Trading Data Analysis Report

1. Execution Price Analysis

- Total Trades: 104,865 - High trading activity.

- Mean Execution Price: $29.95, Median: $17.58 - Right-skewed distribution.

- Standard Deviation: $53.83 - High volatility in prices.

- Min Price: $0.000005, Max Price: $463.70 - Confirms presence of outliers.

- 75% of trades below $24.26 - Yet maximum price nearly 20x higher.

- Density Plot: Sharp peak at low prices, long right tail.

- Violin Plot: Majority of trades at low prices, with distinct outlier bumps.

2. Token Size Analysis

- Heavily right-skewed distribution.

- 75% of data below 200 tokens; max is 15.8 million.

- Mean: ~4,600 - Inflated by outliers.

- Median: 32, 75th Percentile: 188 - Better representation of the norm.

3. Closed PnL Analysis

- Right-skewed distribution (mean > median).

- Over 50% trades have 0 PnL - possibly breakeven or due to fees.

- Max Gain: ~10.7, Max Loss: ~-6.4 - Indicates both large wins and losses.

4. Bivariate Analysis: Trade Size vs PnL

- Correlation Coefficient: 0.11 - Weak positive correlation.

- High Density Around Low Trade Sizes: Most trades < $500, suggesting small, frequent trades.

- PnL Spread: Wide range (-5 to +10) even for small trades, indicating high volatility.

- Flat Regression Line: No strong linear relationship.

- Large trades can also incur large losses - shows risk.

- Symmetric PnL around 0 - Indicates a hedged or balanced strategy.

- Outliers >10 or <-5 - Require further review.

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5. Trader Behavior by Market Sentiment

- High Fear: Increased selling, downward trend.

- Rising Greed: Increased buying and long positions, upward trend.

- Extreme Greed: Surge in selling, spot conversions, indicating profit booking or market reversal.

6. Trader Behavior by Market Side

- Extreme Fear/Fear: Mostly selling - market downtrend.

- Greed: Mostly buying - optimism and market uptrend.

- Extreme Greed: High selling - profit booking, potential reversal.

- Neutral: Both buying and selling active - sideways market.

- Summary: Trader actions shift with sentiment.