

DCAP Advisory Services

Strategy

NUKE
(discretionary derivatives trading)

Summary

NUKE is an opportunistic L/S trading strategy that harmonizes the strengths of linear assets and options to suit the client's unique risk profile. This versatile approach combines trading stocks, stock options, and futures, creating an exposure that aims for optimal returns while managing risk effectively.

Risk managing

The Agreement limits maximum risk.

Capital requirements and fees

Initial Net Asset Value (NAV) \geq 3 000 000 USD

Tier	Management fee	Performance fee
Tier 1	1%	30%
Tier 2	2%	20%
Tier 3	4%	10%

1-5M: Tier 1
5-10M: Tier 1 or Tier 2
>10M: Tier 1 or Tier 2 or Tier 3

The tier depends on the client's risk profile and the size of NAV. Management fee is paid quarterly in arrears. Performance fee is paid quarterly in arrears.

Brokerage requirements

IBKR Portfolio Margin account with rights to execute trades, access to relevant instruments, and market data.

Performance

2023 Return (TWR): 263.52%
2024 YTD Return (2024-03-04): 56%