

Backtest Report: NVDA

Generated: 2025-10-31

BACKTEST SUMMARY

Period: **2024-10-22 to 2025-10-22**

Algorithm: **sd8**

INITIAL PORTFOLIO

| | |
|-------------------|-----------------------|
| NVDA | 6,964 shares |
| | \$999,960.73 |
| USD (cash sweeps) | \$0.00 |
| Portfolio Value | \$1,000,000.00 |

FINAL PORTFOLIO

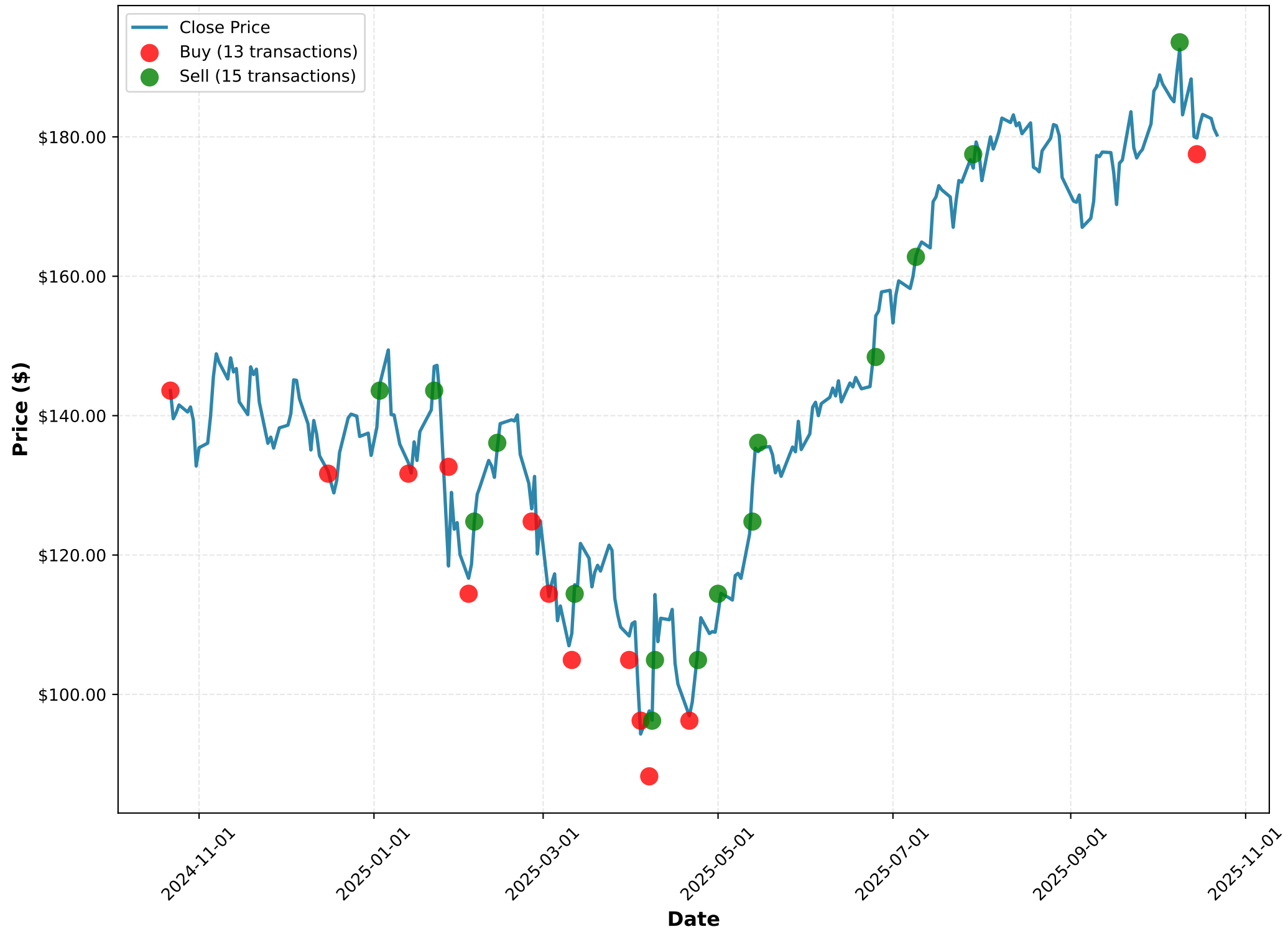
| | |
|-------------------|-----------------------|
| NVDA | 6,272 shares |
| | \$1,130,716.15 |
| USD (cash sweeps) | \$160,578.41 |
| Portfolio Value | \$1,291,294.57 |

PERFORMANCE

| | |
|-------------------|---------------|
| Total Return | 29.13% |
| Annualized Return | 29.16% |

| | |
|---------------------|-----------|
| Total Transactions: | 28 |
| Buy Transactions: | 13 |
| Sell Transactions: | 15 |

NVDA Price Chart with Transactions



Transaction Log (Page 1 of 1)

| Date | Action | Qty | Limit | Fill | Amount | Holdings | Bank | Portfolio |
|------------|--------|------|----------|----------|--------------|----------|---------------|----------------|
| 2024-10-22 | BUY | 6964 | - | \$143.59 | \$999,960.73 | 6964 | \$39.27 | \$1,000,000.00 |
| 2024-12-16 | BUY | 315 | \$131.67 | \$132.00 | \$41,580.00 | 7279 | \$-41,540.73 | \$919,287.27 |
| 2025-01-03 | SELL | 302 | \$143.59 | \$144.47 | \$43,629.94 | 6977 | \$2,089.21 | \$1,010,056.40 |
| 2025-01-13 | BUY | 316 | \$131.67 | \$133.23 | \$42,100.68 | 7293 | \$-40,011.47 | \$931,634.89 |
| 2025-01-22 | SELL | 303 | \$143.59 | \$147.07 | \$44,562.21 | 6990 | \$4,550.74 | \$1,032,570.09 |
| 2025-01-27 | BUY | 316 | \$132.65 | \$118.42 | \$37,420.72 | 7306 | \$-32,869.98 | \$832,306.53 |
| 2025-02-03 | BUY | 331 | \$114.44 | \$116.66 | \$38,614.46 | 7637 | \$-71,484.44 | \$819,448.01 |
| 2025-02-05 | SELL | 317 | \$124.80 | \$124.83 | \$39,571.11 | 7320 | \$-31,913.33 | \$881,842.28 |
| 2025-02-13 | SELL | 304 | \$136.10 | \$135.29 | \$41,128.16 | 7016 | \$9,214.83 | \$958,409.42 |
| 2025-02-25 | BUY | 318 | \$124.80 | \$126.63 | \$40,268.34 | 7334 | \$-31,053.51 | \$897,650.89 |
| 2025-03-03 | BUY | 332 | \$114.44 | \$114.06 | \$37,867.92 | 7666 | \$-68,921.43 | \$805,462.51 |
| 2025-03-11 | BUY | 347 | \$104.94 | \$108.76 | \$37,739.72 | 8013 | \$-106,661.15 | \$764,832.75 |
| 2025-03-12 | SELL | 333 | \$114.44 | \$115.74 | \$38,541.42 | 7680 | \$-68,119.73 | \$820,763.45 |
| 2025-03-31 | BUY | 348 | \$104.94 | \$108.38 | \$37,716.24 | 8028 | \$-105,835.97 | \$764,238.65 |
| 2025-04-04 | BUY | 363 | \$96.23 | \$94.31 | \$34,234.53 | 8391 | \$-140,070.50 | \$651,284.69 |
| 2025-04-07 | BUY | 380 | \$88.24 | \$97.64 | \$37,103.20 | 8771 | \$-177,173.70 | \$679,226.73 |
| 2025-04-08 | SELL | 364 | \$96.23 | \$96.30 | \$35,053.20 | 8407 | \$-142,120.50 | \$667,473.63 |
| 2025-04-09 | SELL | 349 | \$104.94 | \$114.33 | \$39,901.17 | 8058 | \$-102,219.33 | \$819,051.83 |
| 2025-04-21 | BUY | 365 | \$96.23 | \$96.91 | \$35,372.15 | 8423 | \$-137,591.48 | \$678,681.48 |
| 2025-04-24 | SELL | 350 | \$104.94 | \$106.43 | \$37,250.50 | 8073 | \$-100,340.98 | \$758,868.41 |
| 2025-05-01 | SELL | 335 | \$114.44 | \$111.61 | \$37,389.35 | 7738 | \$-62,951.63 | \$800,686.56 |
| 2025-05-13 | SELL | 321 | \$124.80 | \$129.93 | \$41,707.53 | 7417 | \$-21,244.10 | \$942,446.65 |
| 2025-05-15 | SELL | 308 | \$136.10 | \$134.83 | \$41,527.64 | 7109 | \$20,283.54 | \$978,790.02 |
| 2025-06-25 | SELL | 295 | \$148.42 | \$154.31 | \$45,521.45 | 6814 | \$65,804.99 | \$1,117,273.31 |
| 2025-07-09 | SELL | 283 | \$162.78 | \$162.88 | \$46,095.04 | 6531 | \$111,900.03 | \$1,175,669.34 |
| 2025-07-29 | SELL | 271 | \$177.51 | \$175.51 | \$47,563.21 | 6260 | \$159,463.24 | \$1,258,155.80 |
| 2025-10-09 | SELL | 260 | \$193.58 | \$192.57 | \$50,068.20 | 6000 | \$209,531.44 | \$1,364,951.48 |
| 2025-10-15 | BUY | 272 | \$177.51 | \$179.83 | \$48,913.76 | 6272 | \$160,617.68 | \$1,288,511.45 |

Analysis & Recommendations

PERFORMANCE ANALYSIS

- Positive return of 29.13% demonstrates profitable strategy execution.
- Final cash position: \$160,578.41 (16.1% of initial investment). Sufficient liquidity maintained.
- Strategy executed 15 sales and 13 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.