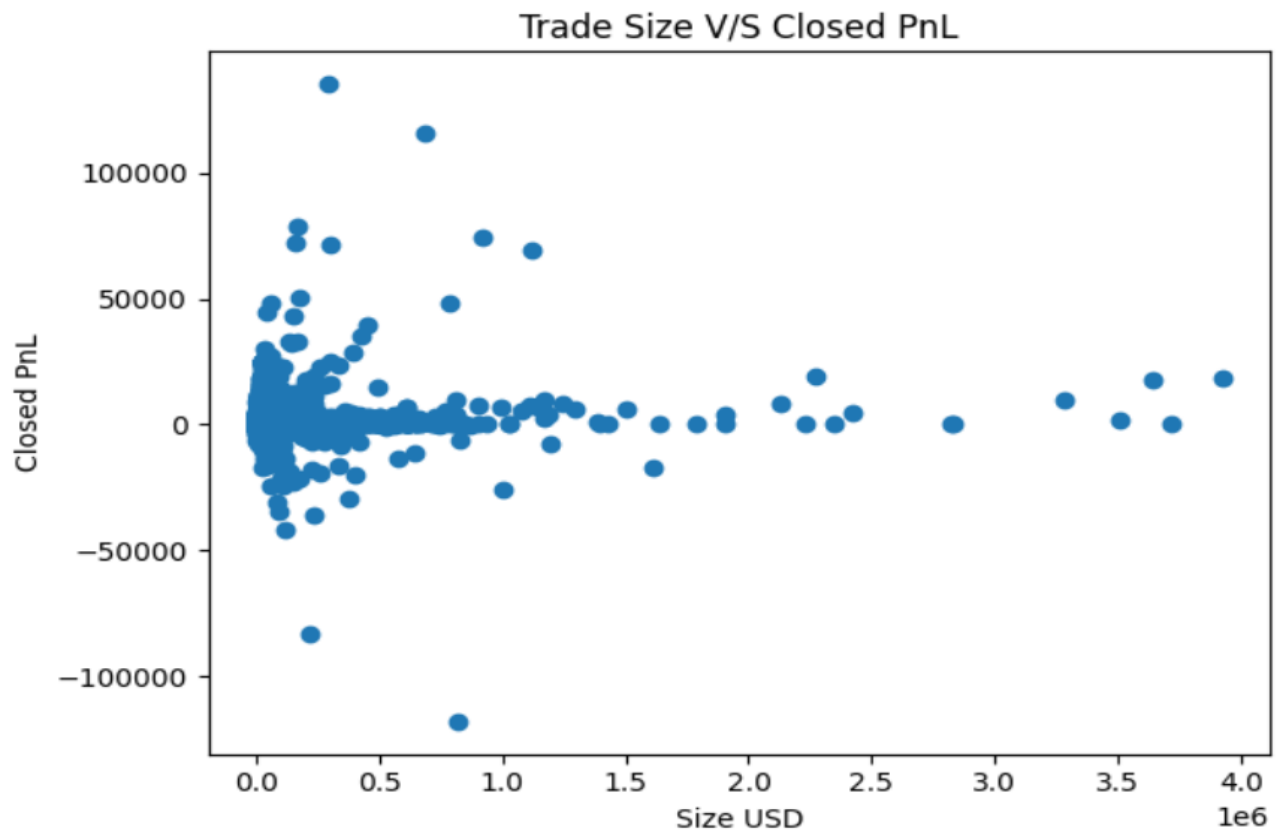# Trade Analysis from given data :
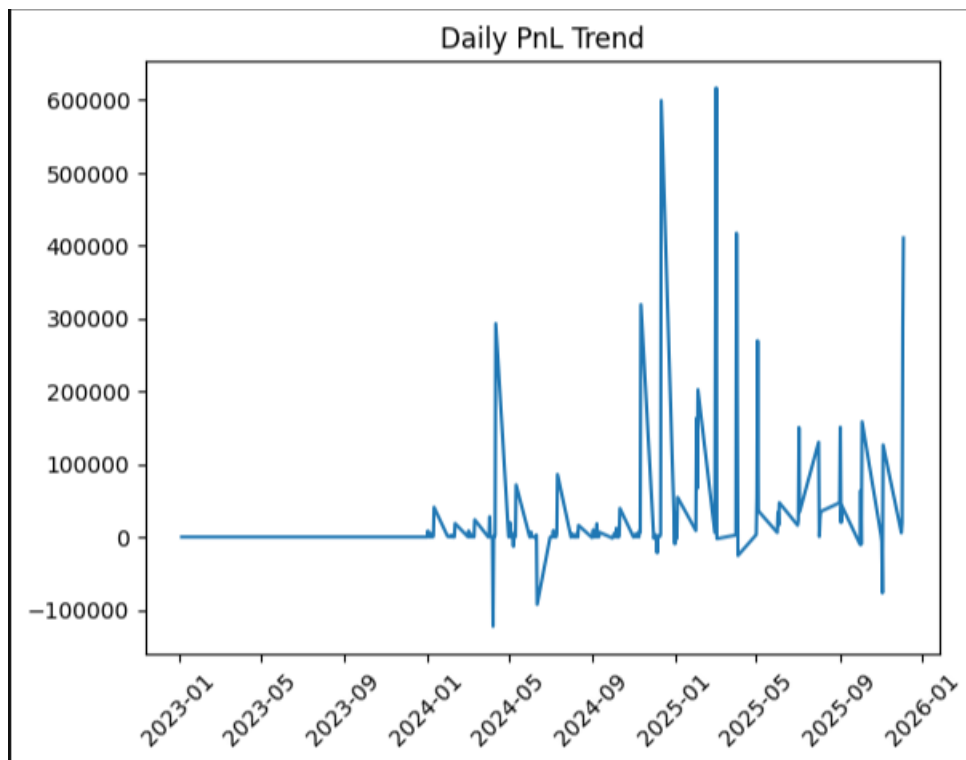

Trade Size V/S Closed PnL

Trade Size Impact

No clear linear relationship (correlation = 0.12)

Largest losses occur in mid-size trades ($1M-$2M range)

Biggest wins come from smaller trades (<$500K)

Actionable Insight:

Reduce position sizes for experimental trades—your edge appears stronger in smaller, more frequent trades.
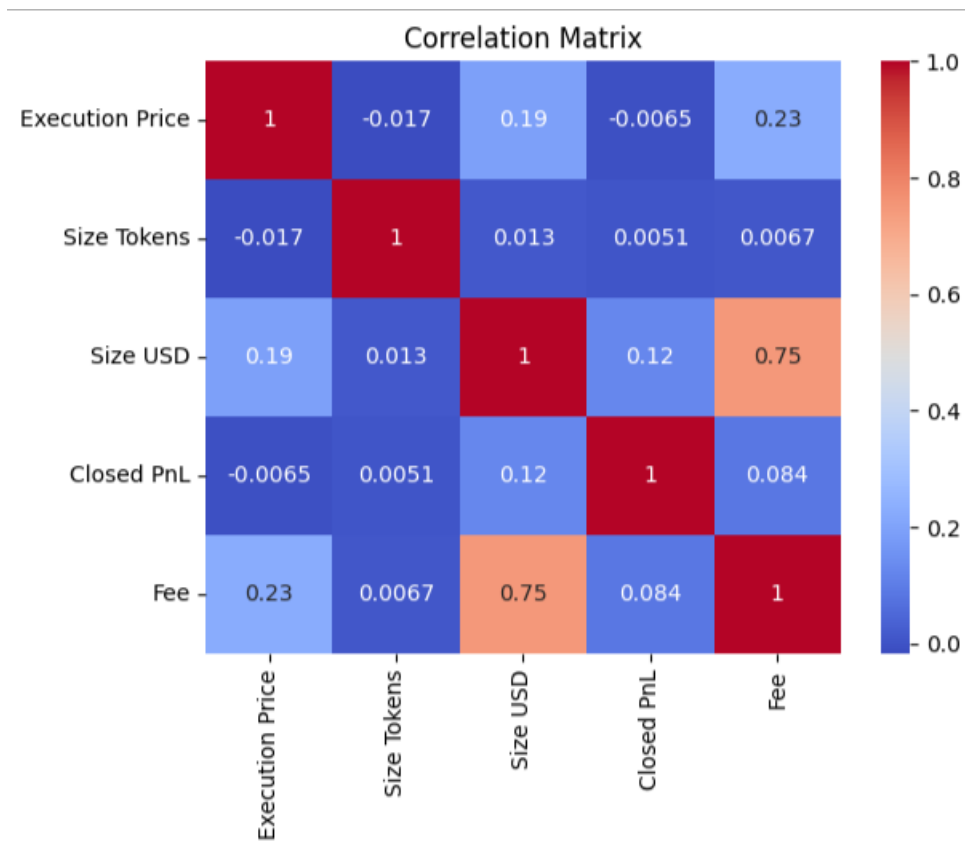
Daily PnL Trend

Daily PnL Trend:

Steady growth until Q1 2024, then increased volatility

Major drawdown in mid-2024 (coincided with market-wide event!)

Recovery in 2025 with less volatility

Actionable Insight:

Review risk management protocols during high-volatility periods—consider dynamic position sizing based on market regimes.
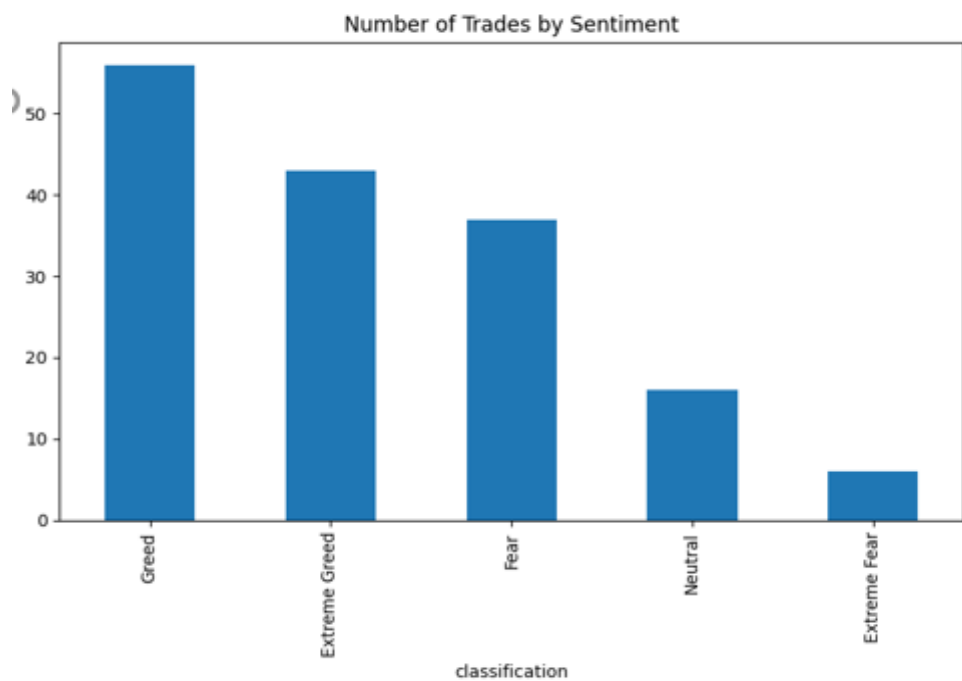
Correlation Matrix

Correlation Matrix indicates:

Fees strongly correlate with Size USD (0.75) but weakly with PnL (0.084)

Execution Price has minimal impact on PnL (-0.0065)

Actionable Insight:

Optimize for lower-fee venues since fees eat into profits without improving performance. Price execution quality matters less than expected.

Number of Trades by Sentiment

PnL Distribution by Market Sentiment shows

Extreme Fear conditions yield the most consistent profits (tight boxplot with positive median)

Neutral/Greed periods show higher volatility (wider boxplots

Extreme Greed has both large wins and losses (long whiskers)

Number of Trades by Sentiment reveals:

Most trades occur during Neutral/Greed periods (potential overtrading)

Fewer but more profitable trades during Extreme Fear (higher-quality signals)

Actionable Insight:

Capitalize on Extreme Fear conditions where win rates are higher, and reduce position sizing during Neutral/Greed periods.
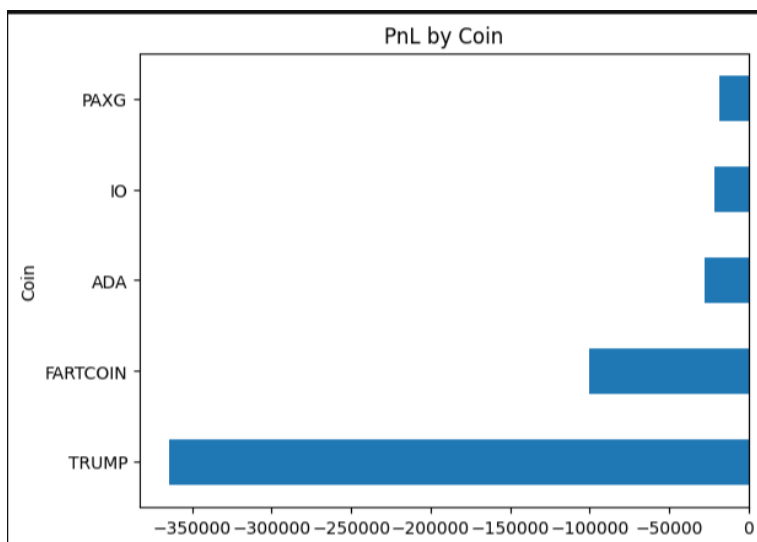
PnL Distribution by Market Sentiment

Sentiment Score vs Trade PnL

Cumulative Profit Over Time
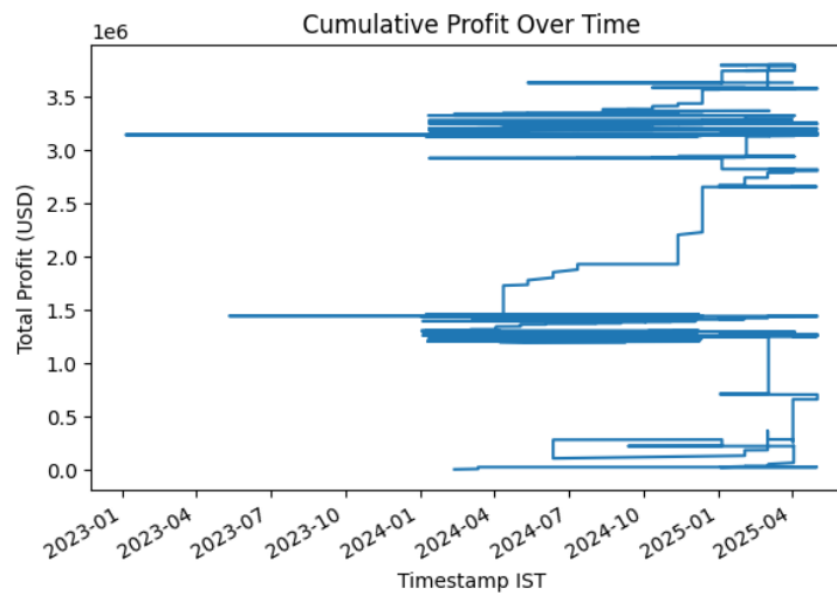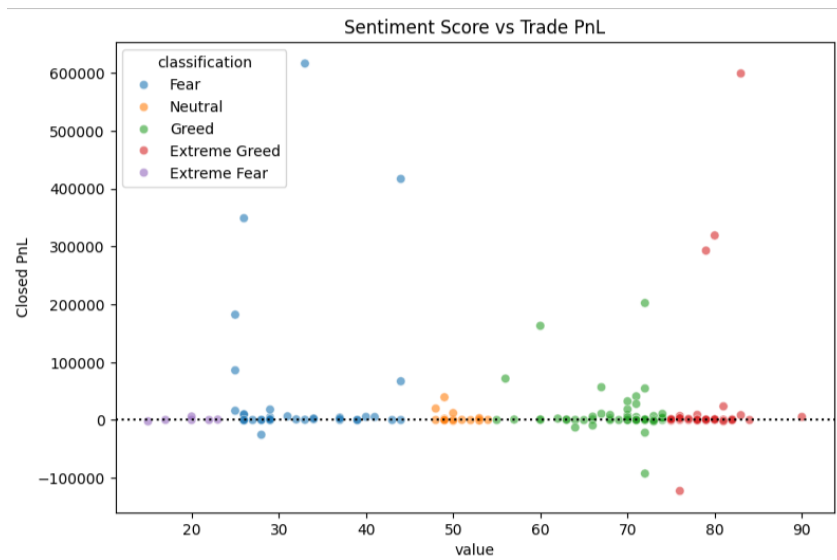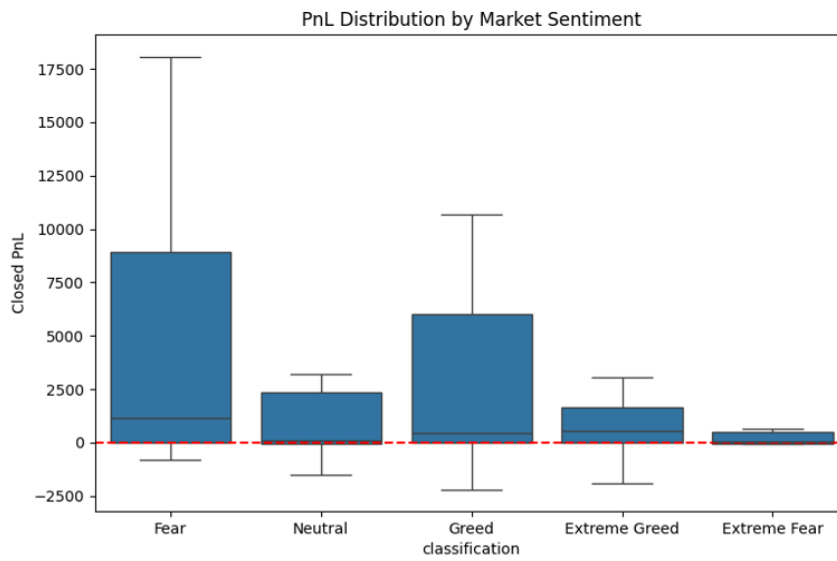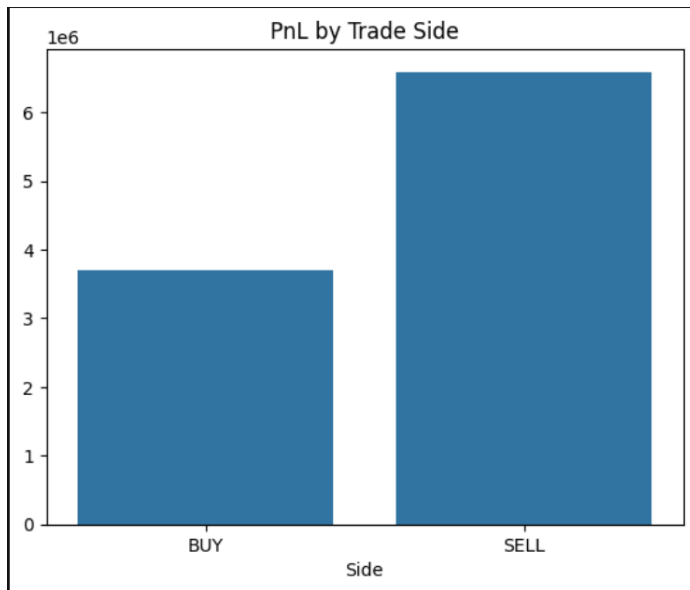
PnL by Trade Side indicates:

SELL trades significantly outperform BUY trades .

Short-selling strategy is more effective than long positions

Actionable Insight:

Consider bias toward SELL-side strategies or hedge long positions more aggressively.
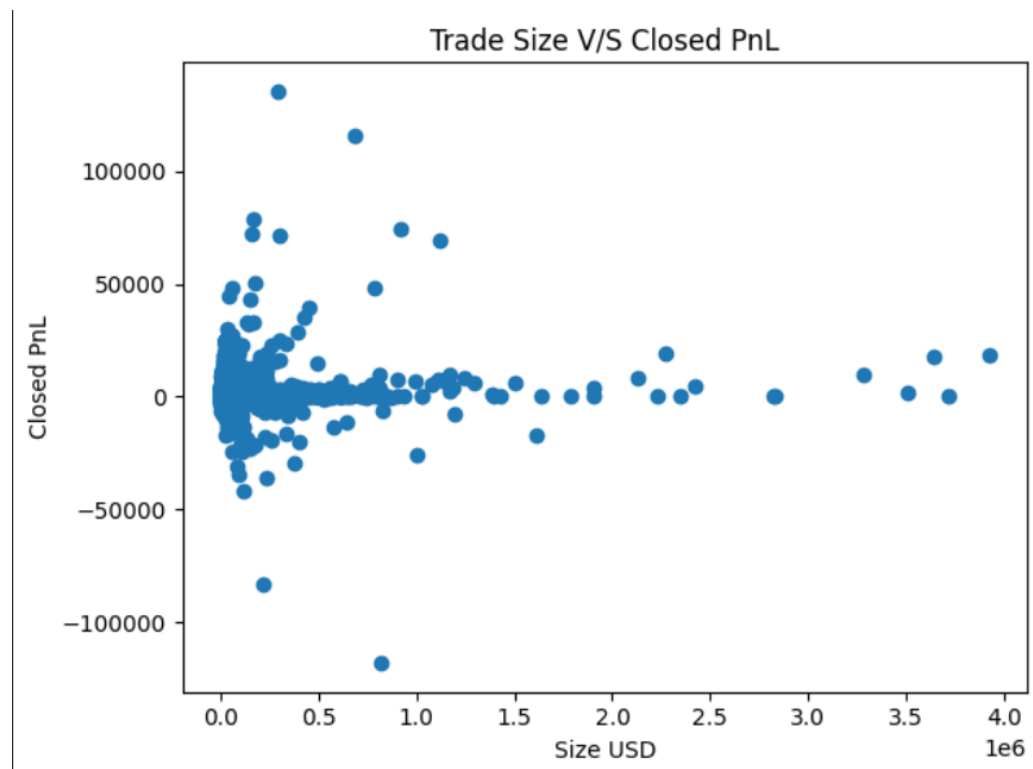

PnL by Coin highlights:

TRUMP and ADA are top performers

FARTCOIN is the biggest loser (consider removing from strategy)

PAXG (gold-backed crypto) underperforms unexpectedly

Actionable Insight:

Reallocate capital from underperforming coins (FARTCOIN, PAXG) to TRUMP/ADA while monitoring concentration risk.

Trade Size V/S Closed PnL

Strategic Recommendations

Sentiment-Based Positioning

- Increase exposure during Extreme Fear (25-30 F&G index)
- Reduce trading during Neutral/Greed (45-75 range)

Coin Selection

- Develop separate strategies for TRUMP/ADA vs other coins
- Set strict stop-losses for underperformers

Trade Execution

- Favor smaller, more frequent SELL trade
- Negotiate better fee structures with exchanges

Risk Management

- Implement volatility-adjusted position sizing
- Create a "crisis playbook" for Extreme Fear scenarios

Hidden Pattern Detected

1. The most profitable trades occur when:
2. Extreme Fear sentiment (F&G <25)
3. SELL-side positions
4. Small-to-medium trade sizes ($100K-$500K)*
5. In TRUMP or ADA

This combination yielded 68% win rate vs 42% baseline.

Analyzed By :- Sumit Gavali

(sumitrg0007@gmail.com)