

Final Insights & Summary Report

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1. PERFORMANCE OVERVIEW

Daily PnL exhibits notable variability with distinct spikes that often align with shifts in market sentiment (Fear/Greed). Periods labeled 'Extreme Greed' are frequently associated with concentrated positive PnL, while 'Extreme Fear' correlates with increased drawdowns.

2. WIN RATE TRENDS

Win rate tends to improve during 'Greed' phases, suggesting that market conditions during these periods favor the trading model or strategy reflected in the dataset. Conversely, 'Fear' phases show lower win rates and greater variability.

3. LEVERAGE PATTERNS

Average leverage increases during bullish sentiment phases. Elevated leverage during 'Fear' periods corresponds with amplified losses, indicating risk management weaknesses and potential overexposure during risk-off environments.

4. VOLUME & PARTICIPATION

Volume (aggregate position size) climbs during transitions between sentiment regimes, particularly during rapid moves from 'Fear' to 'Greed'. This suggests trader herding behavior and momentum-driven activity.

5. MERGED DATASET INSIGHTS

The merged daily dataset (PnL + Fear/Greed classification) reveals clustering by sentiment. Sentiment classification has predictive value for short-term win rate and daily PnL direction — a candidate signal to inform strategy timing or position sizing.

6. ACTIONABLE RECOMMENDATIONS

- Tighten risk controls and reduce leverage when sentiment flips to 'Fear' or shows rapid increase in volatility.
- Consider increasing exposure or capturing momentum during sustained 'Greed' regimes, but monitor for over-leveraging.
- Use sentiment-aware position-sizing rules: reduce size in Fear, increase in Greed with strict stop-loss rules.
- Add a rolling-window check of win_rate and drawdown to trigger risk posture changes.

7. LIMITATIONS

- The analysis depends heavily on correct timestamp alignment; ensure 'trade_date' is accurately parsed.
- PnL and leverage column naming variations may require manual mapping if auto-detection fails.
- Correlation does not imply causation — backtest strategy changes before live deployment.

8. NEXT STEPS

- Embed key visualizations (PnL timeseries, win-rate by sentiment, leverage scatter) into a multi-page PDF.
- Compute rolling Sharpe-like metrics and max drawdown per sentiment bucket.
- Automate a lightweight report generator that runs end-of-day to append new insights.

This report was auto-generated by the analysis pipeline. Review the recommendations and run further sensitivity checks before applying to live trading.