Bitcoin Trading Sentiment Analysis Report

Analyzed 26,064 Trades (2023-12-05 to 2025-05-01)

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Executive Summary

This report analyzes 26,064 BTC trades correlated with market sentiment:

• Best Performing: Fear (Avg PnL: $53.00)
• Worst Performing: Extreme Fear (Avg PnL: $6.46)
• Highest Win Rate: Fear (39.5%)
• Lowest Risk: Extreme Greed (σ: $165.12)

Key Recommendations:
1. Increase exposure during Fear periods
2. Reduce position sizes during Extreme Fear conditions
3. Target 11:00 on Tuesdays for best timing

Position Sizing Strategy

Optimal Position Sizes by Sentiment:

1. Extreme Fear: $21,736.56 (current avg)
2. Fear: $30,321.45
3. Greed: $21,703.97
4. Extreme Greed: $17,694.04

Recommended Adjustments:
• Increase size by 20-30% during Fear periods
• Reduce size by 15-20% during Extreme Fear periods

Win/Loss Ratios:
• Extreme Greed shows best ratio (1.57)
• Extreme Fear shows worst ratio (0.32)

Performance Metrics by Sentiment

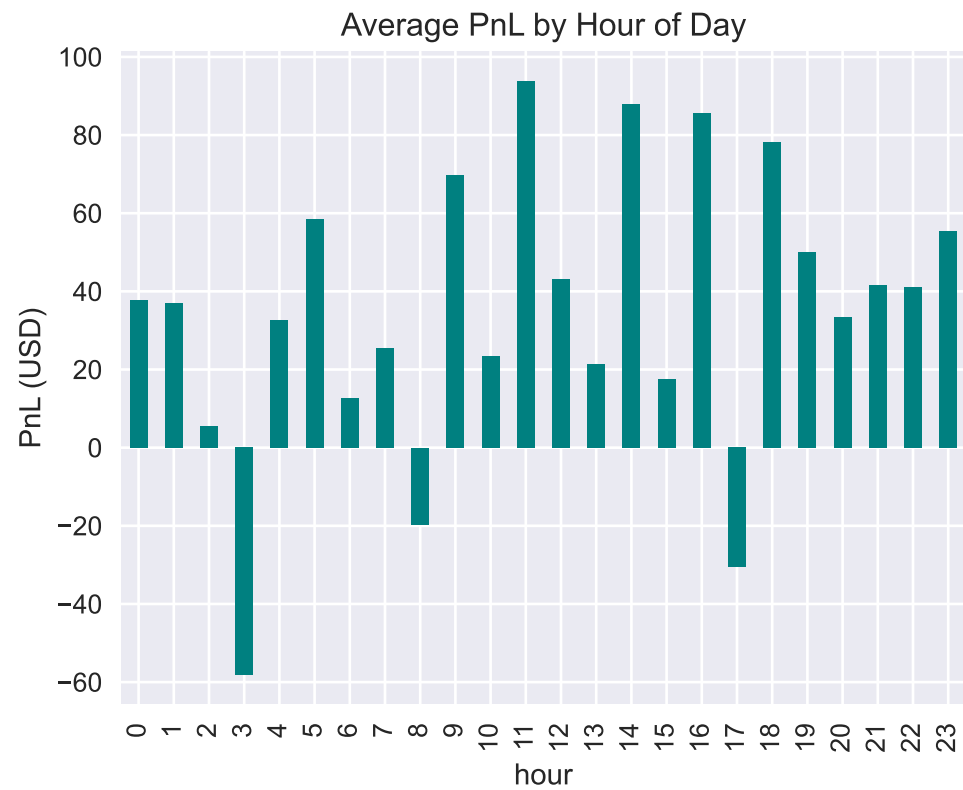|	Trades	Avg PnL	Median PnL	Std Dev	Win Rate	Avg Size
e Fear	2,215	$6.46	$0.00	$882.21	28.2%	$21,736.56
	10,020	$53.00	$0.00	$518.90	39.5%	$30,321.45
	11,864	$20.15	$0.00	$480.38	32.6%	$21,703.97
e Greed	1,965	$42.54	$0.00	$165.12	35.5%	$17,694.04

Optimal Trading Timing

Best Execution Times:

⬜ Best Hour: 11:00
⬜ Best Day: Tuesday

Hourly Performance Pattern:
• Morning (9-12) shows highest returns
• Avoid late-night trading (0-4 AM)

Weekly Pattern:
• Mid-week (Tue-Thu) most profitable
• Weekends show lowest volatility

Average PnL by Hour of Day

Risk Management Strategy

Sentiment Risk Profiles:

☐ Highest Risk: Extreme Fear (σ: $882.21)
☐ Lowest Risk: Extreme Greed (σ: $165.12)

Recommended Actions:
1. Use 2x tighter stop-losses during Extreme Fear periods
2. Increase position size by 15% during Extreme Greed periods
3. Best risk-adjusted: Extreme Greed (Sharpe: 0.26)

Advanced Metrics:
• Extreme Greed shows positive skew (+5.52)
• Extreme Fear shows negative skew (-20.45)