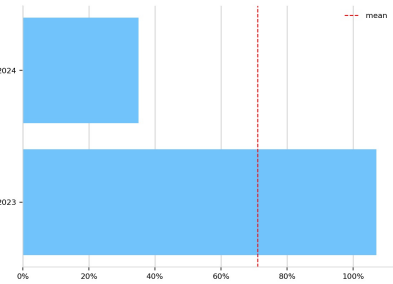
Returns Per Trade

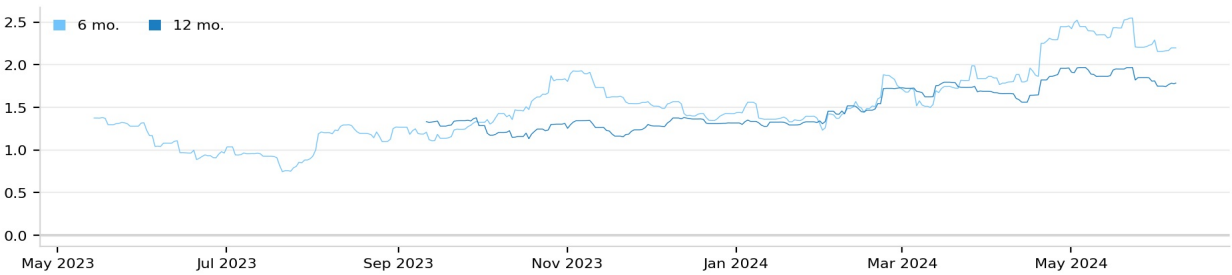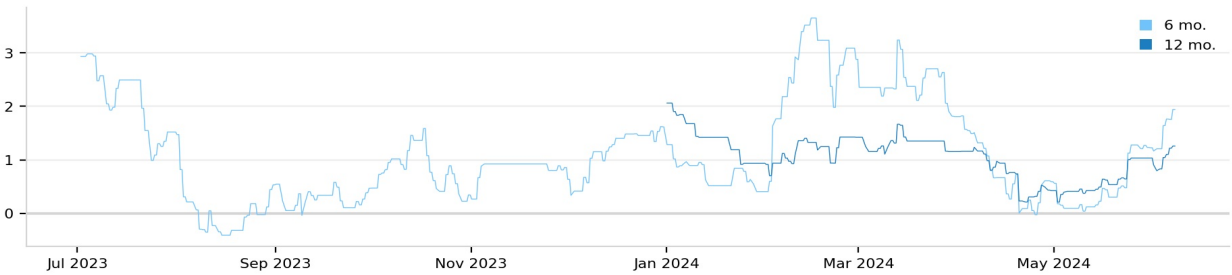
Asset Allocation

NVDL 100.00%

Drawdown
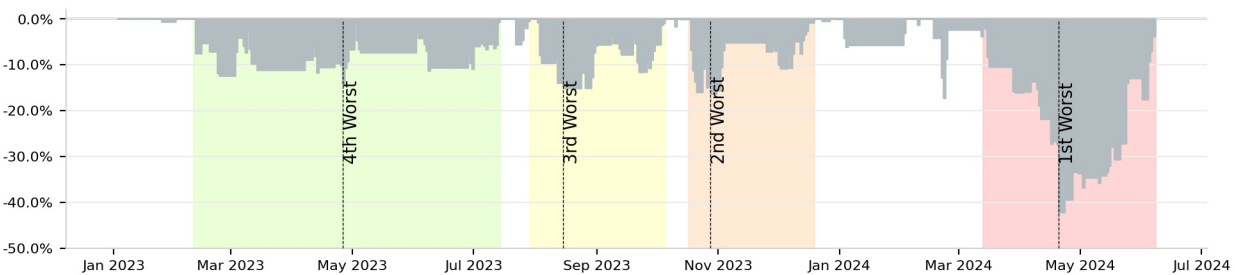
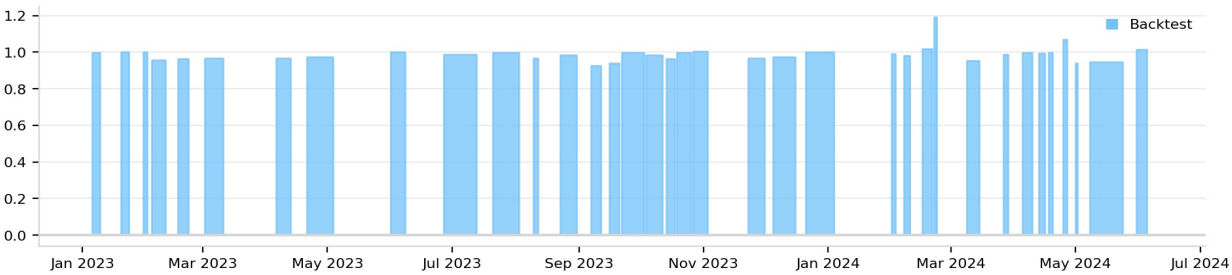## Daily Returns
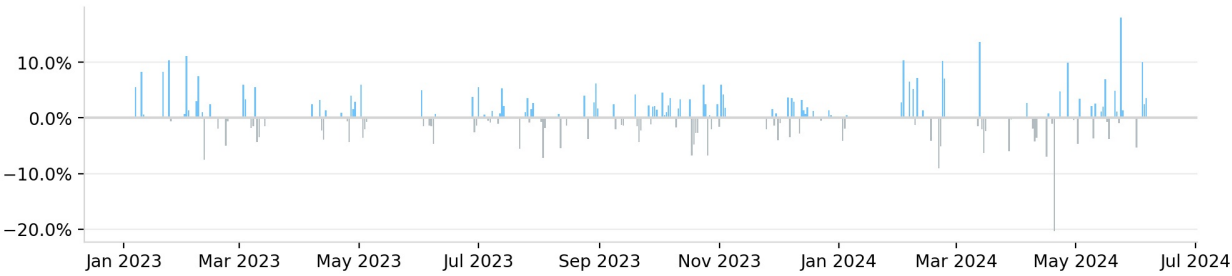
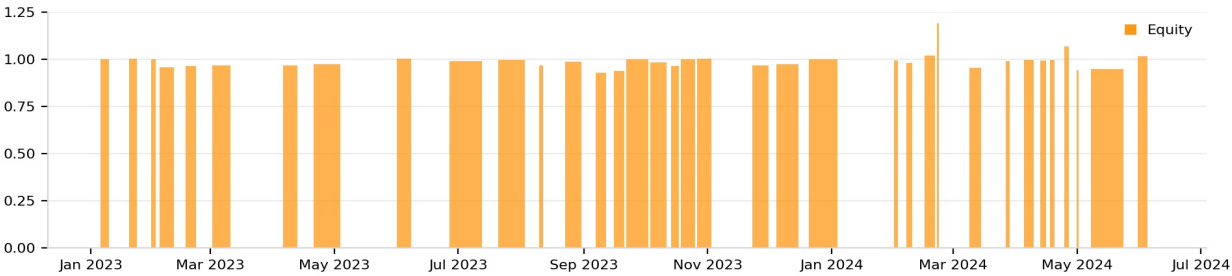## Rolling Portfolio Beta

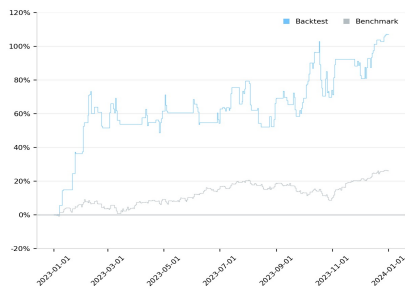## Rolling Sharpe Ratio

Leverage

Long-Short Exposure

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present