

Trader Performance vs Market Sentiment Report

Market Sentiment Analysis Summary

This report explores the relationship between trader performance and market sentiment (Fear vs Greed) using historical trade data and sentiment data.

Key Insights:

1. Average Profit/Loss:

- Fear Days: \$50.05
- Greed Days: \$87.89

=> Traders earn more per trade on Greed days.

2. Total Profit/Loss:

- Fear Days: \$6.70 million
- Greed Days: \$3.19 million

=> Despite higher average PnL during Greed, Fear days had more trading volume or trades.

3. Average Trade Size (USD):

- Fear Days: \$5,259.98
- Greed Days: \$3,182.88

=> Traders take larger trades during Fear periods.

4. PnL by Trade Side:

- Fear-BUY: \$58.07 | Fear-SELL: \$42.22
- Greed-BUY: \$12.49 | Greed-SELL: \$143.62

=> BUY trades dominate during Fear, SELL trades are more profitable during Greed.

Conclusion:

Traders behave more aggressively during Fear (larger trade size), but SELL trades during Greed periods yield the highest returns. This suggests a contrarian opportunity or momentum strategy during Greed phases.

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Closed PnL Distribution (Fear vs Greed)

