Backtest Report: NVDA

BACKTEST SUMMARY

Period:	**2024-01-02 to 2024-06-28**
Algorithm:	**sd8**
Initial Investment:	**$1,000,000.00**
Final Portfolio Value:	**$2,272,073.33**
Total Return:	**127.21%**
Annualized Return:	**4.39%**
Final Holdings:	**13,370 shares**
Final Share Price:	**$123.54**
Final Bank Balance:	**$620,343.51**
Total Transactions:	**40**
Buy Transactions:	**15**
Sell Transactions:	**25**

NVDA Price Chart with Transactions
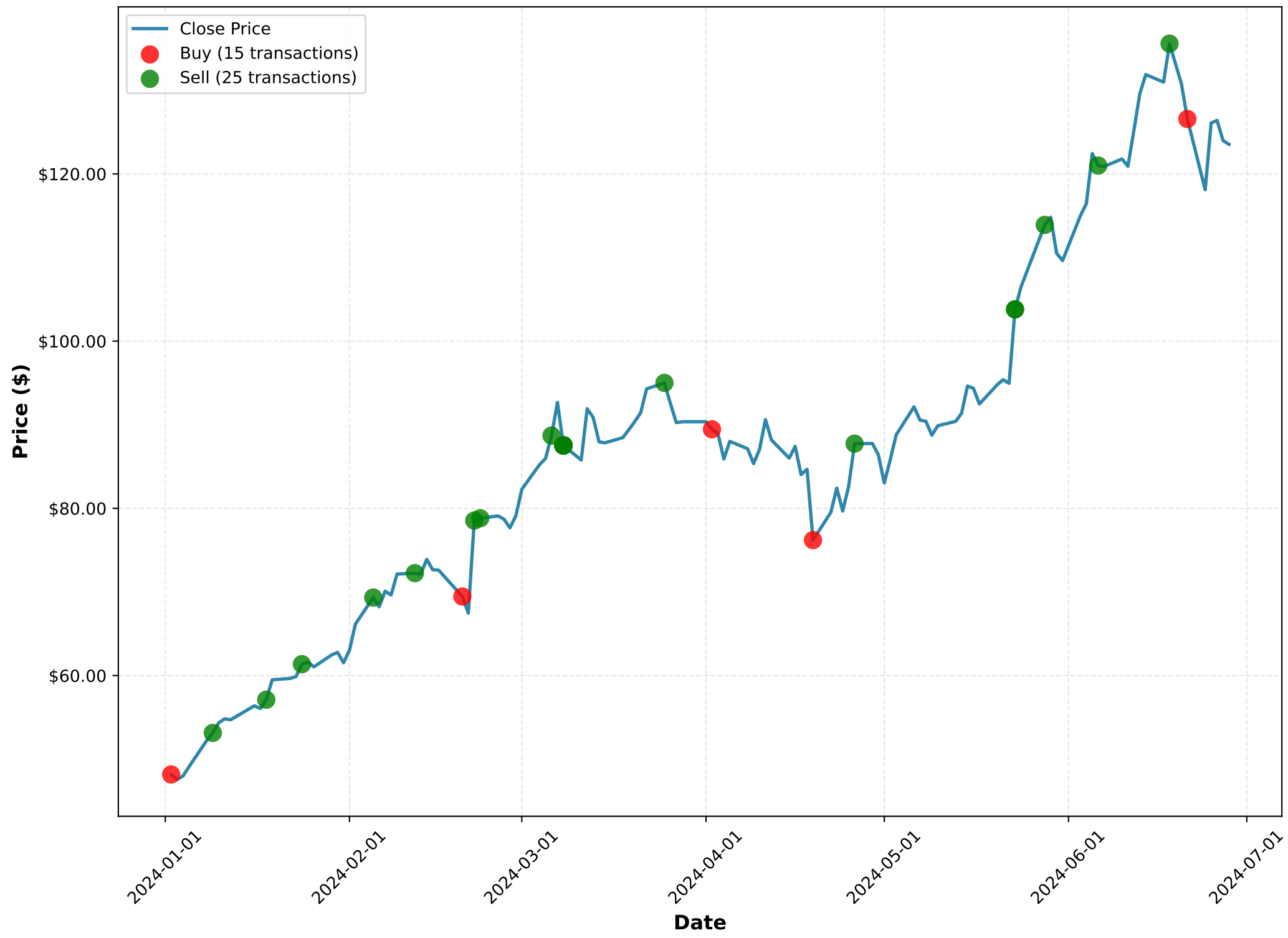
Date	Action	Qty	Price	Amount	Holdings	Bank	Portfolio
2024-01-02	BUY	20760	$48.17	$999,967.66	20760	$32.34	$1,000,000.00
2024-01-09	SELL	861	$53.14	$45,753.54	19899	$45,785.87	$1,103,218.72
2024-01-18	SELL	826	$57.11	$47,170.38	19073	$92,956.26	$1,182,158.04
2024-01-24	SELL	791	$61.36	$48,537.34	18282	$141,493.60	$1,263,313.67
2024-02-05	SELL	759	$69.33	$52,622.99	17523	$194,116.59	$1,409,021.23
2024-02-12	SELL	727	$72.25	$52,524.30	16796	$246,640.88	$1,460,118.31
2024-02-20	BUY	760	$69.45	$52,783.52	17556	$193,857.36	$1,413,156.73
2024-02-22	SELL	729	$78.54	$57,254.20	16827	$251,111.56	$1,572,670.52
2024-02-23	SELL	698	$78.82	$55,014.27	16129	$306,125.83	$1,577,365.24
2024-03-06	SELL	669	$88.70	$59,340.30	15460	$365,466.13	$1,736,768.08
2024-03-08	SELL	642	$87.53	$56,192.98	14818	$421,659.10	$1,718,649.01
2024-03-08	BUY	671	$87.53	$58,731.29	15489	$362,927.82	$1,718,649.01
2024-03-08	SELL	643	$87.53	$56,280.50	14846	$419,208.32	$1,718,649.01
2024-03-08	BUY	672	$87.53	$58,818.82	15518	$360,389.50	$1,718,649.01
2024-03-08	SELL	644	$87.53	$56,368.03	14874	$416,757.54	$1,718,649.01
2024-03-08	BUY	673	$87.53	$58,906.34	15547	$357,851.19	$1,718,649.01
2024-03-08	SELL	645	$87.53	$56,455.56	14902	$414,306.75	$1,718,649.01
2024-03-08	BUY	674	$87.53	$58,993.87	15576	$355,312.88	$1,718,649.01
2024-03-08	SELL	646	$87.53	$56,543.09	14930	$411,855.97	$1,718,649.01
2024-03-08	BUY	676	$87.53	$59,168.93	15606	$352,687.04	$1,718,649.01
2024-03-08	SELL	648	$87.53	$56,718.14	14958	$409,405.18	$1,718,649.01
2024-03-08	BUY	677	$87.53	$59,256.46	15635	$350,148.73	$1,718,649.01
2024-03-08	SELL	649	$87.53	$56,805.67	14986	$406,954.40	$1,718,649.01
2024-03-08	BUY	678	$87.53	$59,343.98	15664	$347,610.42	$1,718,649.01
2024-03-08	SELL	650	$87.53	$56,893.20	15014	$404,503.62	$1,718,649.01
2024-03-08	BUY	679	$87.53	$59,431.51	15693	$345,072.10	$1,718,649.01
2024-03-08	SELL	651	$87.53	$56,980.73	15042	$402,052.83	$1,718,649.01
2024-03-08	BUY	681	$87.53	$59,606.57	15723	$342,446.26	$1,718,649.01
2024-03-08	SELL	652	$87.53	$57,068.26	15071	$399,514.52	$1,718,649.01
2024-03-08	BUY	682	$87.53	$59,694.10	15753	$339,820.42	$1,718,649.01
2024-03-25	SELL	654	$95.00	$62,131.31	15099	$401,951.73	$1,836,386.91
2024-04-02	BUY	683	$89.45	$61,095.72	15782	$340,856.01	$1,752,587.53
2024-04-19	BUY	714	$76.20	$54,406.80	16496	$286,449.22	$1,543,444.36
2024-04-26	SELL	685	$87.74	$60,098.48	15811	$346,547.69	$1,733,725.79
2024-05-23	SELL	656	$103.80	$68,092.15	15155	$414,639.84	$1,987,713.74

Date	Action	Qty	Price	Amount	Holdings	Bank	Portfolio
2024-05-23	**SELL**	629	$103.80	$65,289.57	14526	$479,929.41	$1,987,713.74
2024-05-28	**SELL**	603	$113.90	$68,682.30	13923	$548,611.71	$2,134,455.35
2024-06-06	**SELL**	578	$121.00	$69,936.84	13345	$618,548.56	$2,233,266.88
2024-06-18	**SELL**	554	$135.58	$75,111.32	12791	$693,659.88	$2,427,863.68
2024-06-21	**BUY**	579	$126.57	$73,284.03	13370	$620,375.85	$2,312,616.75

Analysis & Recommendations

PERFORMANCE ANALYSIS

• Positive return of 127.21% demonstrates profitable strategy execution.

• Final cash position: $620,343.51 (62.0% of initial investment). Sufficient liquidity maintained.

• Strategy executed 25 sales and 15 buybacks, indicating active volatility harvesting.

RECOMMENDATIONS

• Consider running parameter sweep to find optimal rebalancing threshold for this asset's volatility profile.

• Validate strategy across multiple market cycles (bull, bear, sideways) to confirm robustness.