DS Report

The four visuals collectively summarize how performance and activity vary across Fear–Greed regimes, how those series co-move over time, and the strength and direction of the association between the index value and daily PnL in your sample.

Average PnL by class

The bar chart shows the highest average daily PnL during the Fear regime, followed by Greed, with Extreme Greed and Neutral lower in this sample.
This pattern suggests trades executed on days labeled Fear were, on average, more profitable than those on days labeled Greed, Neutral, or Extreme Greed for the period covered.

Total trades by class

The activity chart indicates far more trades occurred during Fear days than during Greed, Neutral, or Extreme Greed days in this dataset.
Greed ranks second for total trades, while Neutral and Extreme Greed show comparatively small volumes, implying concentration of activity in risk-off sentiment conditions.

Standardized overlay

The z-score overlay compares standardized daily PnL with the standardized Fear–Greed value over time, revealing intervals where PnL rises as the index falls and vice versa.
Because both series are standardized, relative up-and-down movements can be compared on the same scale, highlighting periods of divergence or alignment between sentiment and results.

Scatter with regression

The scatterplot with a fitted line shows a downward-sloping relationship between the Fear–Greed value and daily sum PnL, with a wide confidence band that cautions against over-interpreting a strong effect.
Taken together, the visuals point to a weakly negative association in this sample, consistent with higher PnL clustering in lower index readings (more fearful conditions).

Practical notes

Before drawing firm conclusions, consider repeating the analysis with more periods, risk-adjusted metrics, outlier handling, and lag tests to check whether sentiment leads or merely coincides with outcomes.