DS Report: Sentiment vs Trading Profitability

- Objective: Investigate link between Fear/Greed sentiment and trade profitability.
- Rows (trades): 211,224; Sentiment rows: 2,644
- Preprocessing: merge_asof mapping trades to most recent prior sentiment (tolerance = 3 days).
- Key EDA: profit distribution, avg profit by sentiment, leverage boxplot.
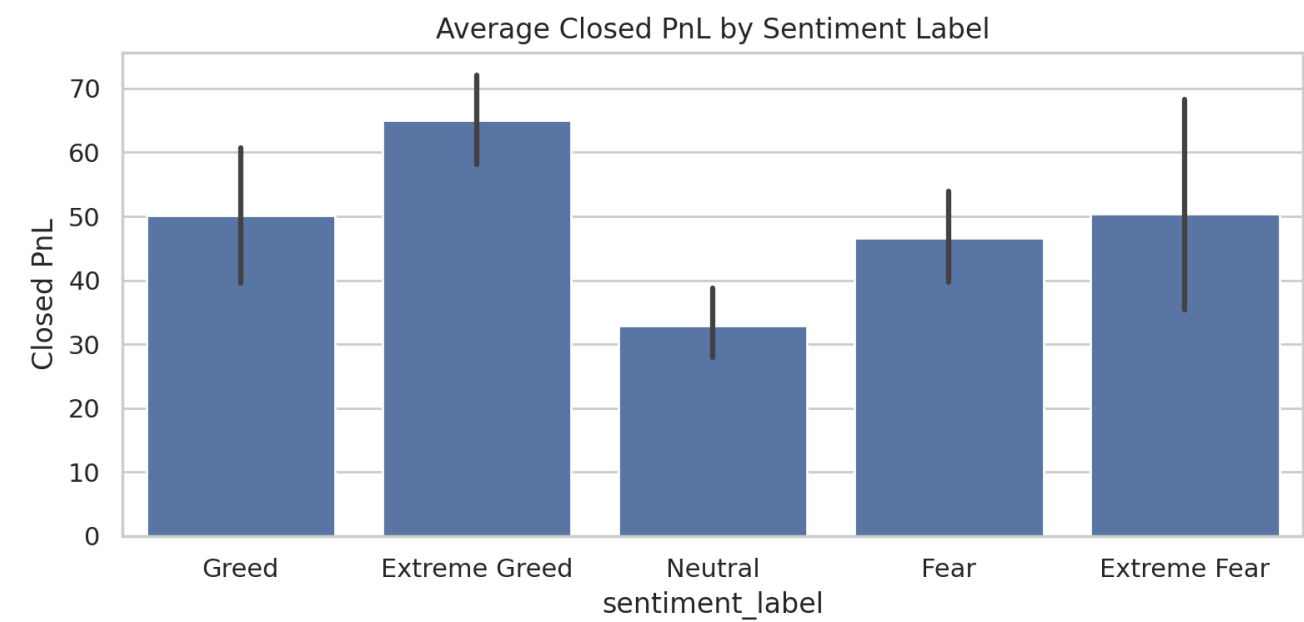
Figure: avg_profit_by_sentiment.png

Average Closed PnL by Sentiment Label

Figure: closedpnl_dist.png

Distribution of Closed PnL