

Key Findings from Data Analysis

- The daily sentiment value and the daily total closed PnL have a weak negative correlation (-0.096), and the 7-day rolling sentiment has a weak negative correlation (-0.083).

This points to a weak inverse linear relationship between sentiment and lower aggregate daily PnL.

- The daily total closed PnL and the total size traded in USD have a moderately positive correlation (0.326),

suggesting that days with higher trading volume typically have higher total profits.

- The sentiments of "Extreme Fear" (\$52,793.59) and "Fear" (\$36,891.82) have the highest average total closed PnL.

- When sentiment is "Extreme Greed" (\$23,817.29) and "Greed" (\$11,140.57), the average total closed PnL is lower.

- Nuanced patterns are revealed by analyzing the average PnL by sentiment and trade side. "SELL" transactions throughout.