Trader Performance vs. Market Sentiment Analysis Report

■ DATASET OVERVIEW

Total merged records: 211,218
Unique traders: 32
Date range: 2023-05-01 to 2025-05-01
Total trading volume: $1,191,098,773.60
Total PnL: $10,254,486.95

■ SENTIMENT PERFORMANCE BREAKDOWN

EXTREME GREED:
• Total trades: 39,992
• Avg PnL per trade: $67.89
• Win rate: 46.5%
• Unique traders: 30

EXTREME FEAR:
• Total trades: 21,400
• Avg PnL per trade: $34.54
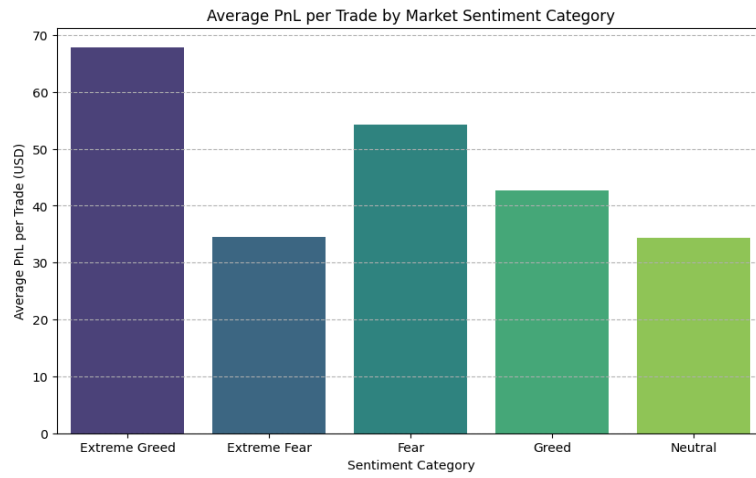• Win rate: 37.1%
• Unique traders: 32

FEAR:
• Total trades: 61,837
• Avg PnL per trade: $54.29
• Win rate: 42.1%
• Unique traders: 32

GREED:
• Total trades: 50,303
• Avg PnL per trade: $42.74
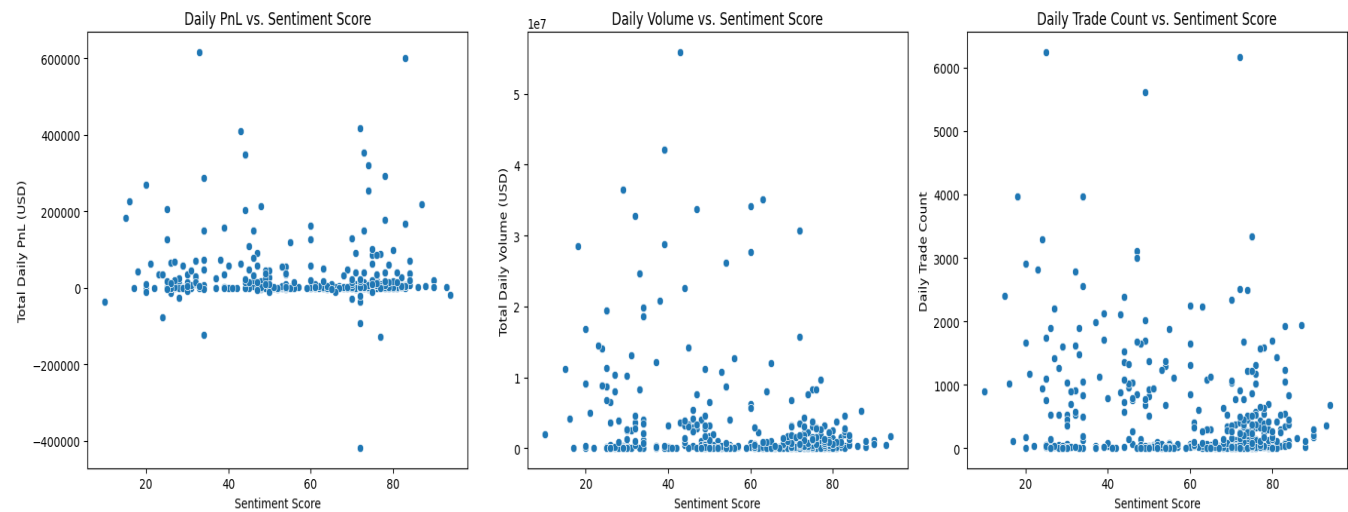• Win rate: 38.5%
• Unique traders: 31

NEUTRAL:
• Total trades: 37,686
• Avg PnL per trade: $34.31
• Win rate: 39.7%
• Unique traders: 31

Average PnL per Trade by Market Sentiment Category

■ CORRELATION INSIGHTS

PnL-Sentiment correlation: -0.083
Volume-Sentiment correlation: -0.264
Trade Count-Sentiment correlation: -0.245

Correlation Analysis of Trading Metrics and Market Sentiment

■ TRADER BEHAVIOR CLUSTERS

Cluster_0 (15 traders):
• Avg Net PnL: $338426.52
• Avg Win Rate: 43.3%
• Avg Sentiment Exposure: 59.1
• Avg Sharpe Ratio: 0.175

Cluster_1 (13 traders):
• Avg Net PnL: $89024.35
• Avg Win Rate: 37.0%
• Avg Sentiment Exposure: 44.2
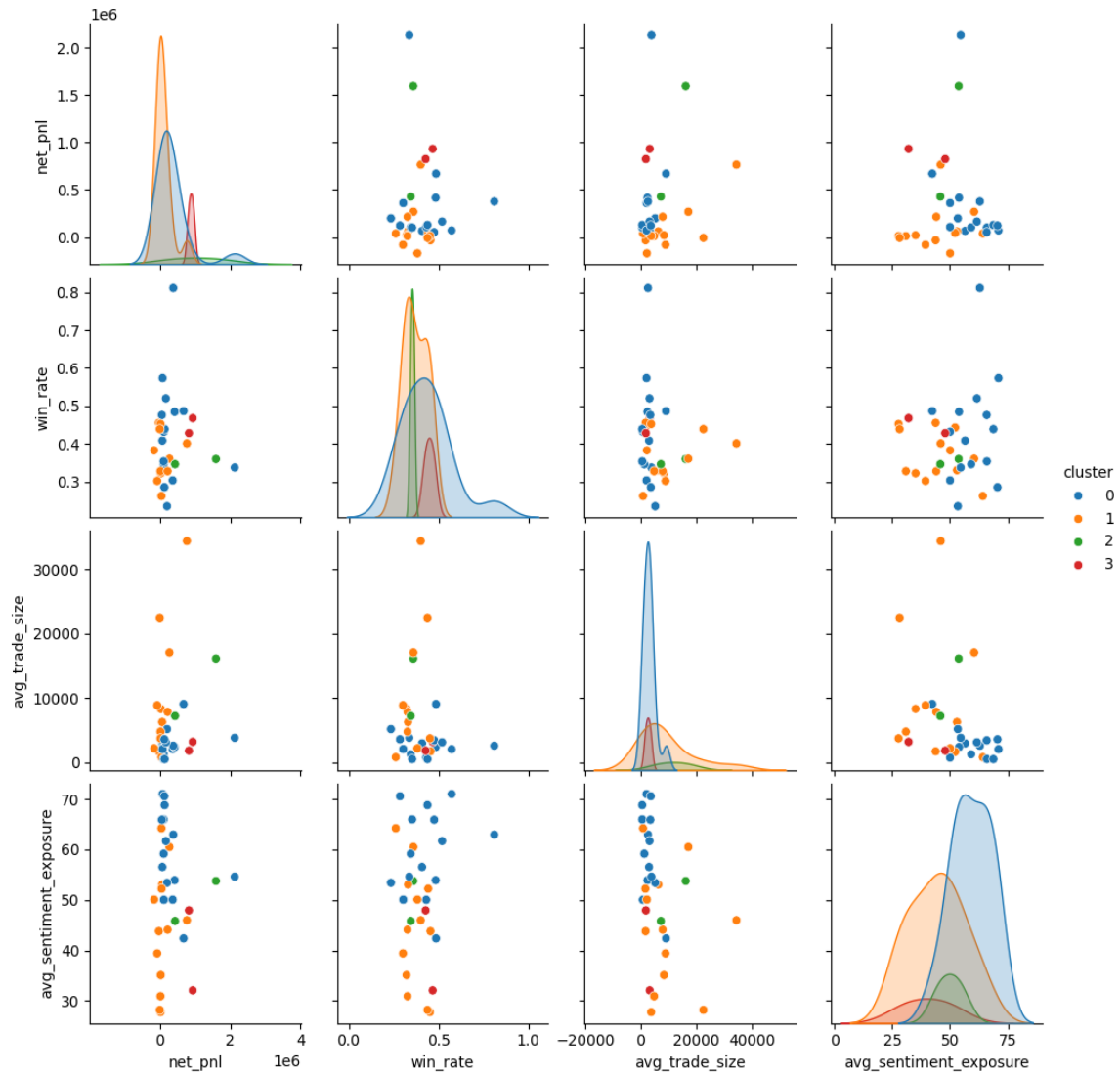• Avg Sharpe Ratio: 0.045

Cluster_2 (2 traders):
• Avg Net PnL: $1010314.32
• Avg Win Rate: 35.3%
• Avg Sentiment Exposure: 49.8
• Avg Sharpe Ratio: 0.098

Cluster_3 (2 traders):
• Avg Net PnL: $877147.38
• Avg Win Rate: 44.8%
• Avg Sentiment Exposure: 40.0
• Avg Sharpe Ratio: 0.078

Trader Clusters Based on Performance and Behavior Metrics

■ RECOMMENDED TRADING STRATEGIES

CLUSTER MIMICKING (Medium confidence):
• Signal: Mimic behavior of Cluster_2 traders
• Rationale: Best performing cluster: 1010314.32 avg PnL, 0.353 win rate