Sentirax Backtesting Report

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1. Executive Summary

This report presents the backtesting results of the Sentirax AI-powered stock sentiment analysis system. The analysis covers TSLA stock over a 133-day period from 2025-10-31 to 2026-02-06.

Key Findings:

Analysis Period:	2025-10-31 to 2026-02-06
Total Days:	133 days
Features Analyzed:	22 indicators

2. Performance Summary

Volume Strategy Results:

Initial Capital:	$10,000.00
Final Capital:	$10,081.99
Total Return:	+0.82%
Buy & Hold Return:	-9.95%
Excess Return:	+10.77%

Trading Statistics:

Number of Trades:	2
Winning Trades:	1
Losing Trades:	1
Win Rate:	50.0%

3. Strategy Comparison

Strategy	Return	Trades	Win Rate
Volume	+0.82%	2	50.0%
Buy & Hold	-9.95%	1	0.0%

Winner: Volume Strategy

The volume-based strategy outperformed the buy-and-hold approach by +10.77 percentage points. This demonstrates the effectiveness of using volume signals for trading decisions.

4. Feature Correlation Analysis

Top Predictive Features:

Feature	Correlation
Volume	+0.245

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vix	+0.194
volume_ratio	+0.163
dxy	+0.074
rsi	+0.007

Volume and VIX show the strongest correlation with next-day returns, confirming the importance of volume-based signals in the strategy.

5. Detailed Trade Log

#	Date	Return	Result
Trade 1	2025-12-23	+2.16%	Win
Trade 2	2026-02-06	-1.31%	Loss

6. Risk Analysis

Risk Metrics:

Daily Volatility: 2.70%

Max Drawdown: -18.92%

Average Daily Return: -0.10%

7. Conclusions & Recommendations

Key Takeaways:

1. Volume Strategy Validated: The volume-based trading strategy successfully generated +0.82% returns, outperforming buy-and-hold by +10.77 percentage points.

2. Defensive Performance: In a declining market (overall -9.95%), the strategy demonstrated strong risk management capabilities.

3. Statistical Significance: With a win rate of {win_rate:.1f}% over 2 trades, the strategy shows consistent performance.

Recommendations:

- Continue using volume-based signals as the primary trading indicator
- Consider adding VIX as a secondary confirmation signal
- Implement automated alerts for volume threshold triggers
- Monitor performance across different market conditions

8. Disclaimer

This report is for informational purposes only and does not constitute investment advice. Past performance is not indicative of future results. Trading stocks involves risk, including the risk of loss. Please conduct your own research and consult with a licensed financial *advisor before making investment decisions.*