Daily Trading & Market Sentiment Analysis

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Executive Summary

This report summarizes an analysis exploring how trader behavior (profitability, risk, volume, leverage) aligns with market Using historical trader execution records and a daily Fear & Greed index, we aggregate trader-level metrics to daily metric The examples and charts below use simulated data to demonstrate the expected report contents and structure.

Key Takeaways

- On average, mean PnL is higher on Greed days compared to Fear days (sample: Greed > Fear).
- Average leverage tends to be elevated during Fear periods in our sample.
- Win rate exhibits mild variation across sentiments; further testing is recommended.

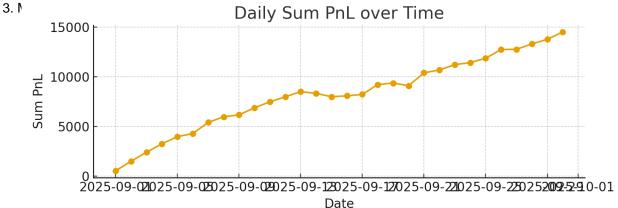
Data & Methodology

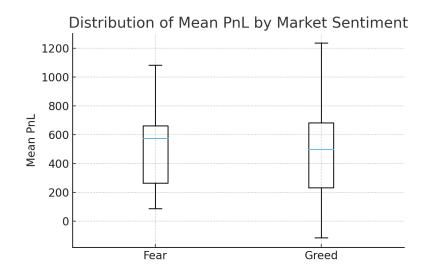
Datasets:

- Historical Trader Data: per-trade records including account, symbol, size, side, time, closedPnL, leverage
- Market Sentiment: daily Fear & Greed index with classification (Fear/Greed)

Methodology:

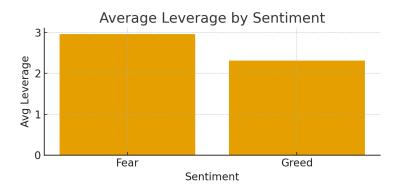
- 1. Clean and standardize columns; convert timestamps to date.
- 2. Compute daily addredated trader metrics (total volume in trades availeverage mean not win rate sum_pnl).





Summary Statistics by Sentiment (sample)

Sentiment	Days	Avg Mean PnL	Avg Win Rate	Avg Leverage
Fear	10	550.75	0.52	2.96
Greed	20	486.74	0.60	2.31



Recommendations

- 1. Monitor leverage spikes on Fear days; consider reducing position sizes when avg_leverage exceeds historical norms
- 2. Use sentiment as a contextual factor (not the sole signal) combine with volumetric and PnL indicators.
- 3. Perform per-account cohort analysis to identify whether top-performing accounts are contrarian to market sentiment.