## Strategy Description

Key Features: Dual Moving Averages: The strategy buys SPXL when the short-term SMA crosses above the long-term SMA and exits positions when the reverse happens. This helps to capture long-term upward trends while avoiding market downturns. Dynamic Position Sizing: Position sizes are adjusted based on market volatility, measured by the VIX. Lower volatility allows for larger positions, while higher volatility reduces exposure to protect against large losses. Dual Trailing Stop-Loss: The primary stop-loss protects gains in short-term rallies, while the secondary stop-loss acts as a final safeguard, reducing the chance of panic selling in a volatile market. Profit Target: This feature ensures that gains are locked in when the asset appreciates significantly, preventing the common mistake of holding onto a position for too long during a rally. Volatility

Key Statistics

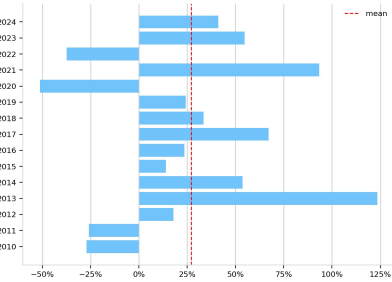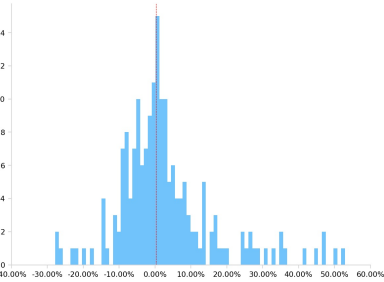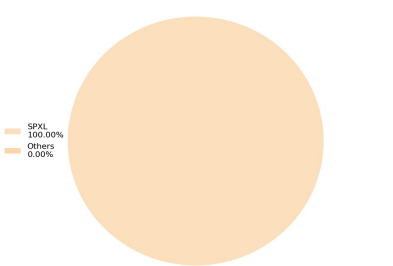|			
Runtime Days	5292	Drawdown	72.4%
Turnover	4%	Probabilistic SR	2%
CAGR	18.4%	Sharpe Ratio	0.5
Capacity (USD)	39M	Sortino Ratio	0.4
Trades per Day	0.1	Information Ratio	0.3

Monthly Returns
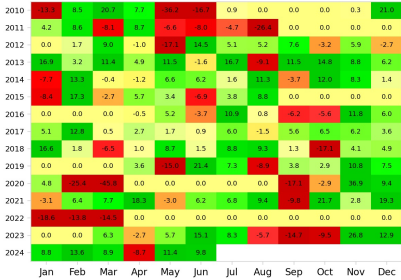
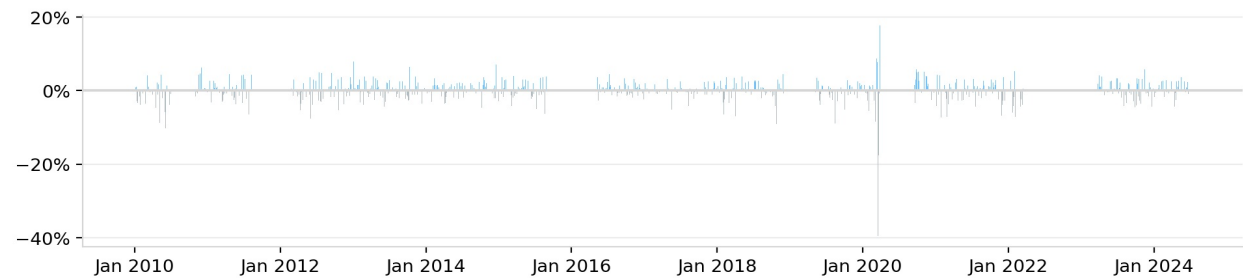## Cumulative Returns

Annual Returns

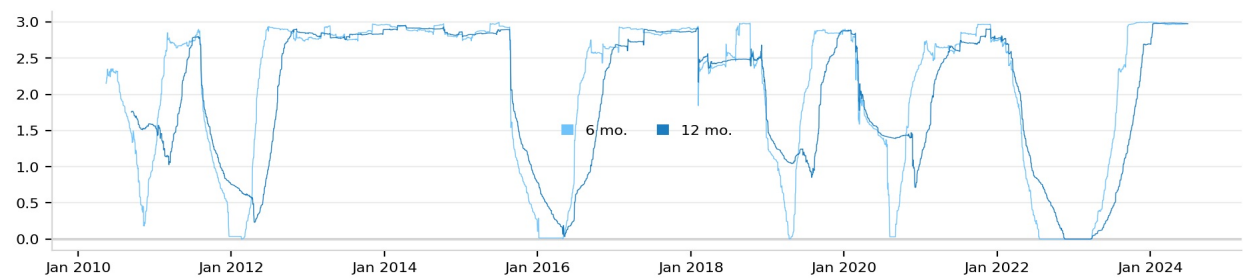## Returns Per Trade

Asset Allocation
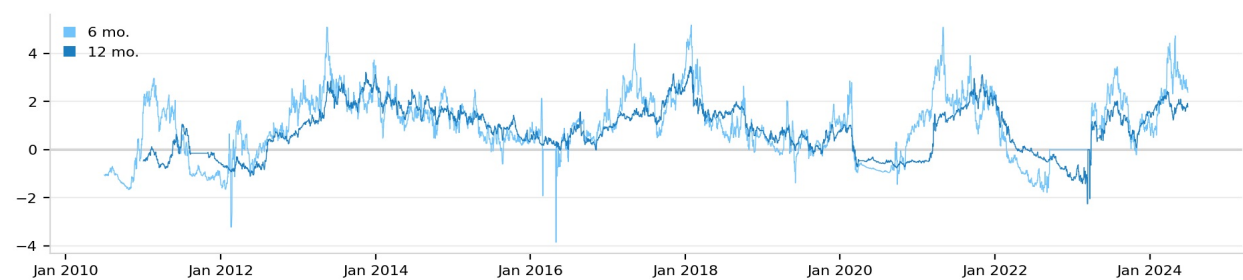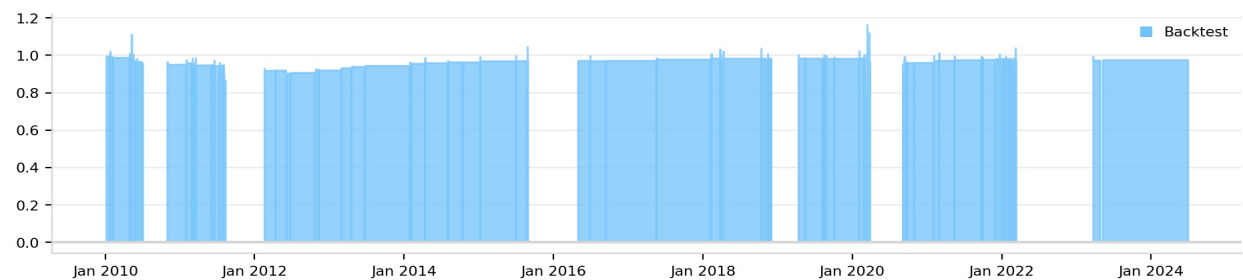

Drawdown
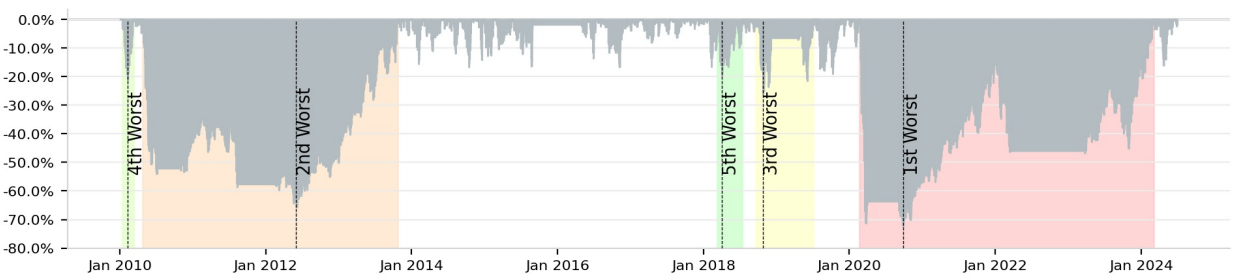
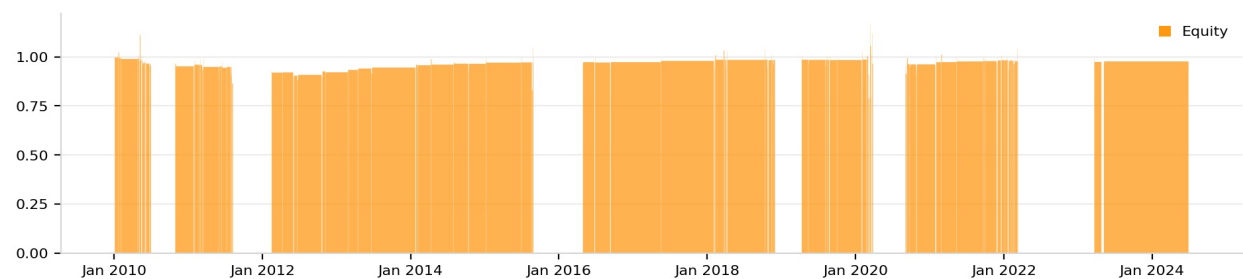## Daily Returns

Rolling Portfolio Beta

Rolling Sharpe Ratio

Leverage

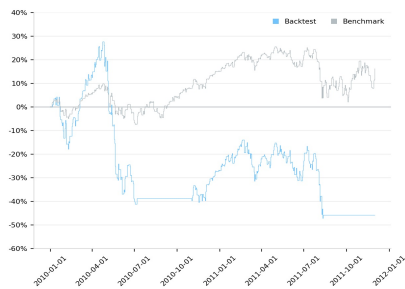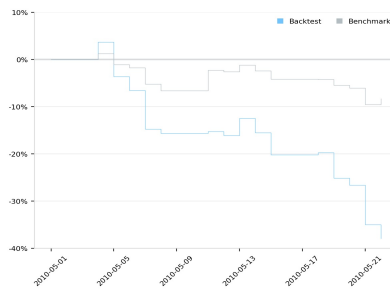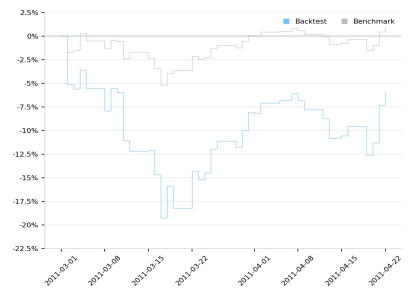## Long-Short Exposure

Global Financial Crisis 2007

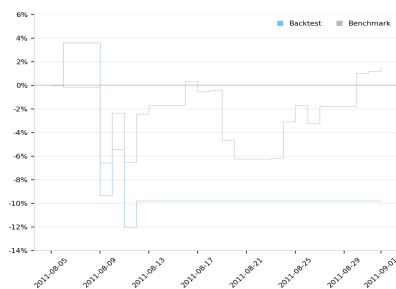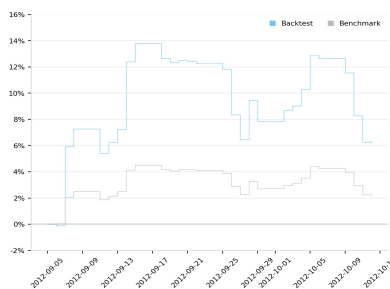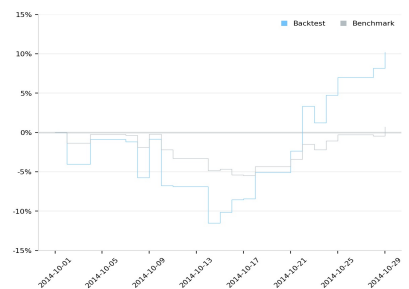## Flash Crash 2010

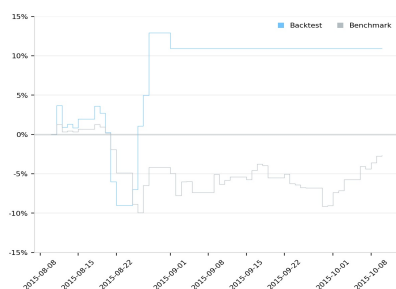## Fukushima Meltdown 2011

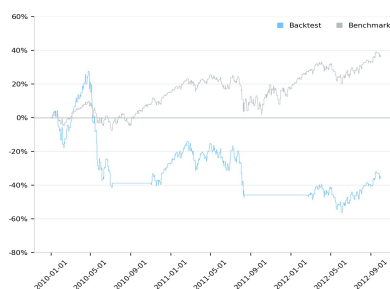## U.S. Credit Downgrade 2011

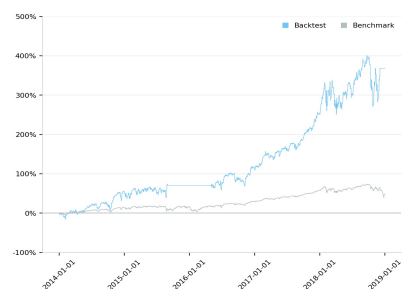## ECB IR Event 2012
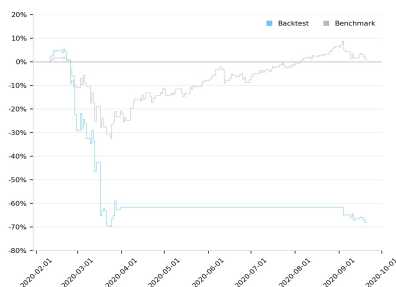

European Debt Crisis 2014

Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

COVID-19 Pandemic 2020

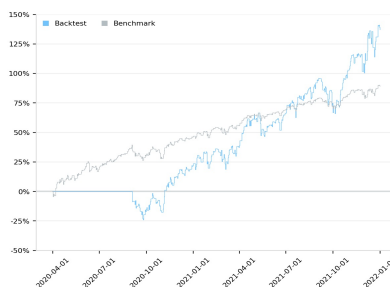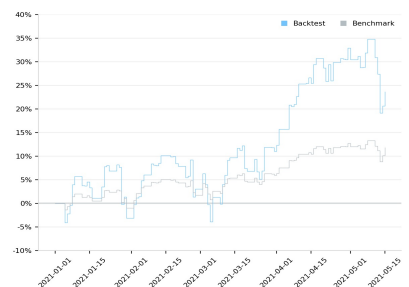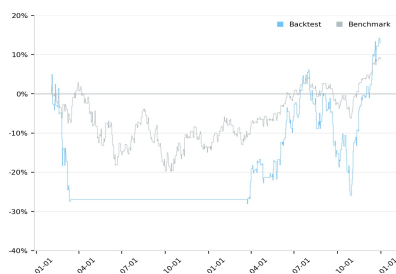## Post-COVID Run-up 2020-2021

Meme Season 2021

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present